PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this
19th day of October, 2022

Notary Public

My Commission Expires January 31, 2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	14,929,345,457	0	14,929,345,457	15,078,772,154
2.	Stocks:				
	2.1 Preferred stocks	1,687,400	0	1,687,400	2,054,800
	2.2 Common stocks	2,202,642,271	10,092,228	2,192,550,043	2,140,766,567
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	23,946,732	0	23,946,732	24,900,084
	4.2 Properties held for the production of income (less $ 0 encumbrances)	842,835,323	0	842,835,323	865,683,154
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 37,885,570), cash equivalents ($ 221,184,944) and short-term investments ($ 3,432,346)	262,502,860	0	262,502,860	72,890,165
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,438,168,890	28,437,695	1,409,731,195	1,181,300,818
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	150,733,191	0	150,733,191	120,269,343
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	19,851,862,124	38,529,923	19,813,332,201	19,486,637,085
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	118,950,541	0	118,950,541	122,824,611
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,047,199,438	36,616,805	1,010,582,632	869,475,587
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 18,592,500 earned but unbilled premiums)	1,496,767,580	5,548,922	1,491,218,658	1,311,797,468
	15.3 Accrued retrospective premiums ($ 16,248,852) and contracts subject to redetermination ($ 0)	16,248,852	1,143,013	15,105,838	14,822,697
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	25,332,663	0	25,332,663	27,195,646
	16.2 Funds held by or deposited with reinsured companies	1,815,559	0	1,815,559	2,391,857
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	26,368,793	0	26,368,793	0
18.2	Net deferred tax asset	358,072,424	93,024,805	265,047,619	238,977,648
19.	Guaranty funds receivable or on deposit	210,617	0	210,617	14,817
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	14,175,622	14,175,622	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	9,142,999
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	102,702,279	4,235,072	98,467,207	100,153,000
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,059,706,493	193,274,164	22,866,432,329	22,183,433,415
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	23,059,706,493	193,274,164	22,866,432,329	22,183,433,415
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	32,810,787	0	32,810,787	30,666,113
2502.	COLI supplemental benefits trust	21,916,231	0	21,916,231	25,585,769
2503.	Real estate operating fund	19,355,447	2,721,337	16,634,110	16,887,755
2598.	Summary of remaining write-ins for Line 25 from overflow page	28,619,814	1,513,735	27,106,080	27,013,363
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	102,702,279	4,235,072	98,467,207	100,153,000

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,083,542,129)	9,411,120,645	9,073,555,293
2.	Reinsurance payable on paid losses and loss adjustment expenses	433,868,252	397,740,903
3.	Loss adjustment expenses	2,041,108,958	1,988,729,907
4.	Commissions payable, contingent commissions and other similar charges	166,777,655	212,742,253
5.	Other expenses (excluding taxes, licenses and fees)	150,043,634	145,404,775
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	75,116,477	81,006,127
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	2,752,834
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 51,919,496 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)	3,638,720,937	3,268,918,585
10.	Advance premium	0	5,033
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,715,293	13,678,356
12.	Ceded reinsurance premiums payable (net of ceding commissions)	130,518,522	72,403,196
13.	Funds held by company under reinsurance treaties	367,033	370,007
14.	Amounts withheld or retained by company for account of others	21,656,711	18,950,573
15.	Remittances and items not allocated	16,639,328	24,086,705
16.	Provision for reinsurance (including $ 406,287 certified)	4,490,905	4,490,905
17.	Net adjustments in assets and liabilities due to foreign exchange rates	102,539,638	72,248,985
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	4,208,053	0
20.	Derivatives	0	0
21.	Payable for securities	38,680,906	0
22.	Payable for securities lending	150,733,191	120,269,343
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	66,938,627	63,449,230
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	16,467,244,765	15,560,803,010
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	16,467,244,765	15,560,803,010
29.	Aggregate write-ins for special surplus funds	10,176,323	10,470,363
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	3,130,628,709	3,353,777,510
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,399,187,564	6,622,630,405
38.	Totals (Page 2, Line 28, Col. 3)	22,866,432,329	22,183,433,415
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,237,156	43,315,562
2502.	Investment real estate liability	32,501,864	29,616,477
2503.	Retroactive reinsurance reserve assumed	292,333	292,350
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,092,726)	(9,775,159)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	66,938,627	63,449,230
2901.	Special surplus from retroactive reinsurance	10,176,323	10,470,363
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	10,176,323	10,470,363
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 105,495,453)	136,756,100	172,221,081	227,409,867
	1.2 Assumed (written $ 5,779,882,686)	5,426,018,360	4,924,112,681	6,664,695,948
	1.3 Ceded (written $ 80,522,815)	109,145,671	134,695,525	180,190,846
	1.4 Net (written $ 5,804,855,324)	5,453,628,789	4,961,638,236	6,711,914,969
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,364,931,594):			
	2.1 Direct	57,018,045	89,424,706	96,868,627
	2.2 Assumed	3,278,558,700	2,930,995,664	3,823,107,578
	2.3 Ceded	45,841,469	64,329,408	70,531,104
	2.4 Net	3,289,735,275	2,956,090,963	3,849,445,101
3.	Loss adjustment expenses incurred	532,137,412	530,840,561	694,290,844
4.	Other underwriting expenses incurred	1,583,078,482	1,468,195,001	1,949,189,807
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	5,404,951,169	4,955,126,525	6,492,925,752
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	48,677,620	6,511,712	218,989,217
	INVESTMENT INCOME			
9.	Net investment income earned	454,570,579	417,389,551	749,990,585
10.	Net realized capital gains (losses) less capital gains tax of $ (1,790,618)	(33,248,891)	17,643,356	24,640,539
11.	Net investment gain (loss) (Lines 9 + 10)	421,321,688	435,032,907	774,631,124
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,528,088 amount charged off $ 18,431,339)	(16,903,251)	(11,668,305)	(14,722,815)
13.	Finance and service charges not included in premiums	17,023,491	16,867,779	22,456,294
14.	Aggregate write-ins for miscellaneous income	(2,952,137)	3,965,773	4,114,672
15.	Total other income (Lines 12 through 14)	(2,831,898)	9,165,247	11,848,151
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	467,167,410	450,709,866	1,005,468,492
17.	Dividends to policyholders	6,013,176	6,394,743	8,640,959
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	461,154,234	444,315,123	996,827,533
19.	Federal and foreign income taxes incurred	108,642,324	83,899,235	147,461,524
20.	Net income (Line 18 minus Line 19)(to Line 22)	352,511,910	360,415,888	849,366,010
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6,622,630,405	6,138,996,260	6,138,996,260
22.	Net income (from Line 20)	352,511,910	360,415,888	849,366,010
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (21,628,723)	11,500,336	179,141,016	108,642,577
25.	Change in net unrealized foreign exchange capital gain (loss)	(36,725,823)	(3,893,876)	(5,857,924)
26.	Change in net deferred income tax	28,702,475	15,374,128	9,014,829
27.	Change in nonadmitted assets	(13,431,740)	22,136,381	27,470,963
28.	Change in provision for reinsurance	0	0	997,691
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(566,000,000)	(364,000,000)	(506,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(223,442,841)	209,173,537	483,634,145
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,399,187,564	6,348,169,797	6,622,630,405
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	554,919	2,096,464	3,126,840
1402.	Other assets tri-party/tax credit bond income	0	14,375	14,375
1403.	Fines and penalties of regulatory authorities	(60,547)	(59,426)	(77,461)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(3,446,509)	1,914,360	1,050,918
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,952,137)	3,965,773	4,114,672
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,566,904,995	5,069,945,399	6,847,064,760
2.	Net investment income	520,246,492	488,920,304	837,063,946
3.	Miscellaneous income	(3,392,187)	8,890,781	11,295,143
4.	Total (Lines 1 to 3)	6,083,759,300	5,567,756,485	7,695,423,849
5.	Benefit and loss related payments	2,913,603,294	2,522,066,465	3,422,923,128
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,109,954,158	1,949,799,863	2,548,075,559
8.	Dividends paid to policyholders	5,976,239	5,878,004	8,982,948
9.	Federal and foreign income taxes paid (recovered) net of $ 2,883,707 tax on capital gains (losses)	135,973,333	115,400,296	149,492,806
10.	Total (Lines 5 through 9)	5,165,507,023	4,593,144,628	6,129,474,441
11.	Net cash from operations (Line 4 minus Line 10)	918,252,277	974,611,856	1,565,949,408
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,605,611,563	2,225,768,114	2,672,648,419
	12.2 Stocks	63,096,038	66,736,895	92,927,816
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	10,536,615	7,179,220	31,111,130
	12.5 Other invested assets	76,024,161	61,554,790	104,447,513
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(52,244)	(21,152)	(21,189)
	12.7 Miscellaneous proceeds	39,241,195	69,268,526	808,067
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,794,457,329	2,430,486,393	2,901,921,757
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,600,570,078	2,496,462,152	3,385,110,871
	13.2 Stocks	79,805,224	60,048,383	86,534,741
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	20,983,480	16,724,875	21,756,053
	13.5 Other invested assets	271,618,475	453,006,118	574,729,479
	13.6 Miscellaneous applications	30,463,848	24,950,480	57,000,919
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,003,441,105	3,051,192,008	4,125,132,063
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(208,983,776)	(620,705,614)	(1,223,210,306)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	566,000,000	364,000,000	506,000,000
	16.6 Other cash provided (applied)	46,344,194	75,287,084	45,552,664
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(519,655,806)	(288,712,916)	(460,447,336)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	189,612,695	65,193,326	(117,708,234)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	72,890,165	190,598,398	190,598,398
	19.2 End of period (Line 18 plus Line 19.1)	262,502,860	255,791,724	72,890,165

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

20.0001. Exchange of bonds	21,262,343	4,407,120	13,556,965
20.0002. Stock distribution from limited partnership	747,041	1,988,748	2,720,390
20.0003. Income payment received in securities	542,425	741,884	954,954
20.0004. Exchange of stock	0	0	3,056,992
20.0005. Other assets tri-party/tax credit bonds	0	43,460	43,460

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2022	December 31, 2021
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 352,511,910	$ 849,366,010
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 352,511,910	$ 849,366,010
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,399,187,564	$ 6,622,630,405
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,399,187,564	$ 6,622,630,405

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	87,399,470
2. 12 Months or Longer	$	8,827,052

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

1. Less than 12 Months	$	860,337,673
2. 12 Months or Longer	$	32,621,472

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

	Asset Type	Percent Share
(1)	Cash	1.5 %
(2)	Cash equivalents	62.2 %
(3)	Short-term investments	36.3 %
(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). The Company is included in a consolidated federal income tax return with its ultimate parent company, The Travelers Companies, Inc. The Company has determined that it does not expect to be liable for CAMT in 2023.

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

In June 2022, the Company made a capital contribution of $15.0 million to its wholly-owned subsidiary, Travelers Specialty Insurance Company (formerly known as “Discover Specialty Insurance Company”).

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through September 30, 2022, the Company paid ordinary dividends of $566 million to its parent company, The Travelers Companies, Inc., as follows:

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

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

At September 30, 2022, the Company had unfunded commitments to certain investments of $1.23 billion.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

No significant change.

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

The Company has unfunded commitments to certain investments. The off-balance-sheet risk of these financial instruments was $1.23 billion at September 30, 2022.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of September 30, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 625,072,835	$ 10,299,111	$ —	$ 635,371,946
Preferred stock					
Perpetual	1,687,400	—	—	—	1,687,400
Common stock					
Industrial and miscellaneous	108,970,489	—	2,449,799	—	111,420,288
Total securities at fair value	$ 110,657,889	$ 625,072,835	$ 12,748,910	$ —	$ 748,479,634

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

NOTES TO FINANCIAL STATEMENTS

Reconciliation of Level 3 securities during the quarter:

Description	Beginning Balance 7/1/2022	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ —	$ 6,120,589	$ —	$ —	$ —
Common stock	2,449,799	—	—	—	—
Total	$ 2,449,799	$ 6,120,589	$ —	$ —	$ —

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2022
Bonds	$ 4,178,522	$ —	$ —	$ —	$ 10,299,111
Common stock	—	—	—	—	2,449,799
Total	$ 4,178,522	$ —	$ —	$ —	$ 12,748,910

During the quarter, bonds transferred into Level 3 due to a change in pricing source.

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 September 30, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 221,184,944	$ 221,184,944	$ 29,804,242	$ 191,380,702	$ —	$ —	$ —
Short-term bonds	3,432,346	3,432,346	—	3,432,346	—	—	—
Long-term bonds	13,511,770,212	14,929,345,457	732,309,537	12,642,270,009	137,190,666	—	—
Preferred stock	1,687,400	1,687,400	1,687,400	—	—	—	—
Common stock	111,420,288	111,420,288	108,970,489	—	2,449,799	—	—

(At December 31, 2021)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 10, 2022, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $74,133,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, commercial multiple peril, special property, other liability – claims-made and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence, and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in commercial multiple peril was driven primarily by better than expected loss experience in accident year 2021. The improvement in special property was driven primarily by better than expected loss experience in multiple accident years. The improvement in other liability – claims-made was driven primarily by better than expected loss experience in multiple accident years. The improvement in auto physical damage was driven primarily by better than expected loss experience in accident year 2021 and partially offset by higher estimates for adjusting and other expenses.

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Discover Specialty Insurance Company's name changed to Travelers Specialty Insurance Company.

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 19,083,358

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 1,992,636,125	$ 2,091,221,983
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 331,010,271	$ 333,148,687
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,323,646,396	$ 2,424,370,670
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. ..... $ 150,733,191

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 150,733,191

16.3 Total payable for securities lending reported on the liability page. ..... $ 150,733,191

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurance	0.0	5.000	0	0	26,876,574	26,876,574	0	0	211,211	211,211
		TOTAL	0	0	26,876,574	26,876,574	0	0	211,211	211,211

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		U.S. Insurers				
43460	75-2344200	ASPEN AMERICAN INSURANCE COMPANY	TX	Authorized		
		All Other Insurers				
00000	AA-3191448	ADA RE LTD	BMU	Unauthorized		
00000	AA-3191454	AXA XL REINSURANCE LTD	BMU	Unauthorized		
00000	AA-1120171	LLOYDS SYNDICATE 1856	GBR	Authorized		
00000	AA-1120181	LLOYDS SYNDICATE 5886	GBR	Authorized		
00000	AA-1780072	XL RE EUROPE SE	IRL	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	2,406,751	336,354	56,825	437,961	22,046,662	22,833,708
2. Alaska AK	L	9,007	142,375	161,292	129,282	2,957,622	4,058,333
3. Arizona AZ	L	612,679	632,013	195,790	318,311	21,794,777	23,662,731
4. Arkansas AR	L	1,502,102	675,692	6,642,081	195,145	10,594,242	13,549,959
5. California CA	L	8,193,094	9,058,534	5,028,669	12,075,453	102,118,766	114,881,959
6. Colorado CO	L	3,802,195	7,587,965	2,600,930	4,961,102	53,355,623	51,366,468
7. Connecticut CT	L	408,583	288,315	260,500	1,817,320	14,370,522	17,598,974
8. Delaware DE	L	55,500	17,235	34,021	1,838,875	4,274,226	4,558,129
9. District of Columbia DC	L	51,428	6,813	30,614	30,871	3,719,653	4,179,279
10. Florida FL	L	421,962	444,694	5,999,026	3,227,843	35,047,941	47,443,457
11. Georgia GA	L	2,449,527	247,678	748,541	524,827	28,800,736	29,280,116
12. Hawaii HI	L	10,880	9,952	753,053	4,204	1,525,553	1,756,655
13. Idaho ID	L	41,599	14,874	(652)	(1,441)	1,474,829	1,659,195
14. Illinois IL	L	813,010	1,002,836	(697,465)	3,497,159	52,270,523	55,581,454
15. Indiana IN	L	208,806	137,240	4,639,268	369,264	12,433,727	14,973,248
16. Iowa IA	L	116,249	55,108	1,292,306	1,367,063	21,208,390	22,155,878
17. Kansas KS	L	(4,238)	4,825,672	1,413,763	4,329,726	21,659,354	25,433,548
18. Kentucky KY	L	248,258	318,196	249,551	926,137	7,456,250	9,450,289
19. Louisiana LA	L	68,077	3,954,758	13,764,292	18,159,619	36,344,161	52,027,304
20. Maine ME	L	50,400	20,437	831	459	1,691,238	1,850,050
21. Maryland MD	L	660,830	619,253	776,142	4,907,157	33,691,931	28,862,428
22. Massachusetts MA	L	1,205,229	937,154	677,315	10,458,508	26,190,102	26,367,889
23. Michigan MI	L	1,226,407	1,192,610	1,599,794	265,022	38,403,394	41,783,520
24. Minnesota MN	L	1,280,052	665,726	4,328,004	6,160,473	52,832,076	55,938,983
25. Mississippi MS	L	870,954	1,144,050	764,145	4,043,527	13,526,788	15,088,038
26. Missouri MO	L	593,737	410,581	1,852,434	861,991	24,757,887	25,694,142
27. Montana MT	L	868,674	1,247,196	143,807	125,981	6,055,959	6,044,096
28. Nebraska NE	L	77,121	311,160	180,912	(108,962)	11,998,695	11,629,784
29. Nevada NV	L	2,701,343	1,696,663	1,893,876	1,477,816	9,537,666	8,598,171
30. New Hampshire NH	L	133,706	23,218	30,762	22,786	5,178,523	5,918,635
31. New Jersey NJ	L	7,495,350	4,220,895	862,926	2,012,156	34,241,850	36,805,478
32. New Mexico NM	L	436,884	6,290,090	7,547,892	2,978,054	41,080,602	38,984,678
33. New York NY	L	569,875	676,948	14,201,884	4,761,085	96,912,773	111,486,297
34. North Carolina NC	L	595,740	554,807	506,587	1,120,550	14,278,788	16,085,488
35. North Dakota ND	L	(185,433)	6,856,394	916,134	4,998,884	23,527,028	29,107,742
36. Ohio OH	L	1,681,928	2,898,733	876,600	7,928,636	28,929,789	28,699,685
37. Oklahoma OK	L	3,907,633	4,534,462	11,270,401	2,539,838	35,621,463	40,225,699
38. Oregon OR	L	603,587	194,767	3,723,508	42,362	6,127,760	5,156,803
39. Pennsylvania PA	L	3,045,785	8,332,675	4,100,308	2,376,542	60,268,140	68,212,806
40. Rhode Island RI	L	137,554	1,391	31,382	26,134	2,902,876	3,064,138
41. South Carolina SC	L	927,922	460,188	1,138,462	318,347	8,109,228	7,646,336
42. South Dakota SD	L	51,809	259,354	101,139	89,481	8,214,277	8,763,171
43. Tennessee TN	L	654,053	1,189,096	239,256	971,504	21,647,068	24,654,755
44. Texas TX	L	14,765,425	40,199,245	56,007,415	59,135,839	267,839,601	326,184,952
45. Utah UT	L	950,779	1,513,683	96,091	1,095,642	13,162,110	10,324,998
46. Vermont VT	L	14,663	3,164	5,292	7,111	1,767,928	2,127,673
47. Virginia VA	L	492,917	380,743	319,723	626,187	16,763,832	18,441,243
48. Washington WA	L	107,361	191,404	3,892,546	340,815	15,569,177	16,230,086
49. West Virginia WV	L	41,848	3,935,453	1,619,055	474,266	15,837,802	23,659,224
50. Wisconsin WI	L	286,897	174,744	1,770,853	1,025,789	39,860,452	40,281,431
51. Wyoming WY	L	60,059	5,025,877	7,490,707	1,741,419	21,567,082	22,854,865
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	95,000	94,168	114,673
55. U.S. Virgin Islands VI	L	0	0	0	0	38,459	42,238
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	37,760,511	41,011,639	11,453,931	11,494,736	136,862,440	154,568,782
58. Aggregate Other Alien OT	XXX	8,385	(773)	92,139	(97,643)	3,368,189	3,633,768
59. Totals	XXX	105,495,453	166,929,333	183,684,659	188,526,213	1,591,910,701	1,781,583,432
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	6,021	1,343	0	0	0	0
58002. NLD Netherlands	XXX	3,025	0	0	0	0	0
58003. ZAF South Africa	XXX	435	402	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	(1,096)	(2,518)	92,139	(97,643)	3,368,189	3,633,768
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	8,385	(773)	92,139	(97,643)	3,368,189	3,633,768

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 53

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 4

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

PART 1 - ORGANIZATIONAL CHART

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

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

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

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

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	UDP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	RE	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		Discover Property & Casualty Insurance Company	CT	DS	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	DS	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Travelers Specialty Insurance Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	DS	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	DS	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	DS	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	DS	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	DS	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	DS	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	DS	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	DS	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	0	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	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	0/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	0/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	0/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	0/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	0/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	0/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	0/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.	0/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.	0/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.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	0/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	0/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	0/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	0/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	0/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	0/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	0	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.	0/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	0/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	0/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	0/B/M	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.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
												0.000			
												0.000			
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												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	13,422,470	2,023,798	15.1	6.9
2.1	Allied Lines	3,072,538	3,696,868	120.3	40.2
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	34,181,652	21,125,274	61.8	67.1
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	6,121,112	1,065,128	17.4	42.6
9.	Inland marine	8,830,862	1,151,653	13.0	54.6
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(12,246)	0.0	0.0
11.2	Medical professional liability - claims-made	0	4,133	0.0	0.0
12.	Earthquake	167,206	31,102	18.6	1,054.2
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	(134)	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	(2,287)	0.0	0.0
16.	Workers' compensation	172,805	(4,503,518)	(2,606.1)	4,241.8
17.1	Other liability - occurrence	46,389,201	67,013,648	144.5	67.6
17.2	Other liability - claims-made	4,255,649	(1,121,996)	(26.4)	10.2
17.3	Excess workers' compensation	0	330,886	0.0	0.0
18.1	Products liability - occurrence	10,491,252	(9,576,088)	(91.3)	120.3
18.2	Products liability - claims-made	115,881	(687,190)	(593.0)	49.1
19.1	Private passenger auto no-fault (personal injury protection)	0	1	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	(86)	(464,877)	540,554.8	353.3
19.4	Other commercial auto liability	4,903,026	(3,044,463)	(62.1)	(139.8)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	1,198,379	791,614	66.1	(23.7)
22.	Aircraft (all perils)	0	(19,863,534)	0.0	0.0
23.	Fidelity	1,808,613	(325,583)	(18.0)	(54.6)
24.	Surety	773,066	(653,950)	(84.6)	24.4
26.	Burglary and theft	231,695	(13,683)	(5.9)	119.3
27.	Boiler and machinery	620,778	37,081	6.0	17.6
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	16,407	0.0	0.0
35.	Totals	136,756,100	57,018,045	41.7	51.9
	DETAILS OF WRITE-INS				
3401.	Tribal workers' compensation	0	16,407	0.0	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	16,407	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	2,796,758	11,320,336	15,792,272
2.1	Allied Lines	677,830	2,016,471	4,461,039
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	18,044,417	52,258,617	15,464,398
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	2,033,500	6,223,400	6,995,159
9.	Inland marine	1,018,716	4,181,913	12,231,832
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	50,897	171,929	163,497
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	53,363	174,805	382,815
17.1	Other liability - occurrence	2,746,308	8,497,085	86,322,512
17.2	Other liability - claims-made	1,302,015	4,280,593	4,385,707
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	1,646,901	6,213,589	11,798,209
18.2	Products liability - claims-made	23,827	131,224	231,673
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	(86)	52,753
19.4	Other commercial auto liability	2,654,376	5,572,046	4,502,493
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	707,195	1,474,473	1,121,715
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	640,558	1,649,648	1,584,801
24.	Surety	136,068	551,183	563,566
26.	Burglary and theft	75,182	260,375	229,258
27.	Boiler and machinery	110,399	517,853	645,634
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	34,718,310	105,495,453	166,929,333
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	2,996,134	3,690,187	6,686,322	750,248	61,011	811,260	2,579,070	47,436	3,251,981	5,878,487	333,184	(329,759)	3,425
2. 2020	538,249	1,158,920	1,697,169	253,279	22,861	276,140	482,508	24,911	856,376	1,363,796	197,538	(254,772)	(57,234)
3. Subtotals 2020 + Prior	3,534,383	4,849,108	8,383,491	1,003,527	83,873	1,087,399	3,061,578	72,347	4,108,357	7,242,282	530,722	(584,531)	(53,809)
4. 2021	784,447	1,894,348	2,678,795	707,237	160,977	868,214	527,437	72,787	1,190,032	1,790,256	450,227	(470,552)	(20,325)
5. Subtotals 2021 + Prior	4,318,830	6,743,455	11,062,285	1,710,764	244,849	1,955,613	3,589,015	145,135	5,298,389	9,032,539	980,949	(1,055,082)	(74,133)
6. 2022	XXX	XXX	XXX	XXX	1,476,315	1,476,315	XXX	664,135	1,755,555	2,419,691	XXX	XXX	XXX
7. Totals	4,318,830	6,743,455	11,062,285	1,710,764	1,721,164	3,431,928	3,589,015	809,270	7,053,944	11,452,230	980,949	(1,055,082)	(74,133)
8. Prior Year-End Surplus As Regards Policyholders	6,622,630										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 22.7	2. (15.6)	3. (0.7)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Amounts receivable under high deductible policies	15,052,882	1,512,511	13,540,371	15,115,850
2505.	State surcharges receivable	10,204,788	0	10,204,788	9,338,824
2506.	Suspense, undistributed payments	1,432,765	0	1,432,765	1,454,960
2507.	Other assets	928,388	0	928,388	1,097,631
2508.	Assumed reinsurance receivable and payable	883,650	0	883,650	(136,973)
2509.	Ceded deposit asset	116,117	0	116,117	143,071
2510.	Other assets nonadmitted	1,223	1,223	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	28,619,814	1,513,735	27,106,080	27,013,363

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Interest deposit liability	142,384	142,384
2505.	Retroactive reinsurance reserve ceded	(9,235,110)	(9,917,543)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(9,092,726)	(9,775,159)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Retroactive reinsurance gain/loss	(337,261)	(413,461)	(1,118,726)
1405.	Change in COLI cash values	(3,109,249)	2,327,821	2,169,644
1497.	Summary of remaining write-ins for Line 14 from overflow page	(3,446,509)	1,914,360	1,050,918

Additional Write-ins for Schedule T Line 58

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004.	CHN China	XXX	210	210	0	0	0	0
58005.	ZZZ Other Alien	XXX	1	0	525	(47,697)	2,241,866	2,325,464
58006.	JPN Japan	XXX	0	105	0	0	0	0
58007.	CHL Chile	XXX	0	0	0	0	396,000	396,000
58008.	BRA Brazil	XXX	0	0	91,615	0	250,000	395,000
58009.	FRA France	XXX	0	0	0	0	115,000	115,000
58010.	BRB Barbados	XXX	0	0	0	0	52,255	52,255
58011.	GBR United Kingdom	XXX	0	(95)	0	6,123	281,248	304,662
58012.	SGP Singapore	XXX	0	(3,672)	0	(56,069)	31,820	45,388
58013.	AUS Australia	XXX	(219)	522	0	0	0	0
58014.	DEU Germany	XXX	(1,088)	412	0	0	0	0
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	(1,096)	(2,518)	92,139	(97,643)	3,368,189	3,633,768

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	890,583,241	932,777,464
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	20,983,480	21,756,053
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	3,998,211	8,627,633
5.	Deduct amounts received on disposals	10,536,615	31,111,130
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	7,882,383	0
8.	Deduct current year's depreciation	30,363,876	41,466,779
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	866,782,057	890,583,241
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	866,782,057	890,583,241

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,212,245,107	671,979,481
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	88,201,305	341,298,386
	2.2 Additional investment made after acquisition	183,417,170	233,431,093
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	38,491,279	76,579,514
6.	Total gain (loss) on disposals	(489,080)	(324,561)
7.	Deduct amounts received on disposals	76,771,202	107,028,578
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(4,811,524)	(580,537)
10.	Deduct current year's other than temporary impairment recognized	2,114,165	3,109,691
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,438,168,890	1,212,245,107
12.	Deduct total nonadmitted amounts	28,437,695	30,944,289
13.	Statement value at end of current period (Line 11 minus Line 12)	1,409,731,195	1,181,300,818

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	17,231,685,662	16,486,690,576
2.	Cost of bonds and stocks acquired	1,702,927,111	3,491,934,913
3.	Accrual of discount	7,768,788	8,804,683
4.	Unrealized valuation increase (decrease)	(48,601,808)	54,375,738
5.	Total gain (loss) on disposals	(2,668,650)	34,869,047
6.	Deduct consideration for bonds and stocks disposed of	1,693,359,044	2,798,391,628
7.	Deduct amortization of premium	39,879,241	58,377,553
8.	Total foreign exchange change in book/adjusted carrying value	(1,573,049)	(373,426)
9.	Deduct current year's other than temporary impairment recognized	26,013,737	4,048,124
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,389,099	16,201,435
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,133,675,130	17,231,685,662
12.	Deduct total nonadmitted amounts	10,092,228	10,092,140
13.	Statement value at end of current period (Line 11 minus Line 12)	17,123,582,901	17,221,593,521

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	11,736,350,124	536,671,336	571,144,440	4,701,485	11,698,959,185	11,736,350,124	11,706,578,505	11,708,343,091
2. NAIC 2 (a)	2,513,992,303	133,344,536	78,680,935	(4,301,620)	2,600,985,405	2,513,992,303	2,564,354,283	2,639,221,237
3. NAIC 3 (a)	399,267,700	23,722,060	6,454,015	(11,841,304)	468,634,472	399,267,700	404,694,441	458,661,665
4. NAIC 4 (a)	192,778,810	33,793,657	3,149,492	(7,054,664)	201,116,851	192,778,810	216,368,311	223,216,168
5. NAIC 5 (a)	48,724,307	2,082,500	18,848,445	(1,510,210)	48,977,381	48,724,307	30,448,152	49,189,992
6. NAIC 6 (a)	6,180,589	4,493,034	0	(339,512)	104,225	6,180,589	10,334,111	140,000
7. Total Bonds	14,897,293,834	734,107,123	678,277,328	(20,345,825)	15,018,777,518	14,897,293,834	14,932,777,803	15,078,772,154
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	1,626,400	0	0	61,000	1,801,800	1,626,400	1,687,400	2,054,800
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,626,400	0	0	61,000	1,801,800	1,626,400	1,687,400	2,054,800
15. Total Bonds and Preferred Stock	14,898,920,234	734,107,123	678,277,328	(20,284,825)	15,020,579,318	14,898,920,234	14,934,465,203	15,080,826,954

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 3,035,610 NAIC 4 $ 396,736 ; 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	3,432,346	XXX	3,450,024	0	10,761

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	145,481,158
2.	Cost of short-term investments acquired	4,953,172	0
3.	Accrual of discount	246	0
4.	Unrealized valuation increase (decrease)	(17,858)	0
5.	Total gain (loss) on disposals	(8,322)	0
6.	Deduct consideration received on disposals	1,489,649	145,481,158
7.	Deduct amortization of premium	5,244	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)	3,432,346	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,432,346	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	30,502,949	0
2.	Cost of cash equivalents acquired	2,408,660,159	3,582,507,946
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,217,978,164	3,552,004,997
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	221,184,944	30,502,949
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	221,184,944	30,502,949

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Other Real Estate Properties					0	0	0	0
Commercial Industrial Properties					0	0	0	0
385 Washington Street	Saint Paul	MN	12/30/1983	Various	0	0	0	29,733
					0	0	0	0
21 warehouses and land located at various addresses	Denver	CO	05/26/1993	Various	0	0	0	595,724
					0	0	0	0
36 warehouses and land located at various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	546,059
					0	0	0	0
4 warehouses and loand located at Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	2,031
					0	0	0	0
14 warehouses/office showrooms and land located at Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	406,411
					0	0	0	0
9 warehouses and land located at 1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	2,002,224
					0	0	0	0
8 warehouses and land located at 3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	175,139
					0	0	0	0
13 warehouses and loand located at 6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	218,685
					0	0	0	0
12 warehouses and land located at various addresses	Houston	TX	02/20/1997	Various	0	0	0	2,905,649
					0	0	0	0
12 warehouses and land located at 2042 West Winton	Hayward	CA	05/15/1998	Various	0	0	0	591,740
					0	0	0	0
5 warehouses/office located at various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	45,615
					0	0	0	0
Commercial Office Properties					0	0	0	0
706 & 730 2nd Avenue South, 133 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	327,366
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	67,057
					0	0	0	0
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	6,264
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	283,609
					0	0	0	0
2525 West 190th Street	Torrance	CA	12/31/1990	Various	0	0	0	5,000
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	334,435
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998	Various	0	0	0	191,321
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	297,758
					0	0	0	0
9780 S. Meridian Blvd.	Denver	CO	12/21/2006	Various	0	0	0	145,921
					0	0	0	0
10303 & 10333 E. Dry Creek Rd.	Englewood	CO	10/10/2013	Various	0	0	0	884,873
					0	0	0	0
19801 SW 72nd Street	Tualatin	OR	10/01/1998	Various	0	0	0	6,159
					0	0	0	0
1550 Rosecrans Avenue	Manhattan Beach	CA	12/29/1993	Various	0	0	0	29,858
					0	0	0	0
920, 930, & 950 De Guigne Dr	Sunnyvale	CA	05/30/2013	Various	0	0	0	238,659
					0	0	0	0
7045 College Blvd	Overland Park	KS	08/05/2015	Various	0	0	0	1,951
					0	0	0	0
0199999. Acquired by Purchase					0	0	0	10,339,241
0399999 - Totals					0	0	0	10,339,241

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
706 & 730 2nd Avenue South, 133 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	08/31/2022	Written Off Fully Depreciated	20,077	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5401 West Kenedy	Tampa	FL	08/31/2022	Written Off Fully Depreciated	5,433	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1500 Commerace Drive	Mendota Heights	MN	08/31/2022	Impairment	7,777,683	0	4,496,160	144,283	4,351,877	0	(4,496,160)	0	0	0	0	0	0	0	0
2625 West 190th Street	Torrance	CA	08/31/2022	Impairment	12,334,320	0	3,772,002	241,495	3,530,506	0	(3,772,001)	0	0	0	0	0	0	0	438,699
7210 NE Evergreen Parway	Hillsboro	OR	09/28/2022	First American Exchange as QI for Allen Properties, L.L.C.	10,075,970	16,514	6,663,565	140,676	0	0	(140,676)	0	6,538,404	10,536,615	0	3,998,211	3,998,211	885,327	202,589
					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Property Disposed					30,213,483	16,514	14,931,727	526,454	7,882,383	0	(8,408,837)	0	6,538,404	10,536,615	0	3,998,211	3,998,211	885,327	641,288
0399999 - Totals					30,213,483	16,514	14,931,727	526,454	7,882,383	0	(8,408,837)	0	6,538,404	10,536,615	0	3,998,211	3,998,211	885,327	641,288

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												
	Hancock Capital Partners IV, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		04/04/2008	2	0	2,029	0	919,303	8.020
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	(3,507)	0	833,058	2.900
	Ironwood Capital Partners V LP	Avon	CT	Ironwood Capital Advisors		03/30/2022	2	110,146	389,854	0	9,500,000	1.050
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								110,146	388,377	0	11,252,361	XXX
Joint Venture Interests - Common Stock - Unaffiliated												
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital		10/17/2019	3	0	(338,309)	0	15,935,567	10.810
	BBH Capital Partners VI, L.P.	New York	NY	BBH Capital Partners		04/20/2021	3	0	2,293,654	0	5,323,588	1.230
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group		03/29/2019	3	0	999,017	0	11,793,361	0.080
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group		02/01/2007	3	0	(28,649)	0	83,413	0.250
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group		12/21/2018	3	0	958,415	0	6,178,352	0.220
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	48,877	0	1,061,531	0.130
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group		11/06/2012	3	0	36,225	0	793,620	0.890
	Consonance Private Equity II, L.P.	New York	NY	Consonance Capital Partners		01/15/2020	3	0	3,327,922	0	15,826,971	3.190
	Cornell Capital Partners II LP	New York	NY	Cornell Capital Partners		11/05/2021	3	0	1,200,000	0	10,350,000	1.710
	FPE Fund III LP	London	GBR	FPE Capital LLP		08/06/2021	3	0	2,942,613	0	12,388,594	8.080
	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Management		05/27/2021	3	2,938,788	0	0	17,061,212	5.434
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	1,955,333	0	2,591,966	0.360
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Gridiron Capital		03/31/2020	3	0	2,309,393	0	1,454,420	1.620
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners		02/22/2008	3	0	130	0	0	15.560
	Heartwood Partners IV, LP	Norwalk	CT	Heartwood Partners		02/10/2022	3	0	(5,730)	0	9,493,372	2.430
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	1,736	0	440,410	0.160
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company		12/24/2019	3	0	438,889	0	3,356,086	1.150
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management		12/06/2019	3	0	1,187,500	0	3,261,301	0.980
	NexPhase Capital Fund IV, LP	New York	NY	NexPhase Capital		09/23/2019	3	0	5,905,491	0	2,098,025	5.900
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners		02/07/2014	3	0	28,590	0	4,691,061	2.780
	Rally Ventures Fund IV, L.P.	Menlo Park	CA	Rally Ventures		11/20/2020	1	0	1,275,000	0	11,100,000	6.680
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Shamrock Capital		05/06/2021	3	0	1,915,195	0	6,949,205	1.000
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands		05/29/2019		0	80,127	0	431,687	4.420
	Spire Capital Partners IV, L.P.	New York	NY	Spire Capital Management		11/15/2019	3	0	179,802	0	13,647,197	5.750
	Synova Capital Fund IV LP	London	GBR	Synova Capital		06/27/2019	3	0	1,266,150	0	3,644,744	2.690
	Tamarix Equity Partners, L.P	New York	NY	Tamarix Equity Partners		03/31/2022	3	0	(285,943)	0	6,635,216	11.220
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	0	2,328,959	0	14,748,939	2.260
	Trident IX, L.P.	Greenwich	CT	Stone Point Capital LLC		11/19/2021	3	0	220,022	0	17,907,630	0.390
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP		04/28/2021	3	0	(161,785)	0	13,165,585	4.240
	VMG Catalyst II, L.P.	San Francisco	CA	VMG Equity Partners		02/02/2022	3	0	464,138	0	9,488,708	2.630
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	0	73,544	0	989,315	1.810
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners		02/17/2021	3	0	623,690	0	15,355,118	2.790
	WindRose Health Investors VI, L.P.	New York	NY	WindRose Health Investors		12/06/2021	3	0	4,624,875	0	22,190,874	4.190
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,938,788	35,864,872	0	260,437,068	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		12/23/2020		0	1,975,309	0	8,477,366	1.640
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc		12/18/2019		0	3,278,061	0	3,451,883	2.360
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group		10/17/2019		0	1,989,299	0	13,785,877	0.510
	Blackstone Real Estate Partners Asia III, L.P.	Grand Cayman	CYM	Blackstone Group		03/25/2022		2,079,188	0	0	17,920,812	0.313
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC		04/19/2019		0	630,000	0	4,650,000	2.680
	BREG Savannah Industrial Fund, LP	Wilmington	DE	Broe Real Estate Group		12/16/2020		0	547,619	0	25,000,000	11.750
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015		0	573,196	0	7,419,031	0.240
	Campus Real Estate Partners II, LP	Philadelphia	PA	Campus Apartments, LLC		08/31/2022		10,076,594	0	0	6,219,827	5.000
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		05/01/2015		0	30,070	0	12,005,041	0.530
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	ElmTree Funds, LLC		10/05/2021		0	1,151,070	0	5,559,236	1.640
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation		12/31/2019		0	518,915	0	7,350,437	2.910
	High Street Real Estate Fund VII, L.P.	Wilmington	DE	High Street Logistics Properties, LLC		03/31/2022		0	2,525,773	0	9,896,907	5.000
	PCCP Credit X, LP	Dover	DE	PCCP, LLC		12/14/2021		0	5,507,343	0	12,559,647	3.780
	PIX GCP Co-Invest, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		09/21/2022		5,368,421	0	0	9,631,579	15.800

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
	PIX MM Co-Invest, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		10/25/2021		0	1,132,075	0	16,084,906	9.320
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Prime Finance Partners		04/21/2022		0	1,662,000	0	14,364,000	1.840
	Prime Storage Fund III	Wilmington	DE	Prime Group Holdings		07/20/2022		2,400,533	0	0	17,599,467	1.429
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Rialto Capital Management		09/13/2019		0	1,000,000	0	8,553,117	1.060
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/13/2022		0	3,792,227	0	12,254,030	1.990
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Tishman Speyer		12/29/2021		0	950,763	0	6,775,567	6.250
	TradeLane U.S. Properties Industrial Fund II, LP	Dover	DE	TradeLane Properties Fund GP, LLC		12/10/2021		6,442,470	0	0	8,791,826	3.769
2199999. Joint Venture Interests - Real Estate - Unaffiliated								26,367,206	27,263,720	0	228,350,556	XXX
Joint Venture Interests - Other - Unaffiliated												
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Apollo Capital Management		02/07/2022		0	202,567	0	1,505,568	18.290
	Diversis Capital Partners II, L.P.	Los Angeles	CA	Diversis Capital		08/11/2021		0	127,336	0	8,892,644	2.460
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012		0	32,980	0	972,514	0.390
	Encap Energy Capital Fund VI, L.P.	Houston	TX	EnCap Investments		12/31/2009		0	(2,322)	0	0	1.210
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015		0	57,081	0	1,309,829	0.310
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017		0	620,871	0	2,646,082	0.130
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014		0	48,347	0	823,050	0.590
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018		0	1,962,714	0	2,879,061	0.300
	Five Elms V Q, L.P.	Kansas City	MO	Five Elms Capital Management		05/07/2021		0	1,127,202	0	6,862,418	1.310
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners		03/27/2020	2	0	221,381	0	8,317,901	0.740
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019		0	2,962,743	0	10,112,727	0.370
	GoldenTree Distressed Fund IV LP	New York	NY	GoldenTree Asset Management		06/24/2022		1,849,239	0	0	23,250,000	2.620
	Gridiron Capital Fund, L.P.	New Canaan	CT	Gridiron Capital		09/27/2007	3	0	(28,225)	0	2,314,793	5.730
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	1,882	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	1,536	0	305,940	5.950
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp		07/24/2020		0	637,225	0	8,008,562	3.800
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014		0	49,341	0	651,312	1.840
	Monarch Capital Partners V LP	New York	NY	Monarch Alternative Capital		05/04/2020		0	2,250,000	0	3,000,000	0.950
	NB Secondary Opportunities Fund V LP	New York	NY	Neuberger Berman Investment Management		02/22/2022		0	393,750	0	14,071,875	0.470
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management		05/12/2020		0	839,532	0	10,295,971	5.130
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020		0	1,694,449	0	8,494,087	3.710
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Shamrock Capital		10/14/2020		0	763,461	0	2,332,071	13.043
	Staple Street Capital III, L.P.	New York	NY	Staple Street Capital Partners		10/09/2020		81,264	1,088,825	0	14,646,581	2.940
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012		0	(264,362)	0	25,556	0.810
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013		0	1,324,766	0	0	5.500
	Vintage Secondary Fund V, L.P.	Herzliya Pituach	ISR	Vintage Investment Partners		10/08/2021		100,000	0	0	4,900,000	1.600
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013		0	127,048	0	2,490,803	2.250
	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown Partners		10/05/2010		0	(359,589)	0	392	1.740
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013		0	(131,539)	0	50,364	1.200
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016		0	(68,896)	0	191,719	1.550
2599999. Joint Venture Interests - Other - Unaffiliated								2,030,503	15,680,103	0	139,468,660	XXX
Joint Venture Interests - Other - Affiliated												
	SPFM Holdings, LLC	Wilmington	DE	St. Paul Fire and Marine Insurance Company		07/13/2021		0	50,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	50,000	0	0	XXX
4899999. Total - Unaffiliated								31,446,643	79,197,072	0	639,508,644	XXX
4999999. Total - Affiliated								0	50,000	0	0	XXX
5099999 - Totals								31,446,643	79,247,072	0	639,508,644	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																		
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	08/31/2022	368,497	0	0	0	0	0	0	368,497	368,497	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							368,497	0	0	0	0	0	0	368,497	368,497	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Atlas Merchant Capital Fund II LP	New York	NY	Distribution	10/17/2019	08/18/2022	(605,442)	0	0	0	0	0	0	(605,442)	(605,442)	0	0	0	0
	Blackstone Capital Partners VIII L.P.	New York	NY	Distribution	03/29/2019	09/29/2022	578	0	0	0	0	0	0	578	578	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	07/29/2022	(9,989)	0	0	0	0	0	0	(9,989)	(9,989)	0	0	0	0
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	Distribution	12/21/2018	08/30/2022	(1,879)	0	0	0	0	0	0	(1,879)	(1,879)	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	09/19/2022	2,138,178	0	0	0	0	0	0	2,138,178	2,138,178	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	07/12/2022	282,700	0	0	0	0	0	0	282,700	282,700	0	0	0	0
	Element Partners II, L.P.	Radnor	PA	Distribution	04/25/2008	09/30/2022	827,875	0	0	0	0	0	0	827,875	827,875	0	0	0	0
	Eureka II, L.P.	Philadelphia	PA	Distribution	02/28/2007	07/08/2022	169,231	0	0	0	0	0	0	169,231	169,231	0	0	0	0
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Distribution	03/31/2020	09/19/2022	(39,469)	0	0	0	0	0	0	(39,469)	(39,469)	0	0	0	0
	HCI Equity Partners III, L.P.	Washington	DC	Distribution	02/22/2008	09/12/2022	4,121,507	0	0	0	0	0	0	4,121,507	4,121,507	0	0	0	0
	Heartwood Partners IV, LP	Norwalk	CT	Distribution	02/10/2022	09/20/2022	42,532	0	0	0	0	0	0	42,532	42,532	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Distribution	07/21/2009	08/23/2022	868	0	0	0	0	0	0	868	868	0	0	0	0
	Spire Capital Partners IV, L.P.	New York	NY	Distribution	11/15/2019	09/30/2022	667,666	0	0	0	0	0	0	667,666	667,666	0	0	0	0
	TruArc Fund IV, LP	New York	NY	Distribution	04/28/2021	09/19/2022	(242,038)	0	0	0	0	0	0	(242,038)	(242,038)	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							7,352,316	0	0	0	0	0	0	7,352,316	7,352,316	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Distribution	12/22/2015	08/31/2022	1,739,308	0	0	0	0	0	0	1,739,308	1,739,308	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	09/29/2022	423,304	0	0	0	0	0	0	423,304	423,304	0	0	0	0
	Campus Real Estate Partners II, LP	Philadelphia	PA	Distribution	08/31/2022	09/21/2022	450,334	0	0	0	0	0	0	450,334	450,334	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	09/29/2022	652,046	0	0	0	0	0	0	652,046	652,046	0	0	0	0
	Dermody Properties Industrial Fund III LP	Dover	DE	Distribution	09/22/2020	07/29/2022	2,120,648	0	0	0	0	0	0	2,120,648	2,120,648	0	0	0	0
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Distribution	12/31/2019	09/27/2022	79,079	0	0	0	0	0	0	79,079	79,079	0	0	0	0
	PCCP Credit X, LP	Dover	DE	Distribution	12/14/2021	09/23/2022	445,491	0	0	0	0	0	0	445,491	445,491	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Distribution	11/20/2020	07/29/2022	1,029,276	0	0	0	0	0	0	1,029,276	1,029,276	0	0	0	0
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Distribution	04/21/2022	09/14/2022	(117,875)	0	0	0	0	0	0	(117,875)	(117,875)	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Distribution	09/13/2019	09/29/2022	98,518	0	0	0	0	0	0	98,518	98,518	0	0	0	0
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Distribution	12/29/2021	09/12/2022	1,616,885	0	0	0	0	0	0	1,616,885	1,616,885	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							8,537,015	0	0	0	0	0	0	8,537,015	8,537,015	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	ArcLight Energy Partners Fund V, L.P.	Boston	MA	Distribution	07/29/2011	09/16/2022	928,696	0	0	0	0	0	0	928,696	928,696	0	0	0	0
	Encap Energy Capital Fund VI, L.P.	Houston	TX	Distribution	12/31/2009	09/29/2022	6,035	0	0	0	0	0	0	6,035	6,035	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	08/19/2022	79,219	0	0	0	0	0	0	79,219	79,219	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	09/12/2022	10,215	0	0	0	0	0	0	10,215	10,215	0	0	0	0
	GoldenTree Distressed Debt Fund, L.P.	New York	NY	Distribution	07/06/2010	07/22/2022	3,664,582	0	0	0	0	0	0	3,664,582	3,664,582	0	0	0	0
	Gridiron Capital Fund, L.P.	New Canaan	CT	Distribution	09/27/2007	08/26/2022	(28,225)	0	0	0	0	0	0	(28,225)	(28,225)	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	09/16/2022	56,094	0	0	0	0	0	0	56,094	56,094	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	08/22/2022	111,719	0	0	0	0	0	0	111,719	111,719	0	0	0	0
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Distribution	07/24/2020	08/30/2022	175,331	0	0	0	0	0	0	175,331	175,331	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	09/27/2022	996,980	0	0	0	0	0	0	996,980	996,980	0	0	0	0
	NB Secondary Opportunities Fund V LP	New York	NY	Distribution	02/22/2022	09/30/2022	(3,089)	0	0	0	0	0	0	(3,089)	(3,089)	0	0	0	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Distribution	02/21/2020	08/11/2022	91,368	0	0	0	0	0	0	91,368	91,368	0	0	0	0
	Staple Street Capital III, L.P.	New York	NY	Distribution	10/09/2020	08/29/2022	865,491	0	0	0	0	0	0	865,491	865,491	0	0	0	0
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	Distribution	12/03/2012	08/16/2022	(264,362)	0	0	0	0	0	0	(264,362)	(264,362)	0	0	0	0
	TPH Partners II, L.P.	Houston	TX	Distribution	12/18/2013	09/12/2022	965,573	0	0	0	0	0	0	965,573	965,573	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	07/27/2022	1,121,267	0	0	0	0	0	0	1,121,267	1,121,267	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	08/04/2022	(366,185)	0	0	0	0	0	0	(366,185)	(366,185)	0	0	0	0
	Yorktown Energy Partners VII, L.P.	New York	NY	Distribution	12/31/2009	09/22/2022	8,466	0	0	0	0	0	0	8,466	8,466	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	07/29/2022	(554)	0	0	0	0	0	0	(554)	(554)	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	08/05/2022	(131,877)	0	0	0	0	0	0	(131,877)	(131,877)	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	08/02/2022	(114,006)	0	0	0	0	0	0	(114,006)	(114,006)	0	0	0	0
	SFC Energy Partners II, L.P.	Denver	CO	Liquidation	03/31/2011	09/30/2022	297,860	3,537	0	0	0	3,537	0	301,397	301,397	0	0	0	74,192
	Wayzata Opportunities Fund II, LP	Wayzata	MN	Liquidation	11/02/2007	07/29/2022	40,494	(40,493)	0	0	0	(40,493)	0	1	1	0	0	0	39,873
2599999. Joint Venture Interests - Other - Unaffiliated							8,511,091	(36,956)	0	0	0	(36,956)	0	8,474,135	8,474,135	0	0	0	114,065
4899999. Total - Unaffiliated							24,768,919	(36,956)	0	0	0	(36,956)	0	24,731,963	24,731,963	0	0	0	114,065
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							24,768,919	(36,956)	0	0	0	(36,956)	0	24,731,963	24,731,963	0	0	0	114,065

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282C-BC-4	U S TREASURY NOTES .375 2025 12		07/15/2022	WELLS FARGO SECURITIES		20,950,741	23,000,000	4,219	1.A
91282C-DZ-1	U S TREASURY NOTES 1.500 2025 02		07/18/2022	BARCLAYS CAPITAL INC		4,792,790	5,000,000	31,906	1.A FE
91282C-EQ-0	U S TREASURY NOTES 2.750 2025 05		09/15/2022	NOMURA SECURITIES INTL		32,061,673	33,000,000	305,788	1.A FE
91282C-EY-3	U S TREASURY NOTES 3.000 2025 07		09/20/2022	NOMURA SECURITIES INTL		23,392,580	24,000,000	133,043	1.A FE
912828-2A-7	U S TREASURY NOTES 1.500 2026 08		07/18/2022	NOMURA SECURITIES INTL		35,592,471	38,000,000	242,486	1.A
38375B-ZA-3	GNR 2012-H27 HA CMO 2.000 2062 11		09/20/2022	PAR WRITE-UP		2,204	2,204	0	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12		09/20/2022	PAR WRITE-UP		56	56	0	1.A
38375U-JP-6	GNR 2014-H12 KA CMO 2.750 2064 05		09/20/2022	PAR WRITE-UP		7,856	7,856	0	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09		09/20/2022	PAR WRITE-UP		60,869	60,869	0	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12		09/20/2022	PAR WRITE-UP		96,219	96,219	0	1.A
36230S-DW-1	G2 757317 #757317 4.317 2061 02		07/20/2022	PAR WRITE-UP		1	1	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						116,957,461	123,167,205	717,443	XXX
Bonds - All Other Governments									
06850K-WX-7	BARRIE (CITY OF) 3.691 2025 06		08/03/2022	RBC CAPITAL MARKETS CAD		1,005,170	1,000,000	4,348	1.B FE
13509P-FD-0	CANADA HOUSING TRUST 2.250 2025 12		07/13/2022	HSBC		2,885,100	3,000,000	5,548	1.A FE
541908-HR-3	LONDON ONTARIO 2.250 2025 03		08/04/2022	NATIONAL BANK OF CANADA FINANCIAL		1,912,807	1,975,000	17,653	1.A Z
68333Z-AW-7	ONTARIO (PROVINCE OF) 3.600 2028 03		07/07/2022	CIBC WORLD MARKETS		998,540	1,000,000	12,329	1.D FE
891288-DN-9	TORONTO (CITY OF) 2.400 2026 06		07/19/2022	TD SECURITIES		3,478,193	3,630,000	6,444	1.C FE
94180C-K5-6	WATERLOO REGIONAL MUNICI 4.050 2031 10		09/22/2022	SCOTIA CAPITAL		3,027,959	3,035,000	0	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						13,307,769	13,640,000	46,323	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
495242-N6-2	KING CO SD #412 SHORELIN 4.000 2038 12		09/28/2022	J P MORGAN CHASE SECURITIES INC		9,452,700	10,000,000	137,778	1.B FE
834666-PW-3	SOMERSET CO GENERAL OBLI 5.000 2037 09		09/23/2022	NW CAPITAL		6,193,608	5,590,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,646,308	15,590,000	137,778	XXX
Bonds - U.S. Special Revenues									
13034A-V5-6	CALIFORNIA INFRAS EDB BR .850 2050 01		09/28/2022	MORGAN STANLEY		14,829,000	15,000,000	84,185	1.A FE
25477G-VC-6	DISTRICT OF COLUMBIA INC 3.863 2031 07		07/13/2022	BAS-MERRILL LYNCH		10,000,000	10,000,000	0	1.B FE
594695-2W-7	MICHIGAN TRUNK LINE S202 4.000 2039 11		09/16/2022	HILLTOP SECURITIES		3,980,750	4,095,000	56,875	1.C FE
678908-4A-9	OKLAHOMA DEV OKLAHOMA GA 4.851 2045 02		07/08/2022	RBC CAPITAL MARKETS		8,250,000	8,250,000	0	1.A FE
882854-3J-9	TEXAS WATER DEV BOARD RE 4.000 2037 08		09/15/2022	J P MORGAN CHASE SECURITIES INC		2,749,890	2,750,000	14,667	1.A FE
31323F-AD-3	FHLMC GOLD PAS #T69904 3.000 2045 05		09/16/2022	MUFG SECURITIES AMERICAS INC		21,369,277	23,519,067	37,239	1.A
3132DN-FZ-1	FHLMC PASS THR #SD1084 3.500 2051 05		09/01/2022	J P MORGAN CHASE SECURITIES INC		18,311,729	19,115,163	24,159	1.A
3132DV-L8-6	FHLMC PASS THR #SD7551 3.000 2052 01		07/07/2022	MORGAN STANLEY		17,853,676	18,939,753	20,518	1.A
3132DW-E6-6	FHLMC PASS THR #SD8257 4.500 2052 10		09/27/2022	GOLDMAN SACHS & CO		9,481,250	10,000,000	35,000	1.A
3140MF-4H-3	FNMA PASS THRU #BV2623 4.500 2052 07		09/27/2022	BAS-MERRILL LYNCH		9,366,557	9,878,218	33,339	1.A
3140XD-UF-1	FNMA PASS THRU #FM9581 3.000 2051 11		07/07/2022	MORGAN STANLEY		8,921,836	9,481,858	10,272	1.A
3140XH-PQ-4	FNMA PASS THRU #FS2230 3.500 2049 04		09/13/2022	OPPENHEIMER AND CO		9,816,914	10,384,834	14,135	1.A
3140XJ-AR-4	FNMA PASS THRU #FS2715 3.500 2052 04		09/22/2022	GOLDMAN SACHS & CO		13,679,290	14,760,994	35,877	1.A
3140XJ-JL-8	FNMA PASS THRU #FS2966 5.000 2052 10		09/29/2022	J P MORGAN CHASE SECURITIES INC		14,726,953	15,000,000	60,417	1.A
35563P-E2-1	SCRT 2022-2 MT CMO 3.000 2062 04		09/08/2022	J P MORGAN CHASE SECURITIES INC		10,859,639	12,008,000	42,949	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						174,196,760	183,182,887	469,632	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
025816-CW-7	AMERICAN EXPRESS 4.050 2029 05		07/06/2022	CITIGROUP GLOBAL MARKETS		2,981,850	3,000,000	21,938	1.F FE
031162-DJ-6	AMGEN INC 4.200 2033 03		08/16/2022	CITIGROUP GLOBAL MARKETS		10,000,700	10,000,000	0	2.A FE
039482-AB-0	ARCHER-DANIELS-MIDLAND 3.250 2030 03		07/26/2022	BARCLAYS CAPITAL INC		6,151,615	6,368,000	69,562	1.F FE
05368V-AA-4	AVIENT CORP (144A) 7.125 2030 08		07/27/2022	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0	3.C FE
73179P-AM-8	AVIENT CORP (144A) 5.750 2025 05		09/29/2022	VARIOUS		3,159,270	3,214,000	58,762	3.C FE
075887-BW-8	BECTON DICKINSON 3.700 2027 06		09/26/2022	DEUTSCHE BANC		6,682,107	7,119,000	81,948	2.B FE
101137-BA-4	BOSTON SCIENTIFIC 2.650 2030 06		09/20/2022	HSBC		2,324,936	2,710,000	22,143	2.B FE
103304-BU-4	BOYD GAMING CORP 4.750 2027 12		09/26/2022	MORGAN STANLEY		1,787,500	2,000,000	30,875	3.C FE
110122-CP-1	BRISTOL-MYERS SQUIBB 3.400 2029 07		09/13/2022	KEYBANC CAPITAL MARK		14,159,100	15,000,000	69,417	1.F FE
05605H-AB-6	BWX TECHNOLOGIES (144A) 4.125 2028 06		09/20/2022	GOLDMAN SACHS & CO		449,375	500,000	4,698	3.C FE
05605H-AC-4	BWX TECHNOLOGIES (144A) 4.125 2029 04		09/13/2022	VARIOUS		677,290	761,000	12,732	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
28470R-AH-5	CAESARS ENTERTAIN INC (1 6.250 2025 07		07/20/2022	CITIGROUP GLOBAL MARKETS		2,973,750	3,000,000	10,938	4.B FE
14879E-AH-1	CATALENT PHARMA SOLUTION 3.125 2029 02		07/25/2022	BAS-MERRILL LYNCH		2,162,500	2,500,000	35,156	4.A FE
1248EP-CS-0	CCO HOLDINGS LLC/CAP COR 6.375 2029 09		08/17/2022	GOLDMAN SACHS & CO		992,500	1,000,000	1,771	3.C FE
171340-AN-2	CHURCH & DWIGHT CO 3.150 2027 08		09/20/2022	VARIOUS		4,492,302	4,790,000	21,375	2.A FE
17252M-AN-0	CINTAS CORPORATE NO 2 3.700 2027 04		08/31/2022	U S BANCORP		6,929,160	7,000,000	108,636	1.G FE
126408-HU-0	CSX CORP 4.100 2032 11		07/21/2022	BAS-MERRILL LYNCH		9,993,800	10,000,000	0	2.A FE
237266-AJ-0	DARLING INGREDIENTS INC 6.000 2030 06		08/15/2022	BAS-MERRILL LYNCH		102,000	100,000	1,133	3.A FE
278062-AD-6	EATON CORP 4.000 2032 11		07/07/2022	BAS-MERRILL LYNCH		1,426,332	1,458,000	11,178	2.A FE
365417-AA-2	GARDEN SPINCO CORP (144A 8.625 2030 07		09/30/2022	VARIOUS		5,317,625	5,100,000	30,763	4.B FE
361448-BK-8	GATX CORP 4.900 2033 03		08/11/2022	TRUIST SECURITIES		2,964,930	3,000,000	2,042	2.B FE
36162J-AC-0	GEO GROUP INC 10.500 2028 06		08/19/2022	EXCHANGED		565,500	618,000	0	4.B FE
36162J-AD-8	GEO GROUP INC (144A) 9.500 2028 12		08/19/2022	EXCHANGED		2,800,000	3,500,000	0	4.B FE
427866-BD-9	HERSHEY COMPANY 2.450 2029 11		08/30/2022	J P MORGAN CHASE SECURITIES INC		4,473,696	4,970,000	35,853	1.F FE
432833-AL-5	HILTON DOMESTIC OPERATIN 4.000 2031 05		08/04/2022	GOLDMAN SACHS & CO		2,707,500	3,000,000	32,333	3.B FE
449253-AB-9	IAA SPINCO IN (144A) 5.500 2027 06		09/13/2022	BAS-MERRILL LYNCH		952,500	1,000,000	13,750	4.B FE
459200-KT-7	IBM CORP 4.150 2027 07		07/20/2022	J P MORGAN CHASE SECURITIES INC		6,990,900	7,000,000	0	1.G FE
45688C-AB-3	INGEVITY CORP (144A) 3.875 2028 11		09/28/2022	VARIOUS		2,486,250	3,000,000	47,899	3.C FE
457030-AK-0	INGLES MARKETS INC (144A 4.000 2031 06		09/13/2022	STIFEL NICOLAUS & CO INC		1,297,500	1,500,000	15,000	3.B FE
465685-AR-6	ITC HOLDINGS CORP (144A) 4.950 2027 09		09/08/2022	TD SECURITIES		2,996,970	3,000,000	0	2.B FE
24422E-WL-9	JOHN DEERE CAPITAL CORP 4.350 2032 09		09/06/2022	CREDIT AGRICOLE CIB		1,994,520	2,000,000	0	1.F FE
49446R-BA-6	KIMCO REALTY CORP 4.600 2033 02		08/10/2022	WELLS FARGO SECURITIES		4,971,500	5,000,000	0	2.A FE
502431-AL-3	L3HARRIS TECH INC 3.850 2026 12		07/14/2022	BAS-MERRILL LYNCH		2,924,220	3,000,000	10,588	2.B FE
571903-BJ-1	MARRIOTT INTERNATIONAL 5.000 2027 10		09/06/2022	WELLS FARGO SECURITIES		6,938,960	7,000,000	0	2.C FE
58013M-FS-8	MCDONALDS CORP 4.600 2032 09		09/06/2022	WELLS FARGO SECURITIES		4,977,800	5,000,000	0	2.A FE
592179-KC-8	MET LIFE GLOBAL FUNDING 3.257 2025 04		08/02/2022	RBC CAPITAL MARKETS CAD		1,951,180	2,000,000	22,844	1.D FE
61747Y-EE-1	MORGAN STANLEY 1.779 2027 08		08/02/2022	TD SECURITIES		897,750	1,000,000	0	1.F FE
64083Y-AA-9	NESCO HOLDINGS II INC (1 5.500 2029 04		07/26/2022	STIFEL NICOLAUS & CO INC		435,000	500,000	7,868	4.C FE
641062-BC-7	NESTLE HOLDINGS INC (144 4.250 2029 10	C	09/06/2022	BAS-MERRILL LYNCH		9,991,300	10,000,000	0	1.D FE
651229-BC-9	NEWELL BRANDS INC 6.375 2027 09		09/09/2022	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0	3.A FE
651229-BD-7	NEWELL BRANDS INC 6.625 2029 09		09/20/2022	VARIOUS		1,246,250	1,250,000	1,472	3.A FE
654106-AK-9	NIKE INC 2.850 2030 03		07/13/2022	CITIGROUP GLOBAL MARKETS		4,506,329	4,858,000	41,536	1.E FE
655844-CK-2	NORFOLK SOUTHERN CORP 2.300 2031 05		09/28/2022	CITIGROUP GLOBAL MARKETS		5,619,810	7,000,000	60,375	2.A FE
66815L-2K-4	NORTHWESTERN MUTUAL GLOB 4.350 2027 09		09/12/2022	GOLDMAN SACHS & CO		10,028,100	10,000,000	0	1.A FE
67080L-AA-3	NUVEEN LLC (144A) 4.000 2028 11		07/11/2022	AMHERST PIERPONT SEC		4,894,750	5,000,000	40,000	1.C FE
677347-CH-7	OHIO EDISON 5.500 2033 01		09/22/2022	RBC CAPITAL MARKETS		4,989,550	5,000,000	0	2.A FE
68235P-AM-0	ONE GAS INC 4.250 2032 09		08/04/2022	RBC CAPITAL MARKETS		4,959,850	5,000,000	0	1.G FE
69007T-AB-0	OUTFRONT MEDIA CAP (144A 5.000 2027 08		08/30/2022	VARIOUS		1,240,350	1,340,000	2,978	4.B FE
69007T-AD-6	OUTFRONT MEDIA CAP (144A 6.250 2025 06		08/30/2022	DEUTSCHE BANC		1,082,288	1,085,000	14,316	4.B FE
690872-AB-2	OWENS-BROCKWAY (144A) 5.375 2025 01		08/26/2022	BARCLAYS CAPITAL INC		944,200	1,000,000	20,156	4.B FE
69371J-AB-0	PACCAR FINANCIAL LTD .985 2024 05		09/07/2022	TD SECURITIES		2,565,683	2,718,000	8,655	1.D FE
45569K-AA-1	PRA HEALTH SCIENCES INC 2.875 2026 07	C	08/26/2022	VARIOUS		1,829,875	2,000,000	7,036	3.A FE
69370C-AB-6	PTC INC (144A) 3.625 2025 02		08/24/2022	GOLDMAN SACHS & CO		953,750	1,000,000	1,108	3.C FE
76119L-AB-7	RESIDEO FUNDING INC (144 4.000 2029 09		07/27/2022	MORGAN STANLEY		1,260,000	1,500,000	24,667	3.C FE
775631-AD-6	ROLLER BEARING CO OF AME 4.375 2029 10		09/22/2022	VARIOUS		1,426,313	1,650,000	26,335	4.B FE
78409V-AZ-7	S&P GLOBAL INC (144A) 4.250 2029 05		08/03/2022	GOLDMAN SACHS & CO		3,044,010	3,000,000	33,292	1.G FE
808625-AA-5	SCIENCE APPLICATIONS INT 4.875 2028 04		09/26/2022	VARIOUS		3,675,000	4,000,000	92,354	4.A FE
80874Y-BC-3	SCIENTIFIC GAMES INTERNA 7.000 2028 05		09/07/2022	VARIOUS		1,943,750	2,000,000	34,806	4.C FE
80874Y-BG-4	SCIENTIFIC GAMES INTERNA 8.625 2025 07		08/19/2022	DEUTSCHE BANC		2,082,500	2,000,000	24,917	5.B FE
824348-BR-6	SHERWIN-WILLIAMS CO 4.250 2025 08		08/31/2022	BARCLAYS CAPITAL INC		1,164,686	1,163,000	3,021	2.B FE
85208N-AE-0	SPRINT SPECTRUM / SPEC I 5.152 2028 03		09/29/2022	BARCLAYS CAPITAL INC		12,418,560	12,544,000	23,337	2.A FE
87264A-AT-2	T-MOBILE USA INC 5.375 2027 04		09/21/2022	MUFG SECURITIES AMERICAS INC		11,917,133	11,947,000	281,833	2.C FE
87264A-BW-4	T-MOBILE USA INC 3.500 2031 04		07/27/2022	WELLS FARGO SECURITIES		3,645,000	4,000,000	40,444	2.C FE
87264A-CV-5	T-MOBILE USA INC 5.200 2033 01		09/12/2022	CITIGROUP GLOBAL MARKETS		11,980,920	12,000,000	0	2.C FE
882508-BP-8	TEXAS INSTRUMENTS INC 3.650 2032 08		08/10/2022	BAS-MERRILL LYNCH		4,985,450	5,000,000	0	1.E FE
883556-BZ-4	THERMO FISHER SCIENTIFIC 2.600 2029 10		08/31/2022	KEYBANC CAPITAL MARK		10,100,640	11,000,000	119,961	1.G FE
889184-AC-1	TOLEDO HOSPITAL 5.325 2028 11		08/15/2022	WELLS FARGO SECURITIES		972,000	1,200,000	16,330	3.B FE
907818-FH-6	UNION PACIFIC CORP 2.400 2030 02		09/01/2022	BAS-MERRILL LYNCH		6,150,900	7,000,000	14,467	1.G FE

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91324P-DX-7	UNITEDHEALTH GROUP INC 2.000 2030 05		08/29/2022	GOLDMAN SACHS & CO		2,584,020	3,000,000	17,667	1.F FE
914906-AS-1	UNIVISION COMMUNICATIONS 5.125 2025 02		09/19/2022	VARIOUS		2,179,300	2,240,000	34,076	4.A FE
914906-AX-0	UNIVISION COMMUNICATIONS 7.375 2030 06		09/15/2022	VARIOUS		1,505,000	1,500,000	23,764	4.A FE
931142-EY-5	WALMART INC 4.150 2032 09		09/15/2022	UBS WARBURG LONDON		4,934,450	5,000,000	5,764	1.C FE
94106B-AF-8	WASTE CONNECTIONS 4.200 2033 01		08/16/2022	GOLDMAN SACHS & CO		7,960,880	8,000,000	0	2.A FE
06368D-3U-6	BANK OF MONTREAL 4.309 2027 06		07/13/2022	TD SECURITIES		1,957,700	2,000,000	10,389	1.F FE
31430W-PB-4	FED CAISSES DESJARDINS 4.407 2027 05		09/29/2022	CIBC WORLD MARKETS		972,500	1,000,000	16,662	1.E FE
89114T-ZJ-4	TORONTO-DOMINION BANK 2.000 2031 09	A	07/12/2022	TD SECURITIES		2,465,520	3,000,000	20,667	1.E FE
918423-AZ-7	VW CREDIT CANADA 2.450 2026 12	B	07/20/2022	CIBC WORLD MARKETS		905,500	1,000,000	2,819	2.A FE
92938W-AA-1	WSP GLOBAL INC 2.408 2028 04		08/10/2022	SCOTIA CAPITAL		480,596	535,000	4,059	2.A FE
47837R-AE-0	JOHNSON CONTROLS/TYCO FI 4.900 2032 12	D	09/07/2022	HSBC		2,976,450	3,000,000	0	2.B FE
53944Y-AT-0	LLOYDS BANKING GROUP PLC 4.716 2026 08	D	08/11/2022	VARIOUS		6,997,940	7,000,000	1,048	1.G FE
53944Y-AU-7	LLOYDS BANKING GROUP PLC 4.976 2033 08	D	08/04/2022	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0	1.G FE
60920L-AS-3	MONDELEZ INTERNATIONAL H 4.250 2025 09	D	09/06/2022	MIZUHO INTERNATIONAL PLC		3,987,320	4,000,000	0	2.B FE
63861V-AH-0	NATIONWIDE BUILDING SOCI 4.850 2027 07	D	07/20/2022	MORGAN STANLEY		9,990,800	10,000,000	0	1.E FE
65558R-AC-3	NORDEA BANK ABP (144A) 4.750 2025 09	D	09/20/2022	GOLDMAN SACHS & CO		9,959,400	10,000,000	0	1.D FE
709629-AS-8	PENTAIR FINANCE SARL 5.900 2032 07	D	07/07/2022	BAS-MERRILL LYNCH		2,008,320	2,000,000	983	2.C FE
780153-BL-5	ROYAL CARIBBEAN CRUISES 11.625 2027 08	D	08/16/2022	BAS-MERRILL LYNCH		3,704,750	3,650,000	0	4.C FE
33852F-AE-6	FSMT 2021-4 A5 CMO (144A 2.500 2051 06		07/14/2022	WELLS FARGO SECURITIES		5,470,155	6,007,034	7,092	1.A Z
46655V-AE-2	JPMMT 2022-8 A4A (144A) 4.000 2053 01		07/27/2022	J P MORGAN CHASE SECURITIES INC		11,444,305	11,650,000	36,244	1.A Z
05602Q-AX-1	BMO 2022-C3 A4 5.049 2054 09		09/20/2022	BMO CAPITAL MARKETS		11,109,997	11,000,000	9,257	1.A FE
17327F-AC-0	CGCMT 2018-B2 A3 3.744 2051 03		09/09/2022	VARIOUS		13,768,219	14,300,000	17,846	1.A FE
95001A-BC-9	WFCM 2017-C41 A3 3.210 2050 11		09/16/2022	VARIOUS		5,335,653	5,735,000	8,914	1.A
46655H-AB-9	JCP DIRECT LENDING CLO C 4.405 2035 05		09/07/2022	VARIOUS		15,052,476	15,052,476	0	1.A PL
46655H-AD-5	JCP DIRECT LENDING CLO C 4.705 2035 05		09/07/2022	VARIOUS		1,816,677	1,816,677	0	1.C PL
46655H-AF-0	JCP DIRECT LENDING CLO C 5.155 2035 05		09/07/2022	VARIOUS		1,946,442	1,946,442	0	1.F PL
46655H-AH-6	JCP DIRECT LENDING CLO C 6.905 2035 05		09/07/2022	VARIOUS		2,595,254	2,595,254	0	2.B PL
46655H-AK-9	JCP DIRECT LENDING CLO S 12.000 2035 05		09/07/2022	VARIOUS		4,493,034	4,493,034	0	6. Z*
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						410,061,992	424,233,917	1,931,844	XXX
2509999997. Total - Bonds - Part 3						730,170,290	759,814,009	3,303,019	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						730,170,290	759,814,009	3,303,019	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
015271-10-9	ALEXANDRIA REAL ESTATE EQUITY		09/08/2022	VARIOUS	8,184.000	1,288,128		0	
053484-10-1	AVALONBAY COMMUNITIES INC		07/19/2022	JP MORGAN SECURITIES NORTH AMERICA ALGO	471.000	92,054		0	
133131-10-2	CAMDEN PROPERTY TRUST		09/08/2022	VARIOUS	6,149.000	804,299		0	
252784-30-1	DIAMONDROCK HOSPITALITY CO		07/26/2022	WELLS FARGO NORTH AMERICA ALGO 250	6,500.000	57,713		0	
253868-10-3	DIGITAL REALTY TRUST INC		09/21/2022	VARIOUS	44,016.000	5,411,525		0	
29444U-70-0	EQUINIX INC		07/19/2022	JP MORGAN SECURITIES NORTH AMERICA ALGO	466.000	296,712		0	
297178-10-5	ESSEX PROPERTY TRUST INC		07/19/2022	JP MORGAN SECURITIES NORTH AMERICA ALGO	249.000	66,410		0	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		09/15/2022	VARIOUS	5,700.000	287,883		0	
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		09/15/2022	BMO CAPITAL MARKETS CORP NORTH AMERICA C	8,700.000	231,042		0	
374297-10-9	GETTY REALTY CORP		09/16/2022	VARIOUS	17,500.000	521,760		0	
42226K-10-5	HEALTHCARE REALTY TRUST INC		08/11/2022	MERRILL LYNCH SOFT CREDIT NORTH AMERICA	12,536.000	328,517		0	
444097-10-9	HUDSON PACIFIC PROPERTIES INC		09/15/2022	VARIOUS	33,765.000	482,488		0	
45378A-10-6	INDEPENDENCE REALTY TRUST INC		08/09/2022	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	4,600.000	98,420		0	
46187W-10-7	INVITATION HOMES INC		08/23/2022	VARIOUS	4,598.000	167,844		0	
49803T-30-0	KITE REALTY GROUP TRUST		09/13/2022	VARIOUS	112,900.000	2,358,898		0	
53223X-10-7	LIFE STORAGE INC		08/30/2022	VARIOUS	1,876.000	223,365		0	
64119V-30-3	NETSTREIT CORP		09/16/2022	VARIOUS	68,253.000	1,350,024		0	
69007J-10-6	OUTFRONT MEDIA INC		08/30/2022	UBS SECURITIES NORTH AMERICA ALGO 642	2,400.000	43,639		0	
70509V-10-0	PEBBLEBROOK HOTEL TRUST		09/27/2022	VARIOUS	61,171.000	1,071,524		0	

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74340W-10-3	PROLOGIS INC		09/15/2022	VARIOUS	2,382.000	281,884		0	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		09/15/2022	WELLS FARGO NORTH AMERICA ALGO 250	1,800.000	28,715		0	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		07/19/2022	JP MORGAN SECURITIES NORTH AMERICA ALGO	1,100.000	67,350		0	
76665T-10-2	RILEY EXPLORATION PERMIAN INC		09/22/2022	DIST FROM PARTNERSHIP	548.000	11,075		0	
84860W-30-0	SPIRIT REALTY CAPITAL INC		09/15/2022	VARIOUS	26,912.000	1,121,058		0	
85254J-10-2	STAG INDUSTRIAL INC		09/15/2022	VARIOUS	21,615.000	679,906		0	
862121-10-0	STORE CAPITAL CORPORATION		08/30/2022	VARIOUS	42,383.000	1,154,637		0	
91704F-10-4	URBAN EDGE PROPERTIES		09/27/2022	VARIOUS	59,504.000	801,192		0	
92276F-10-0	VENTAS INC		08/23/2022	BARCLAYS CAPITAL INC. NORTH AMERICA CASH	9,726.000	468,790		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						19,796,852	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						19,796,852	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						19,796,852	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						19,796,852	XXX	0	XXX
6009999999 - Totals						749,967,142	XXX	3,303,019	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																					
576863-BB-9	MATSON NAVIGATION CO 5.337		09/04/2022	REDEEMED		41,000	41,000	41,000	40,992	0	9	0	9	0	41,000	0	0	0	2,188	09/04/2028	1.A
576863-BC-7	MATSON NAVIGATION CO 5.273		07/29/2022	REDEEMED		38,000	38,000	38,000	37,997	0	3	0	3	0	38,000	0	0	0	2,004	07/29/2029	1.A
91282C-CV-1	U S TREASURY NOTES 1.125		09/15/2022	VARIOUS		67,145,356	77,000,000	77,149,761	77,144,327	0	(14,244)	0	(14,244)	0	77,130,083	0	(9,984,727)	(9,984,727)	890,459	08/31/2028	1.A
912828-L5-7	U S TREASURY NOTES 1.750		09/30/2022	MATURED		50,000,000	50,000,000	48,702,407	49,822,021	0	177,979	0	177,979	0	50,000,000	0	0	0	875,000	09/30/2022	1.A
912828-7C-8	U S TREASURY NOTES 1.750		07/15/2022	MATURED		20,000,000	20,000,000	20,033,661	20,007,236	0	(7,236)	0	(7,236)	0	20,000,000	0	0	0	350,000	07/15/2022	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		09/20/2022	VARIOUS		44,582	44,582	43,767	43,443	0	1,139	0	1,139	0	44,582	0	0	0	736	09/20/2046	1.A
36179S-NT-0	GNMA II PASS #MA4002 2.500		09/20/2022	VARIOUS		535,164	535,164	526,839	526,191	0	8,973	0	8,973	0	535,164	0	0	0	8,856	10/20/2046	1.A
36179S-SN-8	GNMA II PASS #MA4125 2.500		09/20/2022	VARIOUS		657,387	657,387	644,852	643,336	0	14,052	0	14,052	0	657,387	0	0	0	10,811	12/20/2046	1.A
36179T-G3-3	GNMA II PASS #MA4718 3.000		09/20/2022	VARIOUS		113,233	113,233	115,065	115,025	0	(1,791)	0	(1,791)	0	113,233	0	0	0	2,239	09/20/2047	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		09/20/2022	VARIOUS		109,744	109,744	114,288	113,381	0	(3,637)	0	(3,637)	0	109,744	0	0	0	2,565	01/20/2042	1.A
36202C-HM-8	GNMA II PASS #2036 8.000		09/20/2022	VARIOUS		236	236	240	237	0	(1)	0	(1)	0	236	0	0	0	13	07/20/2025	1.A
36202C-K7-7	GNMA II PASS #2118 7.500		09/20/2022	VARIOUS		3,106	3,106	3,159	3,120	0	(14)	0	(14)	0	3,106	0	0	0	155	11/20/2025	1.A
36202C-PS-6	GNMA II PASS #2233 7.500		09/20/2022	VARIOUS		1,420	1,420	1,398	1,406	0	14	0	14	0	1,420	0	0	0	70	06/20/2026	1.A
36202C-QY-2	GNMA II PASS #2271 8.500		09/20/2022	VARIOUS		717	717	734	728	0	(12)	0	(12)	0	717	0	0	0	41	08/20/2026	1.A
36202C-RF-2	GNMA II PASS #2286 8.500		09/20/2022	VARIOUS		3,682	3,682	3,745	3,726	0	(44)	0	(44)	0	3,682	0	0	0	208	09/20/2026	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		09/20/2022	VARIOUS		3,242	3,242	3,186	3,166	0	76	0	76	0	3,242	0	0	0	149	06/20/2030	1.A
36202D-SP-7	GNMA II PASS #3226 5.500		09/20/2022	VARIOUS		1,886	1,886	1,807	1,809	0	77	0	77	0	1,886	0	0	0	69	04/20/2032	1.A
36202D-TD-3	GNMA II PASS #3248 5.500		09/20/2022	VARIOUS		1,835	1,835	1,751	1,767	0	69	0	69	0	1,835	0	0	0	67	06/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		09/20/2022	VARIOUS		1,292	1,292	1,289	1,289	0	2	0	2	0	1,292	0	0	0	50	10/20/2032	1.A
36202D-U7-4	GNMA II PASS #3306 5.500		09/20/2022	VARIOUS		18,412	18,412	18,377	18,377	0	35	0	35	0	18,412	0	0	0	690	11/20/2032	1.A
36202D-VM-0	GNMA II PASS #3320 5.500		09/20/2022	VARIOUS		19,930	19,930	20,058	20,063	0	(132)	0	(132)	0	19,930	0	0	0	713	12/20/2032	1.A
36202D-YY-1	GNMA II PASS #3427 4.500		09/20/2022	VARIOUS		82,216	82,216	76,855	78,855	0	3,361	0	3,361	0	82,216	0	0	0	2,468	08/20/2033	1.A
36202D-2B-6	GNMA II PASS #3470 4.500		09/20/2022	VARIOUS		4,879	4,879	4,518	4,634	0	245	0	245	0	4,879	0	0	0	144	11/20/2033	1.A
36202D-4N-8	GNMA II PASS #3529 5.000		09/20/2022	VARIOUS		31,320	31,320	29,935	30,221	0	1,099	0	1,099	0	31,320	0	0	0	1,059	03/20/2034	1.A
36202D-5P-2	GNMA II PASS #3554 4.500		09/20/2022	VARIOUS		22,276	22,276	20,626	21,280	0	996	0	996	0	22,276	0	0	0	627	05/20/2034	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		09/20/2022	VARIOUS		64,759	64,759	63,099	63,456	0	1,303	0	1,303	0	64,759	0	0	0	2,093	11/20/2035	1.A
36202E-XT-1	GNMA II PASS #4290 5.500		09/20/2022	VARIOUS		21,688	21,688	21,597	21,585	0	102	0	102	0	21,688	0	0	0	810	11/20/2038	1.A
36176S-SV-3	GNMA PASS TH #0074832 3.500		09/15/2022	VARIOUS		3,784	3,784	3,955	3,972	0	(188)	0	(188)	0	3,784	0	0	0	89	04/15/2042	1.A
36176J-GJ-3	GNMA PASS TH #00767301 3.500		09/15/2022	VARIOUS		2,560	2,560	2,675	2,708	0	(148)	0	(148)	0	2,560	0	0	0	59	04/15/2042	1.A
36176X-FR-5	GNMA PASS TH #00778976 3.500		09/15/2022	VARIOUS		7,717	7,717	8,101	8,303	0	(586)	0	(586)	0	7,717	0	0	0	180	03/15/2042	1.A
36208F-JZ-4	GNMA PASS TH #449480 7.500		09/15/2022	VARIOUS		3,425	3,425	3,512	3,483	0	(58)	0	(58)	0	3,425	0	0	0	171	10/15/2027	1.A
36209G-RV-1	GNMA PASS TH #471300 6.000		09/15/2022	VARIOUS		2,562	2,562	2,503	2,510	0	52	0	52	0	2,562	0	0	0	102	01/15/2032	1.A
36209Y-TV-0	GNMA PASS TH #485764 6.000		09/15/2022	VARIOUS		1,634	1,634	1,629	1,629	0	5	0	5	0	1,634	0	0	0	65	09/15/2031	1.A
36210N-RP-6	GNMA PASS TH #497394 6.000		09/15/2022	VARIOUS		1,205	1,205	1,180	1,181	0	24	0	24	0	1,205	0	0	0	48	01/15/2029	1.A
36212N-AM-9	GNMA PASS TH #538312 6.000		09/15/2022	VARIOUS		6,300	6,300	6,222	6,215	0	85	0	85	0	6,300	0	0	0	251	02/15/2032	1.A
36213A-CE-2	GNMA PASS TH #548269 6.000		09/15/2022	VARIOUS		716	716	709	709	0	7	0	7	0	716	0	0	0	29	02/15/2032	1.A
36213C-U4-0	GNMA PASS TH #550603 5.000		09/15/2022	VARIOUS		11,461	11,461	11,329	11,343	0	118	0	118	0	11,461	0	0	0	420	08/15/2035	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		09/15/2022	VARIOUS		43,854	43,854	43,160	43,302	0	552	0	552	0	43,854	0	0	0	1,450	11/15/2035	1.A
36213D-Z4-3	GNMA PASS TH #551663 6.000		09/15/2022	VARIOUS		14,457	14,457	14,412	14,412	0	45	0	45	0	14,457	0	0	0	643	09/15/2031	1.A
36213E-B9-6	GNMA PASS TH #551864 6.000		09/15/2022	VARIOUS		934	934	917	916	0	18	0	18	0	934	0	0	0	37	11/15/2031	1.A
36213E-PU-4	GNMA PASS TH #552235 6.000		09/15/2022	VARIOUS		263	263	257	256	0	7	0	7	0	263	0	0	0	11	12/15/2031	1.A
36213E-PY-6	GNMA PASS TH #552239 6.000		09/15/2022	VARIOUS		10,047	10,047	9,843	9,829	0	218	0	218	0	10,047	0	0	0	403	12/15/2031	1.A
36213E-UH-7	GNMA PASS TH #552384 6.000		09/15/2022	VARIOUS		451	451	437	432	0	19	0	19	0	451	0	0	0	18	02/15/2032	1.A
36213E-UL-8	GNMA PASS TH #552387 6.500		09/15/2022	VARIOUS		2,180	2,180	2,304	2,316	0	(136)	0	(136)	0	2,180	0	0	0	95	02/15/2032	1.A
36213E-YG-5	GNMA PASS TH #552511 6.500		09/15/2022	VARIOUS		2,991	2,991	3,162	3,197	0	(207)	0	(207)	0	2,991	0	0	0	130	04/15/2032	1.A
36213F-QS-5	GNMA PASS TH #553165 6.000		09/15/2022	VARIOUS		8,035	8,035	8,439	8,365	0	(330)	0	(330)	0	8,035	0	0	0	327	04/15/2033	1.A
36213F-WW-9	GNMA PASS TH #553361 5.500		09/15/2022	VARIOUS		45,462	45,462	45,114	45,207	0	255	0	255	0	45,462	0	0	0	1,668	07/15/2033	1.A
36213G-U5-8	GNMA PASS TH #554204 6.000		09/15/2022	VARIOUS		596	596	585	584	0	12	0	12	0	596	0	0	0	24	12/15/2031	1.A
36213U-YC-8	GNMA PASS TH #565107 6.000		09/15/2022	VARIOUS		7,601	7,601	7,749	7,710	0	(108)	0	(108)	0	7,601	0	0	0	298	10/15/2032	1.A
36213X-2H-6	GNMA PASS TH #567876 6.000		09/15/2022	VARIOUS		2,186	2,186	2,216	2,220	0	(35)	0	(35)	0	2,186	0	0	0	87	10/15/2032	1.A
362000-LQ-5	GNMA PASS TH #569235 6.000		09/15/2022	VARIOUS		2,900	2,900	2,956	2,976	0	(76)	0	(76)	0	2,900	0	0	0	117	03/15/2032	1.A
362000-WM-2	GNMA PASS TH #569552 6.000		09/15/2022	VARIOUS		3,037	3,037	3,033	3,034	0	3	0	3	0	3,037	0	0	0	121	01/15/2032	1.A
362000-W6-7	GNMA PASS TH #569569 6.000		09/15/2022	VARIOUS		6,267	6,267	6,095	6,093	0	174	0	174	0	6,267	0	0	0	240	01/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36200R-WR-9	GNMA PASS TH #570456 6.000		09/15/2022	VARIOUS		1,929	1,929	1,936	1,935	0	(6)	0	(6)	0	1,929	0	0	0	77	11/15/2031	1.A
36200S-AG-5	GNMA PASS TH #570707 6.000		09/15/2022	VARIOUS		1,108	1,108	1,092	1,096	0	12	0	12	0	1,108	0	0	0	44	12/15/2031	1.A
36200S-BH-2	GNMA PASS TH #570740 6.000		09/15/2022	VARIOUS		2,604	2,604	2,556	2,565	0	39	0	39	0	2,604	0	0	0	104	01/15/2032	1.A
36200S-WM-8	GNMA PASS TH #571352 6.000		09/15/2022	VARIOUS		701	701	684	683	0	18	0	18	0	701	0	0	0	28	12/15/2031	1.A
36200W-BU-4	GNMA PASS TH #574351 6.000		09/15/2022	VARIOUS		3,246	3,246	3,203	3,205	0	41	0	41	0	3,246	0	0	0	129	01/15/2032	1.A
36200W-T6-8	GNMA PASS TH #574873 6.000		09/15/2022	VARIOUS		3,340	3,340	3,294	3,293	0	47	0	47	0	3,340	0	0	0	135	12/15/2031	1.A
36200X-E6-2	GNMA PASS TH #575357 6.000		09/15/2022	VARIOUS		4,825	4,825	4,801	4,800	0	25	0	25	0	4,825	0	0	0	193	12/15/2031	1.A
36200X-XP-9	GNMA PASS TH #575886 6.000		09/15/2022	VARIOUS		4,021	4,021	3,962	3,965	0	56	0	56	0	4,021	0	0	0	162	12/15/2031	1.A
36200X-YB-9	GNMA PASS TH #575906 6.000		09/15/2022	VARIOUS		659	659	650	649	0	10	0	10	0	659	0	0	0	26	01/15/2032	1.A
36201A-NV-6	GNMA PASS TH #577404 6.000		09/15/2022	VARIOUS		4,912	4,912	4,847	4,846	0	67	0	67	0	4,912	0	0	0	197	12/15/2031	1.A
36201A-PS-1	GNMA PASS TH #577433 6.000		09/15/2022	VARIOUS		6,202	6,202	6,178	6,177	0	24	0	24	0	6,202	0	0	0	248	02/15/2032	1.A
36201A-SW-9	GNMA PASS TH #577533 6.000		09/15/2022	VARIOUS		1,183	1,183	1,167	1,164	0	19	0	19	0	1,183	0	0	0	47	01/15/2032	1.A
36201A-XN-3	GNMA PASS TH #577685 6.000		09/15/2022	VARIOUS		1,900	1,900	1,937	1,950	0	(51)	0	(51)	0	1,900	0	0	0	76	10/15/2032	1.A
36201A-3T-3	GNMA PASS TH #577810 6.000		09/15/2022	VARIOUS		1,896	1,896	1,862	1,861	0	35	0	35	0	1,896	0	0	0	76	01/15/2032	1.A
36201B-RQ-1	GNMA PASS TH #578395 6.000		09/15/2022	VARIOUS		3,048	3,048	3,090	3,114	0	(66)	0	(66)	0	3,048	0	0	0	122	10/15/2032	1.A
36201B-RT-5	GNMA PASS TH #578398 6.000		09/15/2022	VARIOUS		27,705	27,705	28,241	28,494	0	(789)	0	(789)	0	27,705	0	0	0	1,233	10/15/2032	1.A
36201C-JW-5	GNMA PASS TH #579077 6.000		09/15/2022	VARIOUS		1,198	1,198	1,180	1,179	0	19	0	19	0	1,198	0	0	0	48	12/15/2031	1.A
36201C-KF-0	GNMA PASS TH #579094 6.000		09/15/2022	VARIOUS		1,235	1,235	1,217	1,215	0	20	0	20	0	1,235	0	0	0	49	12/15/2031	1.A
36201C-LA-0	GNMA PASS TH #579121 6.000		09/15/2022	VARIOUS		5,076	5,076	5,005	5,007	0	70	0	70	0	5,076	0	0	0	202	01/15/2032	1.A
36201C-LZ-5	GNMA PASS TH #579144 6.000		09/15/2022	VARIOUS		175	175	170	168	0	6	0	6	0	175	0	0	0	7	01/15/2032	1.A
36201C-YP-3	GNMA PASS TH #579518 6.000		09/15/2022	VARIOUS		2,236	2,236	2,169	2,160	0	76	0	76	0	2,236	0	0	0	89	02/15/2032	1.A
36201E-M7-2	GNMA PASS TH #580982 6.000		09/15/2022	VARIOUS		2,536	2,536	2,499	2,500	0	36	0	36	0	2,536	0	0	0	101	02/15/2032	1.A
36201F-XP-7	GNMA PASS TH #582186 6.000		09/15/2022	VARIOUS		1,249	1,249	1,235	1,235	0	14	0	14	0	1,249	0	0	0	50	01/15/2032	1.A
36201F-5T-0	GNMA PASS TH #582358 6.000		09/15/2022	VARIOUS		6,302	6,302	6,390	6,420	0	(118)	0	(118)	0	6,302	0	0	0	252	10/15/2032	1.A
36201F-5U-7	GNMA PASS TH #582359 6.000		09/15/2022	VARIOUS		13,273	13,273	13,459	13,489	0	(216)	0	(216)	0	13,273	0	0	0	531	10/15/2032	1.A
36201G-TK-1	GNMA PASS TH #582954 6.000		09/15/2022	VARIOUS		1,230	1,230	1,224	1,224	0	7	0	7	0	1,230	0	0	0	49	02/15/2032	1.A
36201H-2U-6	GNMA PASS TH #584087 6.000		09/15/2022	VARIOUS		1,413	1,413	1,440	1,453	0	(40)	0	(40)	0	1,413	0	0	0	57	10/15/2032	1.A
36201H-2W-2	GNMA PASS TH #584089 6.000		09/15/2022	VARIOUS		1,349	1,349	1,375	1,379	0	(29)	0	(29)	0	1,349	0	0	0	54	10/15/2032	1.A
36201M-FN-7	GNMA PASS TH #587073 6.000		09/15/2022	VARIOUS		10,478	10,478	10,406	10,403	0	76	0	76	0	10,478	0	0	0	418	05/15/2032	1.A
36201N-M4-9	GNMA PASS TH #588179 6.000		09/15/2022	VARIOUS		7,378	7,378	7,677	7,652	0	(274)	0	(274)	0	7,378	0	0	0	296	01/15/2033	1.A
36201S-XE-4	GNMA PASS TH #592077 5.000		09/15/2022	VARIOUS		10,535	10,535	10,527	10,524	0	11	0	11	0	10,535	0	0	0	384	08/15/2033	1.A
36201V-AE-2	GNMA PASS TH #594105 4.500		09/15/2022	VARIOUS		20,384	20,384	19,303	19,788	0	596	0	596	0	20,384	0	0	0	612	09/15/2033	1.A
36201V-AF-9	GNMA PASS TH #594106 4.500		09/15/2022	VARIOUS		10,597	10,597	10,044	10,270	0	327	0	327	0	10,597	0	0	0	318	09/15/2033	1.A
36201V-VN-9	GNMA PASS TH #594721 4.500		09/15/2022	VARIOUS		3,579	3,579	3,607	3,589	0	(10)	0	(10)	0	3,579	0	0	0	107	07/15/2033	1.A
36200A-BA-6	GNMA PASS TH #595033 6.000		09/15/2022	VARIOUS		1,446	1,446	1,474	1,492	0	(45)	0	(45)	0	1,446	0	0	0	58	10/15/2032	1.A
36200E-BQ-3	GNMA PASS TH #598647 5.500		09/15/2022	VARIOUS		9,464	9,464	9,677	9,676	0	(212)	0	(212)	0	9,464	0	0	0	349	04/15/2033	1.A
36200E-B6-7	GNMA PASS TH #598661 5.000		09/15/2022	VARIOUS		52,717	52,717	53,626	53,190	0	(474)	0	(474)	0	52,717	0	0	0	1,586	05/15/2033	1.A
36200E-CQ-2	GNMA PASS TH #598679 5.500		09/15/2022	VARIOUS		2,397	2,397	2,456	2,444	0	(46)	0	(46)	0	2,397	0	0	0	88	05/15/2033	1.A
36200E-DL-2	GNMA PASS TH #598707 5.000		09/15/2022	VARIOUS		3,997	3,997	4,000	3,996	0	0	0	0	0	3,997	0	0	0	133	07/15/2033	1.A
36200E-D5-7	GNMA PASS TH #598724 4.500		09/15/2022	VARIOUS		32,942	32,942	33,194	33,049	0	(107)	0	(107)	0	32,942	0	0	0	1,073	07/15/2033	1.A
36200M-QW-6	GNMA PASS TH #604469 4.500		09/15/2022	VARIOUS		24,993	24,993	23,064	23,855	0	1,138	0	1,138	0	24,993	0	0	0	796	07/15/2033	1.A
36200M-RT-2	GNMA PASS TH #604498 4.500		09/15/2022	VARIOUS		15,078	15,078	15,141	15,104	0	(26)	0	(26)	0	15,078	0	0	0	411	07/15/2033	1.A
36200M-T7-8	GNMA PASS TH #604574 4.500		09/15/2022	VARIOUS		15,639	15,639	15,551	15,576	0	62	0	62	0	15,639	0	0	0	501	08/15/2033	1.A
36200M-VM-2	GNMA PASS TH #604620 4.500		09/15/2022	VARIOUS		20,174	20,174	19,079	19,510	0	664	0	664	0	20,174	0	0	0	605	09/15/2033	1.A
36200M-WA-7	GNMA PASS TH #604641 4.500		09/15/2022	VARIOUS		4,399	4,399	4,142	4,239	0	161	0	161	0	4,399	0	0	0	126	09/15/2033	1.A
36200M-3K-7	GNMA PASS TH #604802 4.500		09/15/2022	VARIOUS		5,162	5,162	4,889	5,014	0	148	0	148	0	5,162	0	0	0	151	11/15/2033	1.A
36200N-RJ-2	GNMA PASS TH #605389 5.000		09/15/2022	VARIOUS		20,539	20,539	20,292	20,331	0	208	0	208	0	20,539	0	0	0	689	04/15/2034	1.A
36290R-QZ-9	GNMA PASS TH #615272 4.500		09/15/2022	VARIOUS		38,852	38,852	39,143	38,965	0	(114)	0	(114)	0	38,852	0	0	0	1,093	07/15/2033	1.A
36290R-Q2-2	GNMA PASS TH #615273 4.500		09/15/2022	VARIOUS		6,824	6,824	6,875	6,849	0	(25)	0	(25)	0	6,824	0	0	0	205	07/15/2033	1.A
36290R-T4-5	GNMA PASS TH #615371 4.500		09/15/2022	VARIOUS		7,990	7,990	8,036	8,009	0	(19)	0	(19)	0	7,990	0	0	0	220	07/15/2033	1.A
36290R-YE-7	GNMA PASS TH #615509 4.500		09/15/2022	VARIOUS		29,911	29,911	27,645	28,595	0	1,317	0	1,317	0	29,911	0	0	0	839	08/15/2033	1.A
36290R-YM-9	GNMA PASS TH #615516 4.500		09/15/2022	VARIOUS		3,067	3,067	2,904	2,973	0	94	0	94	0	3,067	0	0	0	92	09/15/2033	1.A
36290R-ZJ-5	GNMA PASS TH #615545 4.500		09/15/2022	VARIOUS		8,598	8,598	8,040	8,243	0	355	0	355	0	8,598	0	0	0	258	09/15/2033	1.A
36290R-4Y-6	GNMA PASS TH #615639 4.500		09/15/2022	VARIOUS		2,590	2,590	2,449	2,503	0	87	0	87	0	2,590	0	0	0	78	09/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36290R-5E-9	GNMA PASS TH #615645 4.500		09/15/2022	VARIOUS		1,674	1,674	1,548	1,600	0	75	0	75	0	1,674	0	0	0	51	09/15/2033	1.A
36290X-JW-1	GNMA PASS TH #620477 4.500		09/15/2022	VARIOUS		1,838	1,838	1,745	1,785	0	53	0	53	0	1,838	0	0	0	55	08/15/2033	1.A
36290X-PJ-3	GNMA PASS TH #620625 4.500		09/15/2022	VARIOUS		8,762	8,762	8,318	8,540	0	222	0	222	0	8,762	0	0	0	262	09/15/2033	1.A
36290X-QX-1	GNMA PASS TH #620670 4.500		09/15/2022	VARIOUS		2,378	2,378	2,252	2,302	0	76	0	76	0	2,378	0	0	0	71	09/15/2033	1.A
36291Q-BW-3	GNMA PASS TH #634653 5.000		09/15/2022	VARIOUS		6,526	6,526	6,633	6,598	0	(72)	0	(72)	0	6,526	0	0	0	218	12/15/2034	1.A
36291R-RF-1	GNMA PASS TH #635986 5.000		09/15/2022	VARIOUS		2,183	2,183	2,219	2,206	0	(23)	0	(23)	0	2,183	0	0	0	73	12/15/2034	1.A
36291R-2G-6	GNMA PASS TH #636275 5.000		09/15/2022	VARIOUS		3,477	3,477	3,435	3,449	0	29	0	29	0	3,477	0	0	0	116	03/15/2035	1.A
36291S-VW-7	GNMA PASS TH #637029 5.000		09/15/2022	VARIOUS		6,056	6,056	6,155	6,130	0	(74)	0	(74)	0	6,056	0	0	0	201	12/15/2034	1.A
36292F-S2-4	GNMA PASS TH #647737 5.000		09/15/2022	VARIOUS		3,487	3,487	3,447	3,450	0	37	0	37	0	3,487	0	0	0	116	08/15/2035	1.A
36292H-S6-1	GNMA PASS TH #649541 5.000		09/15/2022	VARIOUS		1,151	1,151	1,137	1,140	0	11	0	11	0	1,151	0	0	0	38	11/15/2035	1.A
36176E-5W-7	GNMA PASS TH #764361 3.500		09/15/2022	VARIOUS		2,465	2,465	2,573	2,634	0	(169)	0	(169)	0	2,465	0	0	0	58	01/15/2042	1.A
36176E-6E-6	GNMA PASS TH #764369 3.500		09/15/2022	VARIOUS		696	696	726	747	0	(51)	0	(51)	0	696	0	0	0	16	01/15/2042	1.A
36176Q-NH-3	GNMA PASS TH #772892 3.500		09/15/2022	VARIOUS		954	954	995	1,027	0	(73)	0	(73)	0	954	0	0	0	22	01/15/2042	1.A
36176Q-NT-7	GNMA PASS TH #772902 3.500		09/15/2022	VARIOUS		1,114	1,114	1,162	1,205	0	(91)	0	(91)	0	1,114	0	0	0	26	01/15/2042	1.A
36176Q-NX-8	GNMA PASS TH #772906 3.500		09/15/2022	VARIOUS		943	943	984	998	0	(55)	0	(55)	0	943	0	0	0	21	01/15/2042	1.A
36225A-TG-5	GNMA PASS TH #780551 7.500		09/15/2022	VARIOUS		429	429	439	439	0	(10)	0	(10)	0	429	0	0	0	21	04/15/2027	1.A
36225A-YM-6	GNMA PASS TH #780716 7.500		09/15/2022	VARIOUS		1,226	1,226	1,257	1,254	0	(28)	0	(28)	0	1,226	0	0	0	61	02/15/2028	1.A
36241K-BF-4	GNMA PASS TH #781838 8.000		09/15/2022	VARIOUS		17,853	17,853	19,478	18,817	0	(964)	0	(964)	0	17,853	0	0	0	947	12/15/2029	1.A
36241K-BG-2	GNMA PASS TH #781839 8.000		09/15/2022	VARIOUS		6,164	6,164	6,672	6,290	0	(126)	0	(126)	0	6,164	0	0	0	328	06/15/2025	1.A
36241K-BL-1	GNMA PASS TH #781843 6.500		09/15/2022	VARIOUS		28,759	28,759	30,333	29,575	0	(816)	0	(816)	0	28,759	0	0	0	1,179	11/15/2028	1.A
36241K-BM-9	GNMA PASS TH #781844 6.500		09/15/2022	VARIOUS		140,297	140,297	147,717	146,271	0	(5,974)	0	(5,974)	0	140,297	0	0	0	6,002	03/15/2032	1.A
36241K-CT-3	GNMA PASS TH #781882 7.500		09/15/2022	VARIOUS		19,975	19,975	21,397	20,802	0	(828)	0	(828)	0	19,975	0	0	0	998	03/15/2030	1.A
36241K-CU-0	GNMA PASS TH #781883 7.500		09/15/2022	VARIOUS		18,473	18,473	19,785	19,295	0	(823)	0	(823)	0	18,473	0	0	0	959	03/15/2030	1.A
36241K-CV-8	GNMA PASS TH #781884 7.500		09/15/2022	VARIOUS		15,846	15,846	16,977	16,581	0	(735)	0	(735)	0	15,846	0	0	0	788	04/15/2030	1.A
36241K-DH-8	GNMA PASS TH #781904 5.000		09/15/2022	VARIOUS		64,101	64,101	63,086	63,288	0	813	0	813	0	64,101	0	0	0	2,168	04/15/2035	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750		09/20/2022	VARIOUS		227	227	227	227	0	0	0	0	0	227	0	0	0	3	12/20/2062	1.A
38375U-JP-6	GNR 2014-H12 KA CMO 2.750		09/20/2022	VARIOUS		571,073	571,073	573,705	570,715	0	358	0	358	0	571,073	0	0	0	10,644	05/20/2064	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000		09/20/2022	VARIOUS		314,356	314,356	303,132	308,368	0	5,988	0	5,988	0	314,356	0	0	0	4,659	09/20/2065	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700		09/20/2022	VARIOUS		532,027	532,027	528,598	531,072	0	955	0	955	0	532,027	0	0	0	9,816	12/20/2065	1.A
36225C-PC-4	G2 (ARM) #80418 3.000		09/20/2022	VARIOUS		603	603	604	598	0	5	0	5	0	603	0	0	0	9	06/20/2030	1.A
36202K-6Z-3	G2 (ARM) #8988 1.750		09/20/2022	VARIOUS		4,749	4,749	4,760	4,734	0	15	0	15	0	4,749	0	0	0	57	10/20/2026	1.A
36230S-DW-1	G2 757317 4.317		07/20/2022	PAID ON PRINCIPAL		145	145	149	146	0	(1)	0	(1)	0	145	0	0	0	2	02/20/2061	1.A
38378N-EW-9	GNR 2013-162 A (PROJEC 2.750		09/16/2022	VARIOUS		73,288	73,288	72,395	72,836	0	452	0	452	0	73,288	0	0	0	1,186	09/16/2046	1.A
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		09/16/2022	VARIOUS		16,322	16,322	16,327	16,319	0	3	0	3	0	16,322	0	0	0	272	05/16/2055	1.A
38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471		09/16/2022	VARIOUS		22,709	22,709	22,800	22,757	0	(48)	0	(48)	0	22,709	0	0	0	374	09/16/2053	1.A
38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750		09/16/2022	VARIOUS		39,899	39,899	40,223	40,211	0	(313)	0	(313)	0	39,899	0	0	0	701	12/16/2047	1.A
38379K-H5-0	GNR 2015-130 AH (PROJE 2.900		09/16/2022	VARIOUS		321,588	321,588	329,225	323,333	0	(1,745)	0	(1,745)	0	321,588	0	0	0	6,803	08/16/2047	1.A
38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300		09/16/2022	VARIOUS		208,702	208,702	206,746	207,833	0	870	0	870	0	208,702	0	0	0	3,545	11/16/2048	1.A
38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650		09/16/2022	VARIOUS		7,199,884	7,199,884	7,244,320	7,213,382	0	(13,498)	0	(13,498)	0	7,199,884	0	0	0	122,309	03/16/2050	1.A
38379R-5R-0	GNR 2017-145A (PROJECT 2.700		09/16/2022	VARIOUS		631,802	631,802	631,605	631,409	0	393	0	393	0	631,802	0	0	0	10,014	10/16/2051	1.A
38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600		09/16/2022	VARIOUS		103,919	103,919	103,172	103,497	0	422	0	422	0	103,919	0	0	0	1,962	07/16/2057	1.A
38380M-BX-8	GNR 2018-98 A (PROJECT 3.000		09/16/2022	VARIOUS		388,394	388,394	388,379	388,153	0	241	0	241	0	388,394	0	0	0	7,816	10/16/2050	1.A
38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250		09/16/2022	VARIOUS		14,399	14,399	14,161	14,270	0	129	0	129	0	14,399	0	0	0	312	03/16/2059	1.A
83162C-TV-5	SBAP 2011-20B 1 4.220		08/01/2022	PAID ON PRINCIPAL		127,550	127,550	127,550	127,168	0	383	0	383	0	127,550	0	0	0	5,383	02/01/2031	1.A
83162C-UR-2	SBAP 2012-20C 1 2.510		09/01/2022	PAID ON PRINCIPAL		570,961	570,961	571,154	569,538	0	1,423	0	1,423	0	570,961	0	0	0	14,477	03/01/2032	1.A
83162C-WK-5	SBAP 2014-20G 1 2.870		07/01/2022	PAID ON PRINCIPAL		296,459	296,459	299,367	297,594	0	(1,136)	0	(1,136)	0	296,459	0	0	0	9,068	07/01/2034	1.A
83162C-XE-8	SBAP 2015-20H 1 2.820		08/01/2022	PAID ON PRINCIPAL		592,279	592,279	592,671	590,257	0	2,023	0	2,023	0	592,279	0	0	0	17,948	08/01/2035	1.A
83162C-XG-3	SBAP 2015-20I 1 2.820		09/01/2022	PAID ON PRINCIPAL		700,837	700,837	700,837	697,955	0	2,882	0	2,882	0	700,837	0	0	0	21,381	09/01/2035	1.A
83162C-XN-8	SBAP 2016-20A 1 2.780		07/01/2022	PAID ON PRINCIPAL		748,372	748,372	748,372	746,295	0	2,077	0	2,077	0	748,372	0	0	0	23,170	01/01/2036	1.A
83162C-YH-0	SBAP 2017-20B 1 2.820		08/01/2022	PAID ON PRINCIPAL		1,088,157	1,088,157	1,092,976	1,088,805	0	(649)	0	(649)	0	1,088,157	0	0	0	33,388	02/01/2037	1.A
83162C-YU-1	SBAP 2017-20H 1 2.750		08/01/2022	PAID ON PRINCIPAL		792,470	792,470	792,470	790,723	0	1,747	0	1,747	0	792,470	0	0	0	23,342	08/01/2037	1.A
83162C-ZT-3	SBAP 2018-10E 1 3.140		09/01/2022	PAID ON PRINCIPAL		189,458	189,458	189,458	189,164	0	293	0	293	0	189,458	0	0	0	6,031	09/01/2028	1.A
83162C-ZP-1	SBAP 2018-20G 1 3.540		07/01/2022	PAID ON PRINCIPAL		403,322	403,322	402,755	401,445	0	1,877	0	1,877	0	403,322	0	0	0	15,586	07/01/2038	1.A
83162C-ZR-7	SBAP 2018-20H 1 3.580		08/01/2022	PAID ON PRINCIPAL		819,290	819,290	815,945	812,749	0	6,540	0	6,540	0	819,290	0	0	0	32,003	08/01/2038	1.A

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83162C-ZU-0	SBAP 2018-201 1	3.530		09/01/2022	PAID ON PRINCIPAL		1,261,227	1,261,227	1,258,677	1,256,196	0	5,031	0	5,031	0	1,261,227	0	0	0	49,181	09/01/2038	1.A
831641-FB-6	SBIC 2014-10B 1	3.015		09/12/2022	PAID ON PRINCIPAL		198,493	198,493	198,493	198,410	0	83	0	83	0	198,493	0	0	0	5,985	09/10/2024	1.A
831641-FE-0	SBIC 2015-10B 1	2.829		09/12/2022	PAID ON PRINCIPAL		2,065,973	2,065,973	2,065,973	2,065,302	0	671	0	671	0	2,065,973	0	0	0	58,446	09/10/2025	1.A
831641-FQ-3	SBIC 2020-10B 1	1.034		09/10/2022	PAID ON PRINCIPAL		17,507	17,507	17,507	17,503	0	4	0	4	0	17,507	0	0	0	181	09/10/2030	1.A
0109999999. Subtotal - Bonds - U.S. Governments							160,309,530	170,164,174	169,069,818	170,101,016	0	193,241	0	193,241	0	170,294,257	0	(9,984,727)	(9,984,727)	2,688,095	XXX	XXX
Bonds - All Other Governments																						
26682C-PX-5	DURHAM REGIONAL MUNICI	2.750		09/14/2022	MATURED		627,000	627,000	626,693	626,930	0	71	0	71	0	627,000	0	0	0	17,243	09/14/2022	1.A FE
541908-GK-9	LONDON ONTARIO	3.200		09/24/2022	MATURED		1,000,000	1,000,000	1,054,290	1,017,247	0	(17,247)	0	(17,247)	0	1,000,000	0	0	0	32,000	09/24/2022	5.B GI
563469-TX-3	MANITOBA (PROVINCE OF)	2.100	A	09/06/2022	MATURED		2,000,000	2,000,000	1,986,800	1,998,979	0	1,021	0	1,021	0	2,000,000	0	0	0	42,000	09/06/2022	1.E FE
653550-P3-3	NIAGARA REGIONAL MUNIC	.650		07/31/2022	MATURED		3,301,000	3,301,000	3,298,458	3,300,248	0	752	0	752	0	3,301,000	0	0	0	21,457	07/31/2022	1.B FE
62959Z-RN-5	CANADA NHA PASS THRU P	1.740		09/15/2022	VARIOUS		169,805	169,805	168,105	168,670	0	1,134	0	1,134	0	169,805	0	0	0	1,966	01/01/2025	1.A Z
62959Z-X6-5	CANADA NHA PASS THRU P	1.920		09/15/2022	VARIOUS		6,073	6,073	6,031	6,036	0	36	0	36	0	6,073	0	0	0	77	01/01/2030	1.A Z
0309999999. Subtotal - Bonds - All Other Governments							7,103,877	7,103,877	7,140,377	7,118,111	0	(14,233)	0	(14,233)	0	7,103,877	0	0	0	114,742	XXX	XXX
Bonds - U.S. States, Territories and Possessions																						
041042-B6-8	ARKANSAS GENERAL OBLIG	4.000		08/03/2022	DA DAVIDSON		529,740	500,000	569,090	533,932	0	(4,285)	0	(4,285)	0	529,646	0	94	94	21,889	07/01/2032	1.C FE
246381-EL-7	DELAWARE GENERAL OBLIG	4.500		09/15/2022	VARIOUS		2,522,636	2,440,000	2,808,684	2,544,888	0	(29,322)	0	(29,322)	0	2,515,566	0	7,070	7,070	133,278	07/01/2031	1.A FE
604129-4P-8	MINNESOTA GENERAL OBLI	5.000		09/16/2022	MORGAN STANLEY		2,917,256	2,805,000	3,350,797	2,961,283	0	(42,468)	0	(42,468)	0	2,918,814	0	(1,558)	(1,558)	159,340	08/01/2030	1.A FE
644682-2H-8	NEW HAMPSHIRE GENERAL	5.000		09/16/2022	STIFEL NICOLAUS & CO INC		678,529	650,000	777,043	690,895	0	(9,803)	0	(9,803)	0	681,092	0	(2,564)	(2,564)	26,090	12/01/2034	1.B FE
68608U-30-7	OREGON GENERAL OBLIGAT	4.000		09/07/2022	CITIGROUP GLOBAL MARKETS		6,572,187	6,315,000	7,130,330	6,619,936	0	(51,130)	0	(51,130)	0	6,568,805	0	3,381	3,381	262,930	08/01/2030	1.B FE
68609B-RB-5	OREGON GENERAL OBLIGAT	5.000		08/09/2022	KEYBANC CAPITAL MARK		936,981	850,000	1,040,137	940,301	0	(11,438)	0	(11,438)	0	928,863	0	8,118	8,118	43,681	08/01/2032	1.B FE
880541-VS-3	TENNESSEE GENERAL OBLI	5.000		06/29/2022	MORGAN STANLEY		0	0	0	0	0	(183)	0	(183)	0	(183)	0	183	183	0	08/01/2031	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							14,157,328	13,560,000	15,676,080	14,291,234	0	(148,629)	0	(148,629)	0	14,142,604	0	14,723	14,723	647,207	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
021087-UU-3	ALPINE SCH DIST GO S20	3.500		09/16/2022	MUNI CENTER		2,010,846	1,975,000	2,042,032	1,992,493	0	(5,541)	0	(5,541)	0	1,986,953	0	23,894	23,894	70,085	03/15/2031	1.A FE
033161-R8-5	ANCHORAGE GENERAL OBLI	5.000		09/15/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,355,360	1,295,000	1,549,118	1,370,749	0	(19,810)	0	(19,810)	0	1,350,939	0	4,421	4,421	67,988	09/01/2031	1.B FE
038699-TB-0	ARAPAHOE CO SD #6 LITT	5.000		06/29/2022	STERN BROTHERS		0	0	0	0	0	(33)	0	(33)	0	(33)	0	33	33	0	12/01/2028	1.B FE
052430-KK-0	AUSTIN ISD GENERAL OBL	5.000		09/16/2022	VARIOUS		855,704	800,000	955,120	861,290	0	(11,703)	0	(11,703)	0	849,587	0	6,117	6,117	45,111	08/01/2029	1.A FE
118601-JT-1	BUCKS CO CMNTY CLG AUT	3.000		07/15/2022	HILLTOP SECURITIES		1,560,218	1,530,000	1,553,149	1,586,946	0	(6,391)	27,704	(34,095)	0	1,552,851	0	7,366	7,366	27,285	06/15/2028	1.A FE
165573-F2-7	CHESTER CO GENERAL OBL	5.000		08/09/2022	STONEX FINANCIAL		1,097,120	1,000,000	1,221,830	1,104,823	0	(13,433)	0	(13,433)	0	1,091,390	0	5,730	5,730	53,611	07/15/2035	1.A FE
181216-EZ-1	CLARK CO SD #112-6 WAS	4.000		08/03/2022	DA DAVIDSON		496,754	460,000	525,338	493,934	0	(3,900)	0	(3,900)	0	490,034	0	6,720	6,720	12,471	12/01/2028	1.A FE
181288-PS-4	CLARK CO SD#117 CAMAS	3.500		09/15/2022	PIPER JAFFRAY		4,634,014	4,585,000	4,897,880	4,687,143	0	(24,435)	0	(24,435)	0	4,662,708	0	(28,694)	(28,694)	128,380	12/01/2027	1.A FE
199492-PY-9	COLUMBUS GENERAL OBLIG	4.000		08/03/2022	VARIOUS		3,218,070	3,000,000	3,424,470	3,198,308	0	(24,493)	0	(24,493)	0	3,173,815	0	44,255	44,255	129,833	07/01/2031	1.A FE
208418-ZK-2	CONROE ISD GENERAL OBL	5.000		08/09/2022	VARIOUS		7,439,474	6,855,000	8,310,317	7,499,594	0	(87,367)	0	(87,367)	0	7,412,228	0	27,247	27,247	330,192	02/15/2034	1.A FE
234685-LJ-2	DALLAS CO CCD GO LTD R	3.000		08/09/2022	VARIOUS		6,121,980	6,000,000	6,087,000	6,190,477	0	(23,737)	81,387	(105,124)	0	6,085,353	0	36,627	36,627	170,750	02/15/2028	1.A FE
235308-SL-8	DALLAS ISD GENERAL OBL	3.000		08/15/2022	REDEEMED		8,930,000	8,930,000	9,202,633	8,949,549	0	(19,549)	0	(19,549)	0	8,930,000	0	0	0	267,900	08/15/2030	1.A FE
235308-WH-2	DALLAS ISD GENERAL OBL	4.000		09/20/2022	VARIOUS		25,398,129	24,715,000	27,209,238	25,655,210	0	(210,970)	0	(210,970)	0	25,444,239	0	(46,110)	(46,110)	1,088,873	02/15/2034	1.A FE
248775-2X-5	DENTON CO GO LTD REF S	4.000		07/14/2022	PIPER JAFFRAY		4,231,294	4,040,000	4,554,777	4,251,000	0	(31,429)	0	(31,429)	0	4,219,571	0	11,723	11,723	162,947	07/15/2028	1.A FE
346623-CR-0	FORSYTH CO GENERAL OBL	3.000		08/09/2022	SUMRIDGE PARTNERS LLC		1,439,393	1,425,000	1,476,314	1,438,761	0	(3,536)	0	(3,536)	0	1,435,225	0	4,168	4,168	33,250	05/01/2030	1.A FE
373046-UG-4	GEORGETOWN ISD GO S201	5.000		08/17/2022	PNC CAPITAL MARKETS		4,280,240	4,000,000	4,794,520	4,325,381	0	(54,607)	0	(54,607)	0	4,270,774	0	9,466	9,466	202,222	08/15/2035	1.A FE
414005-UL-0	HARRIS CO ROAD GO REF	5.000		08/09/2022	VARIOUS		8,468,684	7,790,000	9,400,816	8,450,687	0	(99,331)	0	(99,331)	0	8,351,357	0	117,327	117,327	326,236	10/01/2028	1.A FE
419722-L6-8	HAWAII CO GENERAL OBLI	5.000		07/07/2022	STIFEL NICOLAUS & CO INC		1,680,694	1,540,000	1,674,673	1,712,034	0	(20,769)	17,634	(38,402)	0	1,673,632	0	7,062	7,062	66,306	09/01/2029	1.C FE
462668-GR-9	IREDELL CO GENERAL OBL	3.000		07/15/2022	FHN FINANCIAL		1,532,241	1,505,000	1,554,289	1,523,609	0	(3,045)	0	(3,045)	0	1,520,564	0	11,677	11,677	36,120	04/01/2028	1.A FE
47844P-EJ-0	JOHNSON CO GENERAL OBL	4.000		09/01/2022	REDEEMED		2,350,000	2,350,000	2,456,972	2,359,129	0	(9,129)	0	(9,129)	0	2,350,000	0	0	0	94,000	09/01/2028	1.A FE
47844P-EK-7	JOHNSON CO GENERAL OBL	4.000		09/01/2022	REDEEMED		2,445,000	2,445,000	2,531,675	2,452,411	0	(7,411)	0	(7,411)	0	2,445,000	0	0	0	97,800	09/01/2029	1.A FE
47844P-EL-5	JOHNSON CO GENERAL OBL	4.000		09/01/2022	REDEEMED		2,540,000	2,540,000	2,589,301	2,544,204	0	(4,204)	0	(4,204)	0	2,540,000	0	0	0	101,600	09/01/2030	1.A FE
47844P-EM-3	JOHNSON CO GENERAL OBL	4.000		09/01/2022	REDEEMED		2,645,000	2,645,000	2,680,390	2,647,993	0	(2,993)	0	(2,993)	0	2,645,000	0	0	0	105,800	09/01/2031	1.A FE
478718-U4-9	JOHNSON CO USD #233 GO	4.000		09/16/2022	FIDELITY CAPITAL MARKETS SERVICES		799,722	770,000	836,867	803,604	0	(6,323)	0	(6,323)	0	797,281	0	2,441	2,441	32,426	09/01/2032	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
495224-3S-4	KING CO SD #411 ISSAQU 5.000		07/13/2022	CITIGROUP GLOBAL MARKETS		1,214,862	1,100,000	1,323,256	1,224,847	0	(12,953)	0	(12,953)	0	1,211,894	0	2,968	2,968	34,222	12/01/2032	1.B FE
498098-RD-6	KITSAP CO SD#401 CENTR 4.000		08/09/2022	RBC CAPITAL MARKETS		3,964,200	3,750,000	4,229,438	3,975,703	0	(29,800)	0	(29,800)	0	3,945,904	0	18,296	18,296	104,167	12/01/2031	1.B FE
499512-7Q-8	KNOX CO GENERAL OBLIGA 2.750		08/02/2022	STIFEL NICOLAUS & CO INC		1,562,555	1,550,000	1,596,764	1,564,830	0	(3,569)	0	(3,569)	0	1,561,261	0	1,294	1,294	28,772	06/01/2028	1.B FE
545624-LK-2	LOS RIOS CCD GO REF S2 5.250		08/01/2022	REDEEMED		4,170,000	4,170,000	4,881,360	4,216,718	0	(46,718)	0	(46,718)	0	4,170,000	0	0	0	218,925	08/01/2029	1.C FE
560211-MK-7	MAHTOMEDI ISD #832 GO 5.000		09/07/2022	VARIOUS		529,518	500,000	604,545	534,558	0	(7,221)	0	(7,221)	0	527,337	0	2,181	2,181	27,042	02/01/2029	1.A FE
560211-ML-5	MAHTOMEDI ISD #832 GO 5.000		09/15/2022	VARIOUS		789,122	750,000	903,090	800,689	0	(11,362)	0	(11,362)	0	789,327	0	(206)	(206)	42,361	02/01/2030	1.A FE
560211-MM-3	MAHTOMEDI ISD #832 GO 5.000		09/16/2022	COLLIERS SECURITIES		1,046,620	1,000,000	1,198,190	1,065,752	0	(14,864)	0	(14,864)	0	1,050,888	0	(4,268)	(4,268)	56,806	02/01/2031	1.A FE
562158-DG-7	MANCHESTER ESSEX REG S 2.750		08/03/2022	CITIGROUP GLOBAL MARKETS		995,249	980,000	1,012,252	994,257	0	(2,017)	0	(2,017)	0	992,240	0	3,009	3,009	28,447	01/15/2028	1.C FE
60956P-NW-8	MONMOUTH CO IMPT AUTH 4.000		07/13/2022	SUMRIDGE PARTNERS LLC		1,121,106	1,055,000	1,105,397	1,138,304	0	(9,108)	24,262	(33,370)	0	1,104,934	0	16,172	16,172	40,324	08/01/2030	1.A FE
621196-B2-9	MT DIABLO USD GO REF S 5.000		07/01/2022	REDEEMED		1,830,000	1,830,000	2,134,750	1,852,757	0	(22,757)	0	(22,757)	0	1,830,000	0	0	0	91,500	07/01/2029	1.D FE
625070-JN-8	MUKWONAGO SCHOOL DISTR 3.250		07/14/2022	WELLS FARGO SECURITIES		3,026,346	2,950,000	3,073,251	2,988,981	0	(9,286)	0	(9,286)	0	2,979,695	0	46,651	46,651	76,434	04/01/2033	1.C FE
625070-JP-3	MUKWONAGO SCHOOL DISTR 3.250		09/20/2022	UMB BANK		1,534,760	1,525,000	1,583,362	1,543,483	0	(5,814)	0	(5,814)	0	1,537,669	0	(2,909)	(2,909)	48,323	04/01/2034	1.C FE
625070-JQ-1	MUKWONAGO SCHOOL DISTR 3.250		09/16/2022	SIEBERT WILLIAMS SHANK & CO LLC		3,181,721	3,150,000	3,259,589	3,184,737	0	(10,837)	0	(10,837)	0	3,173,900	0	7,821	7,821	99,247	04/01/2035	1.C FE
639438-K5-8	NAZARETH AREA SCH DIST 5.000		09/19/2022	SIEBERT WILLIAMS SHANK & CO LLC		427,900	400,000	460,204	430,849	0	(5,501)	0	(5,501)	0	425,347	0	2,553	2,553	17,000	11/15/2037	1.C FE
66702R-DB-5	NORTHSIDE ISD GO S2012 5.000		08/15/2022	REDEEMED		4,510,000	4,510,000	5,214,823	4,560,292	0	(50,292)	0	(50,292)	0	4,510,000	0	0	0	225,500	08/15/2035	1.A FE
668844-MG-5	NORWALK GENERAL OBLIGA 2.625		07/15/2022	REDEEMED		1,270,000	1,270,000	1,303,071	1,273,141	0	(3,141)	0	(3,141)	0	1,270,000	0	0	0	33,338	07/15/2030	1.A FE
720424-YZ-7	PIERCE CO SD#10 TACOMA 5.000		09/16/2022	STIFEL NICOLAUS & CO INC		4,072,004	3,800,000	4,540,430	4,112,393	0	(54,970)	0	(54,970)	0	4,057,424	0	14,580	14,580	152,528	12/01/2029	1.B FE
727177-RP-4	PLANO GEN OBLIG LTD RE 5.000		08/09/2022	CITIGROUP GLOBAL MARKETS		1,194,149	1,100,000	1,332,353	1,206,311	0	(14,885)	0	(14,885)	0	1,191,426	0	2,723	2,723	51,944	09/01/2035	1.A FE
727199-WV-9	PLANO ISD GENERAL OBLI 5.000		09/07/2022	MUNI CENTER		371,921	350,000	414,561	372,424	0	(4,778)	0	(4,778)	0	367,647	0	4,274	4,274	18,667	02/15/2031	1.A FE
727199-XM-8	PLANO ISD GENERAL OBLI 5.000		07/21/2022	STONEX FINANCIAL		4,060,351	3,725,000	4,591,133	4,110,911	0	(50,631)	0	(50,631)	0	4,060,280	0	70	70	175,441	02/15/2030	1.A FE
763261-L5-1	RICHARDSON ISD GO REG 5.000		09/08/2022	MUNI CENTER		106,493	100,000	119,289	106,932	0	(1,498)	0	(1,498)	0	105,434	0	1,059	1,059	5,375	02/15/2027	1.B FE
795676-SL-0	SALT LAKE CO GEN OBLIG 2.750		08/18/2022	MUNI CENTER		203,476	200,000	203,010	201,182	0	(215)	0	(215)	0	200,967	0	2,509	2,509	3,774	12/15/2028	1.A FE
795676-SM-8	SALT LAKE CO GEN OBLIG 3.000		08/18/2022	MUNI CENTER		256,050	250,000	257,290	252,869	0	(517)	0	(517)	0	252,352	0	3,698	3,698	5,146	12/15/2029	1.A FE
798189-LW-4	SAN JOSE EVERGREEN CCD 4.000		09/19/2022	VARIOUS		3,253,102	3,115,000	3,443,695	3,244,305	0	(23,998)	0	(23,998)	0	3,220,307	0	32,796	32,796	130,080	09/01/2026	1.B FE
799055-QH-4	SAN MATEO FOSTER CSD G 4.000		09/16/2022	J P MORGAN CHASE SECURITIES INC		593,393	570,000	629,103	594,343	0	(4,706)	0	(4,706)	0	589,638	0	3,755	3,755	25,903	08/01/2033	1.B FE
802498-NV-3	SANTA MONICA-MALIBU US 3.500		09/20/2022	MUNI CENTER		154,970	150,000	157,389	152,988	0	(582)	0	(582)	0	152,407	0	2,563	2,563	5,994	08/01/2028	1.B FE
810453-7Y-0	SCOTTSDALE LTGO REF S1 4.000		09/09/2022	MUNI CENTER		784,238	750,000	826,853	778,792	0	(5,544)	0	(5,544)	0	773,248	0	10,990	10,990	35,944	07/01/2028	1.A FE
812627-BH-9	SEATTLE GENERAL OBLIGA 4.000		07/08/2022	HUNTINGTON SECURITIES		1,207,511	1,140,000	1,198,710	1,223,910	0	(9,534)	16,159	(25,693)	0	1,198,216	0	9,294	9,294	27,993	12/01/2029	1.A FE
879709-4E-0	TEMPE GENERAL OBLIGATI 4.000		07/11/2022	GOLDMAN SACHS & CO		1,925,946	1,800,000	1,891,602	1,930,902	0	(14,643)	25,485	(40,129)	0	1,890,773	0	35,173	35,173	74,400	07/01/2029	1.A FE
885718-JX-5	THREE RIVERS PARK DIST 3.250		09/16/2022	RAYMOND JAMES & ASSOC		611,970	610,000	631,155	615,878	0	(1,999)	0	(1,999)	0	613,879	0	(1,909)	(1,909)	22,523	02/01/2029	1.A FE
952030-X8-2	WEST CHESTER AREA SCH 2.000		07/08/2022	CITIGROUP GLOBAL MARKETS		981,840	1,000,000	972,590	1,000,000	0	191	27,410	(27,219)	0	972,781	0	9,059	9,059	18,167	02/15/2027	1.A FE
973126-RT-4	WINCHESTER GENERAL OBL 4.000		09/01/2022	REDEEMED		20,000	20,000	22,331	20,225	0	(225)	0	(225)	0	20,000	0	0	0	800	09/01/2025	1.B FE
985743-PZ-0	YELLOWSTONE CO SD #2 B 5.000		08/17/2022	PIPER JAFFRAY		539,350	500,000	606,750	541,734	0	(7,399)	0	(7,399)	0	534,334	0	5,016	5,016	16,944	06/15/2028	1.D FE
986438-MJ-5	YORK CO GENERAL OBLIGA 3.000		08/08/2022	HILLTOP SECURITIES		3,026,940	3,000,000	3,104,850	3,031,237	0	(8,278)	0	(8,278)	0	3,022,959	0	3,981	3,981	77,250	04/01/2029	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						150,067,597	144,865,000	160,355,153	150,946,565	0	(1,143,589)	220,041	(1,363,630)	0	149,582,935	0	484,662	484,662	5,672,466	XXX	XXX
Bonds - U.S. Special Revenues																					
222642-JX-9	COLLIER CO WATER & SEW 5.000		08/03/2022	BARCLAYS CAPITAL INC		4,385,400	4,000,000	4,927,520	4,441,112	0	(55,683)	0	(55,683)	0	4,385,429	0	(29)	(29)	218,889	07/01/2035	1.A FE
19679P-HK-3	COLORADO WTR RES PWR D 4.000		07/07/2022	OPPENHEIMER AND CO		603,482	565,000	598,832	611,678	0	(4,992)	8,088	(13,080)	0	598,598	0	4,884	4,884	19,461	09/01/2028	1.A FE
67109P-AA-1	COOK & DUPAGE COS (OAK 8.000		08/01/2022	REDEEMED		78,550	78,550	0	0	0	78,550	0	78,550	0	78,550	0	0	0	6,311	02/01/2023	5.B GI
425538-DB-8	HENNEPIN CO SALES TAX 5.000		06/29/2022	JP MORGAN CHASE SECURITIES INC		0	0	0	0	0	(183)	0	(183)	0	(183)	0	183	183	0	12/15/2030	1.A FE
425538-DB-8	HENNEPIN CO SALES TAX 5.000		09/07/2022	BARCLAYS CAPITAL INC		4,380,080	4,000,000	4,846,720	4,451,484	0	(59,522)	0	(59,522)	0	4,391,962	0	(11,882)	(11,882)	146,667	12/15/2030	1.A FE
45506D-PJ-8	INDIANA FINANCE AUTH R 5.000		07/18/2022	JANNEY MONTGOMERY SCOTT INC		8,902,877	8,370,000	10,198,427	8,984,486	0	(105,366)	0	(105,366)	0	8,879,120	0	23,756	23,756	402,935	02/01/2034	1.A FE
485424-PJ-8	KANSAS DEPT TRANS HWY 4.000		09/01/2022	REDEEMED		10,000,000	10,000,000	11,265,900	10,096,958	0	(96,958)	0	(96,958)	0	10,000,000	0	0	0	400,000	09/01/2029	1.C FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57584X-YA-3	MASSACHUSETTS DEV FIN	5.000		09/20/2022	VARIOUS		21,888,969	19,985,000	21,886,773	22,407,797	0	(315,482)	267,060	(582,542)	0	21,825,255	0	63,714	63,714	1,094,444	07/15/2033	1.A FE
57584X-YB-1	MASSACHUSETTS DEV FIN	5.000		09/09/2022	MUNI CENTER		163,452	150,000	176,732	163,504	0	(1,975)	0	(1,975)	0	161,530	0	1,922	1,922	8,708	07/15/2034	1.A FE
57605A-FN-1	MASSACHUSETTS WTR POLL	5.000		09/15/2022	VARIOUS		681,830	650,000	781,775	687,049	0	(9,774)	0	(9,774)	0	677,275	0	4,555	4,555	36,243	08/01/2028	1.A FE
585395-2Q-8	MELBOURNE WATER & SEWE	5.000		07/07/2022	PIPER JAFFRAY		1,561,444	1,425,000	1,551,825	1,593,985	0	(20,027)	23,140	(43,168)	0	1,550,818	0	10,626	10,626	55,417	10/01/2028	1.C FE
586158-PE-1	MEMPHIS ELEC SYS REV S	5.000		07/14/2022	KEYBANC CAPITAL MARK		666,692	605,000	659,402	691,407	0	(8,955)	23,635	(32,590)	0	658,817	0	7,875	7,875	19,074	12/01/2030	1.E FE
604115-CP-8	MINNESOTA PUB FAC AUTH	5.000		09/07/2022	VARIOUS		10,853,230	10,000,000	12,398,500	11,066,623	0	(152,990)	0	(152,990)	0	10,913,633	0	(60,403)	(60,403)	478,194	03/01/2032	1.A FE
64465P-VW-5	NEW HAMPSHIRE MUNI BON	5.000		08/15/2022	REDEEMED		665,000	665,000	775,982	675,132	0	(10,132)	0	(10,132)	0	665,000	0	0	0	33,250	08/15/2028	1.C FE
64990B-ZL-0	NEW YORK DORM AUTH (CO	5.000		08/09/2022	CITIGROUP GLOBAL MARKETS		4,485,732	4,120,000	5,004,340	4,525,718	0	(55,684)	0	(55,684)	0	4,470,034	0	15,699	15,699	177,389	10/01/2046	1.A FE
68607V-H7-3	OREGON DEPT ADMIN SVCS	5.000		09/19/2022	MORGAN STANLEY		2,310,387	2,235,000	2,649,011	2,341,402	0	(33,385)	0	(33,385)	0	2,308,017	0	2,369	2,369	108,646	04/01/2027	1.C FE
686507-GE-8	ORLANDO UTILITIES COMM	5.000		09/16/2022	RAYMOND JAMES & ASSOC		3,149,250	3,000,000	3,562,530	3,209,327	0	(44,685)	0	(44,685)	0	3,164,642	0	(15,392)	(15,392)	145,417	10/01/2030	1.C FE
70917S-VY-6	PENNSYLVANIA HIGHER ED	4.000		08/03/2022	WELLS FARGO SECURITIES		4,282,400	4,000,000	4,572,840	4,274,722	0	(33,590)	0	(33,590)	0	4,241,131	0	41,269	41,269	155,556	08/15/2029	1.B FE
709235-WY-7	PENNSYLVANIA STATE UNI	5.000		07/11/2022	GOLDMAN SACHS & CO		1,277,346	1,160,000	1,266,488	1,305,464	0	(15,664)	24,158	(39,822)	0	1,265,642	0	11,703	11,703	50,267	09/01/2030	1.C FE
709235-XZ-3	PENNSYLVANIA STATE UNI	5.000		08/02/2022	BNY MELLON CAPITAL MARKETS INC		2,406,764	2,180,000	2,697,074	2,431,813	0	(30,393)	0	(30,393)	0	2,401,420	0	5,343	5,343	100,825	09/01/2034	1.C FE
741765-FT-3	PRINCE WILLIAM CO WTR	4.000		07/21/2022	MUNI CENTER		255,715	250,000	278,765	254,746	0	(1,775)	0	(1,775)	0	252,972	0	2,743	2,743	10,667	07/01/2029	1.A FE
79574C-BU-6	SALT RIVER PROJ AGR IM	5.000		09/19/2022	SIEBERT WILLIAMS SHANK & CO LLC		2,184,200	2,000,000	2,388,040	2,205,931	0	(28,103)	0	(28,103)	0	2,177,827	0	6,373	6,373	122,222	01/01/2029	1.B FE
812728-SL-8	SEATTLE WATER REV REF	4.000		09/01/2022	REDEEMED		9,270,000	9,270,000	9,777,069	9,317,168	0	(47,168)	0	(47,168)	0	9,270,000	0	0	0	370,800	09/01/2032	1.B FE
870000-KY-1	SWARTHMORE BORO AUTH S	5.000		07/08/2022	UBS AG		6,380,740	5,775,000	6,335,522	6,593,831	0	(87,459)	175,066	(262,524)	0	6,331,306	0	49,433	49,433	238,219	09/15/2030	1.A FE
915137-8B-2	UNIV OF TEXAS FING SYS	5.000		08/15/2022	REDEEMED		3,000,000	3,000,000	3,541,350	3,037,170	0	(37,170)	0	(37,170)	0	3,000,000	0	0	0	150,000	08/15/2032	1.A FE
915137-8D-8	UNIV OF TEXAS FING SYS	5.000		08/15/2022	REDEEMED		4,500,000	4,500,000	5,272,470	4,553,245	0	(53,245)	0	(53,245)	0	4,500,000	0	0	0	225,000	08/15/2033	1.A FE
914455-PW-4	UNIVERSITY OF MICHIGAN	5.000		08/17/2022	HUNTINGTON SECURITIES		1,098,780	1,000,000	1,208,420	1,092,987	0	(13,195)	0	(13,195)	0	1,079,791	0	18,989	18,989	44,167	04/01/2032	1.A FE
91802R-AH-2	UTILITY DEBT SECURITIZ	5.000		09/29/2022	TENDERED		5,256,500	5,000,000	5,499,300	5,112,916	0	(42,238)	0	(42,238)	0	5,070,679	0	(70,679)	(70,679)	453,722	12/15/2029	1.A FE
92817S-F6-0	VIRGINIA PUBLIC SCH AU	3.000		08/01/2022	REDEEMED		1,325,000	1,325,000	1,345,100	1,326,732	0	(1,732)	0	(1,732)	0	1,325,000	0	0	0	39,750	08/01/2028	1.B FE
92817S-G2-8	VIRGINIA PUBLIC SCH AU	3.000		08/01/2022	REDEEMED		2,965,000	2,965,000	2,934,372	2,958,036	0	6,964	0	6,964	0	2,965,000	0	0	0	88,950	08/01/2032	1.B FE
92817S-K5-6	VIRGINIA PUBLIC SCH AU	3.000		08/01/2022	REDEEMED		2,500,000	2,500,000	2,455,525	2,488,947	0	11,053	0	11,053	0	2,500,000	0	0	0	75,000	08/01/2035	1.B FE
92817S-K9-8	VIRGINIA PUBLIC SCH AU	3.000		08/01/2022	REDEEMED		4,675,000	4,675,000	4,645,407	4,667,820	0	7,180	0	7,180	0	4,675,000	0	0	0	140,250	08/01/2034	1.B FE
960686-CC-5	WESTMINSTER WTR & WSTW	5.000		07/07/2022	ALLIANCE GLOBAL PARTNERS		1,555,521	1,390,000	1,534,018	1,584,320	0	(19,745)	31,502	(51,247)	0	1,533,073	0	22,448	22,448	42,472	12/01/2030	1.B FE
31349G-5Z-8	FH (ARM) #755364	2.290		09/15/2022	VARIOUS		2,061	2,061	2,078	2,055	0	6	0	6	0	2,061	0	0	0	30	01/15/2029	1.A
31349S-KR-3	FH (3/1 ARM) #781204	2.401		09/15/2022	VARIOUS		2,663	2,663	2,659	2,654	0	8	0	8	0	2,663	0	0	0	42	02/15/2034	1.A
31295N-AQ-1	FH (5/1 ARM) #789015	2.355		08/15/2022	VARIOUS		177	177	178	176	0	1	0	1	0	177	0	0	0	3	02/15/2032	1.A
31335G-NC-5	FHLMC GOLD P #C80387	6.500		09/15/2022	VARIOUS		870	870	813	848	0	22	0	22	0	870	0	0	0	38	04/15/2026	1.A
31294M-GB-1	FHLMC GOLD P #E02894	3.500		09/15/2022	VARIOUS		34,061	34,061	34,226	34,132	0	(71)	0	(71)	0	34,061	0	0	0	765	05/15/2026	1.A
3128MJ-ZA-1	FHLMC GOLD P #G08736	2.500		09/15/2022	VARIOUS		123,176	123,176	122,945	122,914	0	262	0	262	0	123,176	0	0	0	2,074	12/15/2046	1.A
3128MJ-ZQ-6	FHLMC GOLD P #G08750	3.000		09/15/2022	VARIOUS		76,155	76,155	77,095	77,301	0	(1,147)	0	(1,147)	0	76,155	0	0	0	1,516	03/15/2047	1.A
3128MM-QB-2	FHLMC GOLD P #G18449	2.500		09/15/2022	VARIOUS		54,514	54,514	56,848	55,488	0	(974)	0	(974)	0	54,514	0	0	0	906	11/15/2027	1.A
31335A-YU-6	FHLMC GOLD P #G60723	3.000		09/15/2022	VARIOUS		65,226	65,226	66,297	66,339	0	(1,112)	0	(1,112)	0	65,226	0	0	0	1,282	10/15/2046	1.A
31335B-T8-9	FHLMC GOLD P #G61475	3.500		09/15/2022	VARIOUS		140,652	140,652	139,443	139,359	0	1,293	0	1,293	0	140,652	0	0	0	3,226	12/15/2044	1.A
31332GR-LV-1	FHLMC GOLD P #00006340	3.500		09/15/2022	VARIOUS		41,014	41,014	42,046	41,844	0	(830)	0	(830)	0	41,014	0	0	0	905	02/15/2042	1.A
31332GS-LQ-0	FHLMC GOLD P #00007235	3.500		09/15/2022	VARIOUS		31,869	31,869	32,681	32,378	0	(508)	0	(508)	0	31,869	0	0	0	740	03/15/2042	1.A
3128MJ-TB-6	FHLMC GOLD P #08545	3.500		09/15/2022	VARIOUS		40,148	40,148	39,615	39,726	0	422	0	422	0	40,148	0	0	0	929	09/15/2043	1.A
3133G6-7K-5	FHLMC PASS T #QN0898	2.500		09/25/2022	VARIOUS		223,678	223,678	225,321	225,622	0	(1,944)	0	(1,944)	0	223,678	0	0	0	3,666	11/25/2034	1.A
3132D5-3W-0	FHLMC PASS T #SB8013	2.500		09/25/2022	VARIOUS		283,209	283,209	286,961	288,564	0	(5,355)	0	(5,355)	0	283,209	0	0	0	4,705	09/25/2034	1.A
3132DM-BB-0	FHLMC PASS T #SD0034	3.000		09/25/2022	VARIOUS		60,775	60,775	61,597	61,864	0	(1,089)	0	(1,089)	0	60,775	0	0	0	1,200	09/25/2047	1.A
3132DM-EV-3	FHLMC PASS T #SD0148	2.500		09/25/2022	VARIOUS		119,883	119,883	119,696	119,699	0	184	0	184	0	119,883	0	0	0	1,992	04/25/2048	1.A
3132DV-L8-6	FHLMC PASS T #SD7551	3.000		09/25/2022	VARIOUS		294,168	294,168	277,299	277,299	0	16,869	0	16,869	0	294,168	0	0	0	1,089	01/25/2052	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692	2.500		09/25/2022	VARIOUS		69,896	69,896	70,185	70,641	0	(745)	0	(745)	0	69,896	0	0	0	1,177	12/25/2046	1.A
3133T5-LL-5	FHR 1727 I CMO	6.500		09/15/2022	VARIOUS		24,165	24,165	24,108	24,104	0	61	0	61	0	24,165	0	0	0	1,040	05/15/2024	1.A
3133TB-JR-2	FHR 1998 PE CMO	7.500		09/17/2022	VARIOUS		4,382	4,382	4,546	4,427	0	(45)	0	(45)	0	4,382	0	0	0	221	10/17/2027	1.A
3137BA-HX-3	FHR 4345 AB CMO	3.000		09/15/2022	VARIOUS		136,381	136,381	138,960	136,640	0	(259)	0	(259)	0	136,381	0	0	0	2,746	02/15/2040	1.A
3137BD-GH-3	FHR 4388 TP CMO	3.000		09/15/2022	VARIOUS		322,598	322,598	330,915	330,215	0	(7,617)	0	(7,617)	0	322,598	0	0	0	6,285	09/15/2044	1.A
3137FA-3G-1	FHR 4710 CA CMO	3.000		09/15/2022	VARIOUS		565,573	565,573	579,270	569,138	0	(3,566)	0	(3,566)	0	565,573	0	0	0	11,001	12/15/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137FC-H9-8	FHR 4736 AB CMO 2.500		09/15/2022	VARIOUS		454,678	454,678	454,767	454,711	0	(33)	0	(33)	0	454,678	0	0	0	7,460	12/15/2047	1.A
3137FC-HH-0	FHR 4736 CT CMO 3.000		09/15/2022	VARIOUS		341,346	341,346	346,306	345,696	0	(4,350)	0	(4,350)	0	341,346	0	0	0	6,791	12/15/2047	1.A
3137FP-K2-0	FHR 4929 CP CMO 2.500		09/25/2022	VARIOUS		244,917	244,917	245,606	245,680	0	(763)	0	(763)	0	244,917	0	0	0	3,948	10/25/2048	1.A
31385S-B4-9	FN (ARM) #550959 3.310		09/25/2022	VARIOUS		3,199	3,199	3,250	3,198	0	1	0	1	0	3,199	0	0	0	61	08/25/2029	1.A
31379X-VF-9	FN (10/1 ARM #432714 3.284		09/25/2022	VARIOUS		4,822	4,822	4,896	4,791	0	31	0	31	0	4,822	0	0	0	83	12/25/2027	1.A
31405T-ZC-9	FN (10/1 ARM #799139 2.163		09/25/2022	VARIOUS		2,323	2,323	2,334	2,319	0	4	0	4	0	2,323	0	0	0	29	04/25/2035	1.A
31402D-GG-9	FN (3/1 ARM) #725699 4.000		09/25/2022	VARIOUS		1,455	1,455	1,461	1,449	0	6	0	6	0	1,455	0	0	0	24	08/25/2034	1.A
31404M-BN-7	FN (3/1 ARM) #772345 2.108		09/25/2022	VARIOUS		16,756	16,756	16,767	16,724	0	32	0	32	0	16,756	0	0	0	235	03/25/2034	1.A
31405N-4F-9	FN (3/1 ARM) #794722 1.826		09/25/2022	VARIOUS		2,692	2,692	2,670	2,685	0	7	0	7	0	2,692	0	0	0	33	10/25/2034	1.A
31385H-6B-3	FN (5/1 ARM) #545466 2.280		09/25/2022	VARIOUS		18	18	18	18	0	0	0	0	0	18	0	0	0	0	01/25/2032	1.A
31389D-W4-5	FN (5/1 ARM) #622667 2.125		09/25/2022	VARIOUS		2,469	2,469	2,481	2,466	0	3	0	3	0	2,469	0	0	0	35	12/25/2031	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		09/25/2022	VARIOUS		7,546	7,546	7,792	7,518	0	29	0	29	0	7,546	0	0	0	364	12/25/2041	1.A
31359V-YH-0	FNGT 99-T2 A1 CMO 7.500		09/19/2022	VARIOUS		2,014	2,014	2,096	2,007	0	6	0	6	0	2,014	0	0	0	102	01/19/2039	1.A
31417G-F2-7	FNMA PASS TH #AB9184 3.000		09/25/2022	VARIOUS		277,359	277,359	281,584	281,112	0	(3,753)	0	(3,753)	0	277,359	0	0	0	5,488	04/25/2043	1.A
3138EP-KU-7	FNMA PASS TH #AL6606 3.000		09/25/2022	VARIOUS		73,309	73,309	73,504	73,484	0	(175)	0	(175)	0	73,309	0	0	0	1,437	08/25/2043	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		09/25/2022	VARIOUS		100,965	100,965	100,255	100,082	0	883	0	883	0	100,965	0	0	0	1,997	08/25/2045	1.A
3138WG-X7-4	FNMA PASS TH #AS7001 3.000		09/25/2022	VARIOUS		37,711	37,711	37,844	37,869	0	(158)	0	(158)	0	37,711	0	0	0	751	04/25/2041	1.A
3138X0-Y3-6	FNMA PASS TH #AU1629 3.000		09/25/2022	VARIOUS		178,280	178,280	176,734	176,572	0	1,708	0	1,708	0	178,280	0	0	0	3,505	07/25/2043	1.A
3140F0-HX-5	FNMA PASS TH #BC4745 3.000		09/25/2022	VARIOUS		462,623	462,623	451,708	452,238	0	10,385	0	10,385	0	462,623	0	0	0	8,987	10/25/2046	1.A
3140FQ-T3-1	FNMA PASS TH #BE5069 3.000		09/25/2022	VARIOUS		71,360	71,360	71,449	71,434	0	(75)	0	(75)	0	71,360	0	0	0	1,331	11/25/2046	1.A
3140FX-LZ-3	FNMA PASS TH #BF0343 2.500		09/25/2022	VARIOUS		248,246	248,246	249,216	249,193	0	(947)	0	(947)	0	248,246	0	0	0	4,147	06/25/2043	1.A
3140J6-DF-1	FNMA PASS TH #BM1901 3.000		09/25/2022	VARIOUS		284,287	284,287	285,353	285,264	0	(978)	0	(978)	0	284,287	0	0	0	5,603	06/25/2045	1.A
3140J8-LG-6	FNMA PASS TH #BM3926 3.500		09/25/2022	VARIOUS		152,457	152,457	150,599	150,357	0	2,100	0	2,100	0	152,457	0	0	0	3,530	08/25/2037	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		09/25/2022	VARIOUS		51,767	51,767	51,509	51,491	0	276	0	276	0	51,767	0	0	0	864	10/25/2043	1.A
3140G7-WS-2	FNMA PASS TH #CA0656 3.500		09/25/2022	VARIOUS		133,385	133,385	132,239	132,237	0	1,148	0	1,148	0	133,385	0	0	0	3,046	11/25/2047	1.A
31400B-GN-2	FNMA PASS TH #CA3804 2.500		09/25/2022	VARIOUS		83,158	83,158	83,210	83,236	0	(78)	0	(78)	0	83,158	0	0	0	1,385	07/25/2049	1.A
3140X4-DE-3	FNMA PASS TH #FM1000 3.000		09/25/2022	VARIOUS		116,388	116,388	117,934	118,557	0	(2,169)	0	(2,169)	0	116,388	0	0	0	2,304	04/25/2047	1.A
3140X4-S6-4	FNMA PASS TH #FM1440 2.500		09/25/2022	VARIOUS		121,324	121,324	120,665	120,550	0	774	0	774	0	121,324	0	0	0	2,013	04/25/2048	1.A
3140XD-UF-1	FNMA PASS TH #FM9581 3.000		09/25/2022	VARIOUS		146,739	146,739	138,073	138,073	0	8,667	0	8,667	0	146,739	0	0	0	521	11/25/2051	1.A
31418A-VF-2	FNMA PASS TH #MA1513 2.500		09/25/2022	VARIOUS		10,439	10,439	10,387	10,405	0	34	0	34	0	10,439	0	0	0	175	07/25/2028	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		09/25/2022	VARIOUS		31,722	31,722	31,683	31,706	0	16	0	16	0	31,722	0	0	0	835	10/25/2048	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		09/25/2022	VARIOUS		96,195	96,195	95,228	94,590	0	1,605	0	1,605	0	96,195	0	0	0	1,919	06/25/2049	1.A
31418D-GF-3	FNMA PASS TH #MA3797 2.500		09/25/2022	VARIOUS		211,301	211,301	212,696	213,354	0	(2,054)	0	(2,054)	0	211,301	0	0	0	3,512	10/25/2034	1.A
31418D-GU-0	FNMA PASS TH #MA3810 2.500		09/25/2022	VARIOUS		139,846	139,846	140,611	141,156	0	(1,310)	0	(1,310)	0	139,846	0	0	0	2,266	10/25/2039	1.A
31371F-E9-9	FNMA PASS TH #250460 7.000		09/25/2022	VARIOUS		1,122	1,122	1,077	1,101	0	22	0	22	0	1,122	0	0	0	54	02/25/2026	1.A
31371M-DT-1	FNMA PASS TH #255814 5.500		09/25/2022	VARIOUS		2,362	2,362	2,361	2,360	0	2	0	2	0	2,362	0	0	0	85	08/25/2035	1.A
31373D-EF-8	FNMA PASS TH #290034 7.500		09/25/2022	VARIOUS		1,666	1,666	1,639	1,653	0	13	0	13	0	1,666	0	0	0	83	08/25/2024	1.A
31382M-ZX-5	FNMA PASS TH #486858 7.000		09/25/2022	VARIOUS		697	697	706	702	0	(4)	0	(4)	0	697	0	0	0	33	03/25/2029	1.A
31391T-UL-0	FNMA PASS TH #676587 5.500		09/25/2022	VARIOUS		2,509	2,509	2,519	2,517	0	(8)	0	(8)	0	2,509	0	0	0	88	12/25/2032	1.A
31402R-F9-5	FNMA PASS TH #735592 5.000		09/25/2022	VARIOUS		16,793	16,793	16,050	16,227	0	566	0	566	0	16,793	0	0	0	560	05/25/2034	1.A
31403D-SP-5	FNMA PASS TH #745826 6.000		09/25/2022	VARIOUS		4,172	4,172	4,156	4,156	0	16	0	16	0	4,172	0	0	0	167	07/25/2036	1.A
31405N-TV-7	FNMA PASS TH #794464 6.000		09/25/2022	VARIOUS		3,930	3,930	4,031	4,077	0	(148)	0	(148)	0	3,930	0	0	0	157	09/25/2034	1.A
31406Y-TU-4	FNMA PASS TH #824163 5.500		09/25/2022	VARIOUS		9,148	9,148	9,241	9,217	0	(69)	0	(69)	0	9,148	0	0	0	369	04/25/2035	1.A
31407B-XH-7	FNMA PASS TH #826080 5.000		09/25/2022	VARIOUS		57,089	57,089	59,445	59,854	0	(2,765)	0	(2,765)	0	57,089	0	0	0	1,960	07/25/2035	1.A
31408G-ZW-0	FNMA PASS TH #851357 6.000		09/25/2022	VARIOUS		619	619	626	627	0	(8)	0	(8)	0	619	0	0	0	25	02/25/2036	1.A
31408J-D4-0	FNMA PASS TH #852523 5.500		09/25/2022	VARIOUS		303	303	302	302	0	2	0	2	0	303	0	0	0	11	02/25/2036	1.A
31409T-QM-3	FNMA PASS TH #878060 5.500		09/25/2022	VARIOUS		867	867	852	854	0	13	0	13	0	867	0	0	0	32	03/25/2036	1.A
31410U-3G-5	FNMA PASS TH #898199 6.000		09/25/2022	VARIOUS		1,833	1,833	1,842	1,844	0	(11)	0	(11)	0	1,833	0	0	0	66	11/25/2036	1.A
31411A-RJ-6	FNMA PASS TH #902389 5.500		09/25/2022	VARIOUS		411	411	406	405	0	6	0	6	0	411	0	0	0	15	11/25/2036	1.A
31411Y-VZ-3	FNMA PASS TH #918732 5.500		09/25/2022	VARIOUS		674	674	660	657	0	17	0	17	0	674	0	0	0	27	06/25/2037	1.A
313921-DF-2	FNR 2001-55 PC CMO 6.500		09/25/2022	VARIOUS		1,966	1,966	1,985	1,980	0	(13)	0	(13)	0	1,966	0	0	0	85	10/25/2031	1.A
3136A8-SU-5	FNR 2012-102 BC CMO 1.750		09/25/2022	VARIOUS		154,952	154,952	151,804	152,838	0	2,113	0	2,113	0	154,952	0	0	0	1,826	09/25/2027	1.A
3136AG-XN-7	FNR 2013-102 DG CMO 3.000		09/25/2022	VARIOUS		148,851	148,851	148,619	148,573	0	279	0	279	0	148,851	0	0	0	2,847	05/25/2032	1.A
3136AG-QV-7	FNR 2013-109 BA CMO 3.000		09/25/2022	VARIOUS		181,083	181,083	179,711	180,323	0	761	0	761	0	181,083	0	0	0	3,781	10/25/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
3136AD-R2-7	FNR 2013-41 DA CMO 1.750		09/25/2022	VARIOUS		69,394	69,394	66,618	67,385	0	2,009	0	2,009	0	69,394	0	0	0	828	02/25/2043	1.A
3136AM-UK-3	FNR 2015-8 AP CMO 2.000		09/25/2022	VARIOUS		281,476	281,476	280,541	280,471	0	1,005	0	1,005	0	281,476	0	0	0	3,687	03/25/2045	1.A
3136AR-C2-2	FNR 2016-19 CD CMO 2.500		09/25/2022	VARIOUS		317,561	317,561	317,809	317,697	0	(136)	0	(136)	0	317,561	0	0	0	5,333	04/25/2046	1.A
3136B7-DH-1	FNR 2019-64 A CMO 2.500		09/25/2022	VARIOUS		157,839	157,839	159,060	159,398	0	(1,558)	0	(1,558)	0	157,839	0	0	0	2,637	08/25/2051	1.A
3136B7-VD-0	FNR 2019-74 C CMO 2.500		09/25/2022	VARIOUS		188,830	188,830	186,588	186,641	0	2,189	0	2,189	0	188,830	0	0	0	3,004	12/25/2049	1.A
313920-XY-1	FNW 2001-W2 AF5 6.521		09/25/2022	VARIOUS		2,405	2,405	2,405	2,370	0	36	0	36	0	2,405	0	0	0	106	11/25/2031	1.A FE
31392C-MJ-0	FNW 2002-W1 1A4 CMO 6.000		09/25/2022	VARIOUS		53,359	53,359	51,436	52,037	0	1,322	0	1,322	0	53,359	0	0	0	1,720	02/25/2042	1.A
3133TL-4S-4	FSPC T-17 A5 7.160		09/25/2022	VARIOUS		12,910	12,910	12,908	12,849	0	61	0	61	0	12,910	0	0	0	628	07/25/2029	1.A FE
31392M-EJ-7	FSPC T-41 1A4 CMO 6.500		09/25/2022	VARIOUS		16,397	16,397	16,298	16,309	0	88	0	88	0	16,397	0	0	0	725	06/25/2032	1.A
31392M-GY-2	FSPC T-42 A4 CMO 6.500		09/25/2022	VARIOUS		18,158	18,158	18,133	18,080	0	78	0	78	0	18,158	0	0	0	769	02/25/2042	1.A
31393N-TB-5	FSPC T-55 1A1 CMO 6.500		09/25/2022	VARIOUS		10,553	10,553	11,169	10,520	0	33	0	33	0	10,553	0	0	0	473	03/25/2043	1.A
3137G1-BC-0	FWLS 2016-SC02 1A CMO 3.000		09/25/2022	VARIOUS		16,177	16,177	16,092	16,123	0	53	0	53	0	16,177	0	0	0	322	10/25/2046	1.A
3137G1-BD-8	FWLS 2016-SC02 2A CMO 3.500		09/25/2022	VARIOUS		20,722	20,722	21,092	21,035	0	(314)	0	(314)	0	20,722	0	0	0	483	10/25/2046	1.A
3137G1-BS-5	FWLS 2017-SC02 1A CMO 3.000		09/25/2022	VARIOUS		103,786	103,786	102,684	103,055	0	731	0	731	0	103,786	0	0	0	2,143	05/25/2047	1.A
3137G1-BV-8	FWLS 2017-SC02 2A CMO 3.500		09/25/2022	VARIOUS		5,400	5,400	5,481	5,440	0	(39)	0	(39)	0	5,400	0	0	0	112	05/25/2047	1.A
35563P-BX-6	SCRT 2017-3 HT CMO 3.250		09/25/2022	VARIOUS		33,806	33,806	33,698	33,965	0	(160)	0	(160)	0	33,806	0	0	0	727	07/25/2056	1.A
35563P-GB-9	SCRT 2018-3 HA CMO 3.000		09/25/2022	VARIOUS		93,506	93,506	90,928	91,856	0	1,651	0	1,651	0	93,506	0	0	0	1,868	08/25/2057	1.A
35563P-E2-1	SCRT 2022-2 MT CMO 3.000		09/26/2022	PAID ON PRINCIPAL		73,337	73,337	66,323	66,323	0	7,013	0	7,013	0	73,337	0	0	0	183	04/25/2062	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						136,606,392	129,735,603	145,922,022	138,030,982	0	(1,263,940)	552,648	(1,816,589)	0	136,214,394	0	135,498	135,498	5,819,290	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00108W-AD-2	AEP TEXAS INC 2.400		07/01/2022	MAKE WHOLE CALL		2,001,810	2,000,000	1,998,680	1,999,760	0	99	0	99	0	1,999,858	0	142	142	37,810	10/01/2022	2.A FE
008117-AP-8	AETNA INC 2.750		08/15/2022	REDEEMED		2,000,000	2,000,000	1,917,720	1,990,751	0	6,458	0	6,458	0	1,997,209	0	2,791	2,791	41,250	11/15/2022	2.B FE
02209S-AN-3	ALTRIA GROUP INC 2.850		08/09/2022	MATURED		2,600,000	2,600,000	2,622,186	2,602,402	0	(2,402)	0	(2,402)	0	2,600,000	0	0	0	74,100	08/09/2022	2.B FE
02361D-AL-4	AMEREN ILLINOIS 2.700		09/01/2022	MATURED		1,000,000	1,000,000	1,007,530	1,000,735	0	(735)	0	(735)	0	1,000,000	0	0	0	27,000	09/01/2022	1.F FE
025816-BM-0	AMERICAN EXPRESS 2.500		07/01/2022	REDEEMED		1,000,000	1,000,000	999,210	999,891	0	73	0	73	0	999,964	0	36	36	22,917	08/01/2022	1.F FE
031162-CZ-1	AMGEN INC 2.000		08/16/2022	CITIGROUP GLOBAL MARKETS		8,409,900	10,000,000	9,932,800	9,935,018	0	3,646	0	3,646	0	9,938,664	0	(1,528,764)	(1,528,764)	205,000	01/15/2032	2.A FE
00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750	C	08/15/2022	REDEEMED		1,039,823	1,039,823	1,039,823	1,039,823	0	0	0	0	0	1,039,823	0	0	0	49,392	02/15/2042	2.A PL
058498-AV-8	BALL CORP 4.875		08/05/2022	SUMRIDGE PARTNERS LLC		350,875	350,000	347,813	348,714	0	175	0	175	0	348,888	0	1,987	1,987	15,356	03/15/2026	3.A FE
059165-EE-6	BALTIMORE GAS & ELECTR 2.800		07/02/2022	REDEEMED		1,000,000	1,000,000	996,200	999,712	0	199	0	199	0	999,912	0	88	88	24,656	08/15/2022	1.G FE
10373Q-AD-2	BP CAP MARKETS AMERICA 3.790	C	08/24/2022	MAKE WHOLE CALL		5,026,516	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	225,491	02/06/2024	1.F FE
10373Q-AL-4	BP CAP MARKETS AMERICA 2.750	C	08/24/2022	MAKE WHOLE CALL		1,000,000	1,000,000	965,200	988,661	0	5,317	0	5,317	0	993,978	0	6,022	6,022	21,694	05/10/2023	1.F FE
110122-AT-5	BRISTOL-MYERS SQUIBB 2.000		08/01/2022	MATURED		3,000,000	3,000,000	2,946,140	2,996,467	0	3,533	0	3,533	0	3,000,000	0	0	0	60,000	08/01/2022	1.F FE
12508E-AF-8	CDK GLOBAL INC 4.875		07/06/2022	TENDERED		4,028,250	4,100,000	4,192,500	4,144,868	0	(6,369)	0	(6,369)	0	4,138,499	0	(38,499)	(38,499)	170,620	06/01/2027	5.A FE
12508E-AJ-0	CDK GLOBAL INC (144A) 5.250		07/06/2022	TENDERED		2,456,250	2,500,000	2,643,750	2,619,833	1,608	(14,440)	0	(12,832)	0	2,607,001	0	(107,001)	(107,001)	137,344	05/15/2029	5.A FE
15189X-AL-2	CENTERPOINT ENERGY HOU 2.250		08/01/2022	MATURED		3,000,000	3,000,000	2,918,290	2,992,777	0	7,223	0	7,223	0	3,000,000	0	0	0	67,500	08/01/2022	1.F FE
166764-AB-6	CHEVRON CORP 2.355		09/05/2022	REDEEMED		3,915,000	3,915,000	3,836,596	3,905,106	0	6,941	0	6,941	0	3,912,047	0	2,953	2,953	69,149	12/05/2022	1.D FE
127097-AB-9	COTERRA ENERGY INC (14 4.375		09/29/2022	MAKE WHOLE CALL		4,500,000	4,500,000	4,843,575	4,810,605	0	(310,605)	0	(310,605)	0	4,500,000	0	0	0	162,969	06/01/2024	2.B FE
126650-BZ-2	CVS CAREMARK 2.750		09/01/2022	REDEEMED		4,000,000	4,000,000	3,994,440	3,999,372	0	280	0	280	0	3,999,652	0	348	348	82,500	12/01/2022	2.B FE
126650-CQ-1	CVS HEALTH CORP 4.750		09/01/2022	REDEEMED		4,000,000	4,000,000	4,297,840	4,032,122	0	(32,122)	0	(32,122)	0	4,000,000	0	0	0	142,500	12/01/2022	2.B FE
12665V-AA-0	CVS LEASE PASS THRU CE 4.163		09/10/2022	REDEEMED		19,348	19,348	19,348	19,348	0	0	0	0	0	19,348	0	0	0	537	08/11/2036	2.B FE
126650-AW-0	CVS LEASE PASS THRU CE 5.298		09/10/2022	REDEEMED		50,867	50,867	51,424	51,115	0	(248)	0	(248)	0	50,867	0	0	0	1,797	01/11/2027	2.B
126659-AA-9	CVS LEASE PASS THRU CE 8.353		09/10/2022	REDEEMED		52,912	52,912	54,667	54,115	0	(1,203)	0	(1,203)	0	52,912	0	0	0	2,948	07/10/2031	2.B FE
25277L-AF-3	DIAMOND SPORTS GROUP L 5.375		08/30/2022	BAS-MERRILL LYNCH		192,500	1,000,000	250,000	500,000	0	113,563	242,777	(129,213)	0	370,787	0	(178,287)	(178,287)	56,139	08/15/2026	5.C FE
23331A-BE-8	DR HORTON INC 4.375		09/15/2022	MATURED		1,645,000	1,645,000	1,762,863	1,656,860	0	(11,860)	0	(11,860)	0	1,645,000	0	0	0	71,969	09/15/2022	2.A FE
26444G-AC-7	DUKE ENERGY FLORIDA PR 2.538		09/01/2022	REDEEMED		20,702	20,702	20,701	20,702	0	0	0	0	0	20,702	0	0	0	525	09/01/2031	1.A FE
277432-AN-0	EASTMAN CHEMICAL 3.600		07/06/2022	REDEEMED		268,000	268,000	265,920	267,842	0	117	0	117	0	267,958	0	42	42	8,603	08/15/2022	2.C FE
278062-AC-8	EATON CORP 2.750		09/15/2022	MAKE WHOLE CALL		3,000,000	3,000,000	3,009,560	3,002,081	0	(1,848)	0	(1,848)	0	3,000,233	0	(233)	(233)	71,729	11/02/2022	2.A FE
283677-AY-8	EL PASO ELECTRIC CO 3.300		09/15/2022	REDEEMED		1,000,000	1,000,000	997,880	999,756	0	114	0	114	0	999,870	0	130	130	24,750	12/15/2022	2.B FE
28932M-AA-3	ELM RD GENERATING STAT 5.209		08/11/2022	REDEEMED		138,490	138,490	138,490	138,487	0	3	0	3	0	138,490	0	0	0	7,214	02/11/2030	1.F FE
29336U-AB-3	ENLINK MIDSTREAM 4.400		08/31/2022	TENDERED		1,513,125	1,500,000	1,521,800	1,505,161	0	(1,676)	0	(1,676)	0	1,503,485	0	(3,485)	(3,485)	73,625	04/01/2024	3.A FE
29336U-AE-7	ENLINK MIDSTREAM 4.150		08/31/2022	TENDERED		602,000	602,000	600,959	601,583	0	59	0	59	0	601,643	0	358	358	18,737	06/01/2025	3.A FE
29736R-AE-0	ESTEE LAUDER CO 2.350		08/15/2022	MATURED		4,141,000	4,141,000	4,155,824	4,142,400	0	(1,400)	0	(1,400)	0	4,141,000	0	0	0	97,314	08/15/2022	1.E FE
337738-AM-0	FISERV INC 3.500		07/01/2022	REDEEMED		2,000,000	2,000,000	1,987,040	1,998,448	0	572	0	572	0	1,999,020	0	980	980	52,500	10/01/2022	2.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 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
340711-AV-2	FLORIDA GAS TRANSMISSI 3.875		07/15/2022	MATURED		1,000,000	1,000,000	1,056,580	1,002,070	0	(2,070)	0	(2,070)	0	1,000,000	0	0	0	38,750	07/15/2022	2.B FE
345397-WF-6	FORD MOTOR CREDIT CO L 4.250		09/20/2022	MATURED		1,000,000	1,000,000	991,100	999,166	0	834	0	834	0	1,000,000	0	0	0	42,500	09/20/2022	3.B FE
361448-BG-7	GATX CORP 1.900		08/11/2022	AMHERST PIERPONT SEC		2,358,300	3,000,000	2,977,440	2,979,199	0	1,243	0	1,243	0	2,980,442	0	(622,142)	(622,142)	40,217	06/01/2031	2.B FE
36962G-6F-6	GENERAL ELECTRIC COMPA 3.150		09/07/2022	MATURED		287,000	287,000	286,584	286,959	0	41	0	41	0	287,000	0	0	0	9,041	09/07/2022	2.B FE
36162J-AA-4	GEO GROUP INC 5.875		08/19/2022	EXCHANGED		565,500	600,000	537,000	529,565	0	(9,564)	0	(9,564)	0	520,001	0	45,499	45,499	29,767	10/15/2024	5.B FE
36162J-AB-2	GEO GROUP INC 6.000		08/19/2022	EXCHANGED		2,800,000	3,500,000	2,835,000	2,786,836	0	(62,030)	0	(62,030)	0	2,724,806	0	75,194	75,194	177,333	04/15/2026	5.B FE
377372-AH-0	GLAXOSMITHKLINE 2.800	C	09/15/2022	MAKE WHOLE CALL		2,000,000	2,000,000	2,013,440	2,003,548	0	(2,036)	0	(2,036)	0	2,001,512	0	(1,512)	(1,512)	55,533	03/18/2023	1.F FE
38141G-WM-2	GOLDMAN SACHS GROUP 2.905		07/24/2022	REDEEMED		1,000,000	1,000,000	1,002,500	1,000,288	0	(288)	0	(288)	0	1,000,000	0	0	0	29,050	07/24/2023	2.A FE
432891-AK-5	HILTON WORLDWIDE 4.875		08/04/2022	GOLDMAN SACHS & CO		2,966,250	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(33,750)	(33,750)	124,719	04/01/2027	3.B FE
42824C-AN-9	HP ENTERPRISE CO 4.400		08/15/2022	REDEEMED		2,000,000	2,000,000	1,996,040	1,999,376	0	299	0	299	0	1,999,676	0	324	324	73,333	10/15/2022	2.B FE
459200-HG-9	IBM CORP 1.875		08/01/2022	MATURED		3,500,000	3,500,000	3,426,530	3,494,695	0	5,305	0	5,305	0	3,500,000	0	0	0	65,625	08/01/2022	1.G FE
445658-CE-5	JB HUNT TRANSPORT 3.300		08/15/2022	MATURED		1,808,000	1,808,000	1,803,304	1,807,493	0	507	0	507	0	1,808,000	0	0	0	59,664	08/15/2022	2.A FE
46625H-JE-1	JP MORGAN CHASE 3.250		09/23/2022	MATURED		2,000,000	2,000,000	2,023,670	2,001,905	0	(1,905)	0	(1,905)	0	2,000,000	0	0	0	65,000	09/23/2022	1.F FE
48238T-AA-7	KAR AUCTION (144A) 5.125		08/17/2022	TENDERED		7,069,280	7,232,000	7,407,463	7,278,883	0	(20,752)	0	(20,752)	0	7,258,131	0	(26,131)	(26,131)	317,806	06/01/2025	5.A FE
589331-AT-4	MERCK & CO INC 2.400		09/15/2022	MATURED		1,000,000	1,000,000	1,000,420	1,000,023	0	(23)	0	(23)	0	1,000,000	0	0	0	24,000	09/15/2022	1.E FE
594918-BH-6	MICROSOFT CORP 2.650		09/03/2022	REDEEMED		500,000	500,000	506,210	500,679	0	(679)	0	(679)	0	500,000	0	0	0	11,042	11/03/2022	1.A FE
64110D-AD-6	NETAPP INC 3.250		09/15/2022	REDEEMED		176,000	176,000	164,900	174,598	0	1,014	0	1,014	0	175,612	0	388	388	4,290	12/15/2022	2.B FE
665859-AN-4	NORTHERN TRUST CORP 2.375		08/02/2022	MATURED		3,000,000	3,000,000	2,957,250	2,997,123	0	2,877	0	2,877	0	3,000,000	0	0	0	71,250	08/02/2022	1.F FE
66989H-AE-8	NOVARTIS CAPITAL 2.400	C	09/21/2022	MATURED		5,400,000	5,400,000	5,381,672	5,398,495	0	1,505	0	1,505	0	5,400,000	0	0	0	129,600	09/21/2022	1.D FE
670346-AL-9	NUCOR CORP 4.125		08/15/2022	REDEEMED		2,000,000	2,000,000	2,083,160	2,009,339	0	(9,339)	0	(9,339)	0	2,000,000	0	0	0	75,625	09/15/2022	1.G FE
68268N-AJ-2	ONEOK PARTNERS 3.375		07/12/2022	REDEEMED		7,182,000	7,182,000	7,239,057	7,191,314	0	(9,314)	0	(9,314)	0	7,182,000	0	0	0	189,201	10/01/2022	2.B FE
69073T-AR-4	OWENS-BROCKWAY (144A) 5.875		09/09/2022	MAKE WHOLE CALL		370,628	364,351	363,896	364,167	0	75	0	75	0	364,242	0	109	109	29,110	08/15/2023	4.C FE
718172-AT-6	PHILIP MORRIS INTERNAT 2.500		08/22/2022	MATURED		1,000,000	1,000,000	988,720	999,168	0	832	0	832	0	1,000,000	0	0	0	25,000	08/22/2022	1.F FE
69351U-AQ-6	PPL ELECTRIC UTILITIES 2.500		09/01/2022	MATURED		1,000,000	1,000,000	996,650	999,733	0	267	0	267	0	1,000,000	0	0	0	25,000	09/01/2022	1.E FE
74368C-AH-7	PROTECTIVE LIFE GLOBAL 2.615	C	08/22/2022	MATURED		5,280,000	5,280,000	5,130,259	5,254,521	0	25,479	0	25,479	0	5,280,000	0	0	0	138,072	08/22/2022	1.E FE
74460D-AB-5	PUBLIC STORAGE 2.370		08/15/2022	REDEEMED		2,000,000	2,000,000	1,923,120	1,986,081	0	12,197	0	12,197	0	1,998,278	0	1,722	1,722	43,450	09/15/2022	1.F FE
776696-AE-6	ROPER TECHNOLOGIES INC 3.125		08/15/2022	REDEEMED		2,000,000	2,000,000	1,998,480	1,999,800	0	34	0	34	0	1,999,834	0	166	166	46,875	11/15/2022	2.A FE
78355H-KF-5	RYDER SYSTEM INC 2.500		09/01/2022	MATURED		1,000,000	1,000,000	997,580	999,647	0	353	0	353	0	1,000,000	0	0	0	25,000	09/01/2022	2.B FE
85208N-AD-2	SPRINT SPECTRUM / SPEC 4.738		09/20/2022	REDEEMED		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	6,663	03/20/2025	2.A FE
87264A-CB-9	T-MOBILE USA INC 2.550		07/27/2022	WELLS FARGO SECURITIES		3,443,440	4,000,000	4,172,680	4,156,215	0	(9,301)	0	(9,301)	0	4,146,915	0	(703,475)	(703,475)	97,467	02/15/2031	2.C FE
875127-BB-7	TAMPA ELECTRIC 2.600		09/15/2022	MATURED		3,000,000	3,000,000	3,008,400	3,000,332	0	(332)	0	(332)	0	3,000,000	0	0	0	78,000	09/15/2022	1.G FE
89236T-CQ-6	TOYOTA MOTOR CREDIT 2.800	C	07/13/2022	MATURED		1,000,000	1,000,000	997,540	999,789	0	211	0	211	0	1,000,000	0	0	0	28,000	07/13/2022	1.E FE
86787E-AT-4	TRUIST BANK 2.450		07/01/2022	REDEEMED		1,000,000	1,000,000	998,220	999,771	0	177	0	177	0	999,947	0	53	53	22,458	08/01/2022	1.F FE
927804-FJ-8	VIRGINIA ELECTRIC & PO 3.450		09/01/2022	MATURED		1,000,000	1,000,000	1,099,300	1,004,752	0	(4,752)	0	(4,752)	0	1,000,000	0	0	0	34,500	09/01/2022	2.A FE
931422-AH-2	WALGREEN CO 3.100		07/05/2022	MAKE WHOLE CALL		791,864	790,000	771,956	787,965	0	1,423	0	1,423	0	789,388	0	612	612	21,592	09/15/2022	2.B FE
254687-CM-6	WALT DISNEY COMPANY 3.000		09/15/2022	MATURED		3,000,000	3,000,000	3,023,280	3,004,818	0	(4,818)	0	(4,818)	0	3,000,000	0	0	0	90,000	09/15/2022	1.G FE
94106B-AC-5	WASTE CONNECTIONS INC 2.200		08/16/2022	GOLDMAN SACHS & CO		6,784,240	8,000,000	8,001,600	8,001,427	0	(146)	0	(146)	0	8,001,281	0	(1,217,041)	(1,217,041)	160,356	01/15/2032	2.A FE
06367X-7W-5	BANK OF MONTREAL 2.270		07/11/2022	MATURED		3,000,000	3,000,000	3,003,010	3,000,330	0	(330)	0	(330)	0	3,000,000	0	0	0	68,100	07/11/2022	1.C FE
13596Z-SZ-9	CANADIAN IMPERIAL BANK 2.300		07/11/2022	MATURED		2,000,000	2,000,000	1,999,900	1,999,982	0	18	0	18	0	2,000,000	0	0	0	46,000	07/11/2022	1.C FE
539481-AJ-0	LOBLAW CO LTD 4.860		09/21/2022	MAKE WHOLE CALL		1,007,230	1,000,000	1,081,770	1,025,226	0	(12,353)	0	(12,353)	0	1,012,873	0	(12,873)	(12,873)	57,028	09/12/2023	2.B FE
893526-DM-2	TRANSCANADA PIPELINES 2.500	A	08/01/2022	MATURED		1,000,000	1,000,000	999,210	999,937	0	63	0	63	0	1,000,000	0	0	0	25,000	08/01/2022	2.A FE
034863-AG-5	ANGLO AMERICAN CAPITAL 4.125	D	09/27/2022	MATURED		3,000,000	3,000,000	3,028,350	3,005,360	0	(5,360)	0	(5,360)	0	3,000,000	0	0	0	123,750	09/27/2022	2.B FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN 3.800	D	09/30/2022	REDEEMED		197,313	197,313	197,313	200,530	0	(3,217)	0	(3,217)	0	197,313	0	0	0	5,623	09/30/2045	1.D PL
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750	D	09/13/2022	TENDERED		4,920,574	5,484,000	5,427,624	5,437,273	0	3,605	0	3,605	0	5,440,877	0	43,123	43,123	(391,251)	01/22/2030	1.F FE
714264-AH-1	PERNOD-RICARD SA (144A 4.250	D	07/15/2022	MATURED		2,000,000	2,000,000	1,991,600	1,999,440	0	560	0	560	0	2,000,000	0	0	0	85,000	07/15/2022	2.A FE
780153-AU-6	ROYAL CARIBBEAN CRUISE 5.250	D	09/25/2022	MAKE WHOLE CALL		1,301,179	1,298,000	1,372,635	1,307,093	0	(7,749)	0	(7,749)	0	1,299,344	0	(1,344)	(1,344)	61,860	11/15/2022	4.B FE
780153-AW-2	ROYAL CARIBBEAN CRUISE 3.700	D	08/16/2022	BAS-MERRILL LYNCH		738,750	1,000,000	998,430	938,840	60,074	115	0	60,189	0	999,029	0	(260,279)	(260,279)	34,225	03/15/2028	4.B FE
80687P-AA-4	SCHNEIDER ELECTRIC SA 2.950	D	09/27/2022	MATURED		4,000,000	4,000,000	3,989,360	3,998,992	0	1,009	0	1,009	0	4,000,000	0	0	0	118,000	09/27/2022	1.G FE
90352J-AE-3	UBS GROUP FUNDING (144 2.859	D	08/15/2022	REDEEMED		2,000,000	2,000,000	1,999,580	1,999,855	0	67	0	67	0	1,999,922	0	78	78	57,180	08/15/2023	1.G FE
00842B-AC-1	ABMT 2015-5 A3 CMO 3.500		09/25/2022	VARIOUS		26,008	26,008	26,256	25,985	0	23	0	23	0	26,008	0	0	0	582	07/25/2045	1.A
00842D-AC-7	ABMT 2015-6 A3 CMO 3.500		09/25/2022	VARIOUS		13,978	13,978	14,052	13,956	0	23	0	23	0	13,978	0	0	0	325	09/25/2045	1.A
00842C-AC-9	ABMT 2015-7 A3 CMO 3.500		09/25/2022	VARIOUS		50,820	50,820	50,046	50,356	0	464	0	464	0	50,820	0	0	0	1,186	10/25/2045	1.A
00842E-AC-5	ABMT 2016-2 A3 CMO (14 3.500		09/25/2022	VARIOUS		56,717	56,717	57,391	56,708	0	9	0	9	0	56,717	0	0	0	1,254	03/25/2046	1.A
05949C-HU-3	BOAMS 2005-I 2A5 CMO 3.450		09/25/2022	VARIOUS		48,934	48,934	33,030	21,919	0	27,015	0	27,015	0	48,934	0	0	0	977	10/25/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
05949C-HJ-3	BOAMS 2005-I 2A5 CMO 3.450		09/25/2022	WRITTEN OFF		0	682	460	305	0	(4)	0	(4)	0	301	0	(301)	(301)	14	10/25/2035	1.D FM
12498N-AB-9	CBASS 2006-CB2 AF2 6.001		09/25/2022	VARIOUS		15,979	15,979	8,920	3,800	0	12,179	0	12,179	0	15,979	0	0	0	301	12/25/2036	1.A FM
12564E-AA-0	CIM 2021-J2 A1 CMO (14 2.500		09/25/2022	VARIOUS		112,160	112,160	114,328	114,316	0	(2,156)	0	(2,156)	0	112,160	0	0	0	1,809	04/25/2051	1.A
17323E-AD-5	CMLTI 2014-J2 A1 CMO 3.500		09/25/2022	VARIOUS		5,604	5,604	5,652	5,592	0	11	0	11	0	5,604	0	0	0	131	11/25/2044	1.A
172973-W5-4	CMSI 2005-4 1A6 CMO 5.500		09/25/2022	VARIOUS		23,258	23,258	17,269	18,665	0	4,593	0	4,593	0	23,258	0	0	0	843	07/25/2035	1.A FM
172973-5F-2	CMSI 2006-1 2A1 CMO 5.000		08/25/2022	VARIOUS		7,275	7,275	6,929	2,905	0	4,369	0	4,369	0	7,275	0	0	0	241	02/25/2021	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO 4.484		09/28/2022	VARIOUS		2,142	2,142	2,043	2,091	0	51	0	51	0	2,142	0	0	0	59	12/28/2033	1.A FM
12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500		09/25/2022	VARIOUS		23,116	23,116	22,319	22,860	0	255	0	255	0	23,116	0	0	0	534	08/25/2043	1.A
12652C-AA-7	CSMC 2017-HL2 A1 CMO 3.500		09/25/2022	VARIOUS		142,683	142,683	144,233	142,676	0	7	0	7	0	142,683	0	0	0	3,393	10/25/2047	1.A
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		09/25/2022	VARIOUS		231	231	200	11	0	220	0	220	0	231	0	0	0	8	08/25/2035	1.D FM
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		09/25/2022	WRITTEN OFF		0	2	2	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		07/25/2022	RECOVERY OF PAR WRITE-OFF		0	(141)	(126)	(34)	0	10	0	10	0	(24)	0	24	24	0	11/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		08/25/2022	VARIOUS		4,038	4,038	3,614	968	0	3,071	0	3,071	0	4,038	0	0	0	130	11/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		09/25/2022	WRITTEN OFF		0	23	20	5	0	(2)	0	(2)	0	4	0	(4)	(4)	1	11/25/2035	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO 2.500		09/25/2022	VARIOUS		30,836	30,836	27,931	29,806	0	1,030	0	1,030	0	30,836	0	0	0	534	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 CMO (14 3.500		09/25/2022	VARIOUS		20,908	20,908	20,673	20,798	0	110	0	110	0	20,908	0	0	0	462	02/25/2048	1.A
33850B-AC-1	FSMT 2017-1 1A3 CMO 3.500		09/25/2022	VARIOUS		19,386	19,386	19,671	19,410	0	(23)	0	(23)	0	19,386	0	0	0	425	03/25/2047	1.A
33850T-AC-2	FSMT 2018-1 A3 CMO (14 3.500		09/25/2022	VARIOUS		46,877	46,877	46,459	46,744	0	133	0	133	0	46,877	0	0	0	1,128	03/25/2048	1.A
33853G-AB-9	FSMT 2021-12 A2 CMO (1 2.500		09/25/2022	VARIOUS		221,975	221,975	222,253	222,242	0	(266)	0	(266)	0	221,975	0	0	0	3,659	11/25/2051	1.A Z
33852F-AE-6	FSMT 2021-4 A5 CMO (14 2.500		09/25/2022	VARIOUS		106,532	106,532	97,011	97,011	0	9,521	0	9,521	0	106,532	0	0	0	390	06/25/2051	1.A Z
3622EB-AC-2	GSAA 2007-4 A3A CMO 3.684		09/26/2022	VARIOUS		6,015	6,015	2,474	513	0	5,502	0	5,502	0	6,015	0	0	0	40	03/25/2037	1.D FM
36242D-UQ-4	GSR 2005-AR1 4A1 CMO 2.681		09/25/2022	VARIOUS		2,458	2,458	2,222	2,221	0	237	0	237	0	2,458	0	0	0	45	01/25/2035	1.A FM
46630G-AD-7	JPMMT 2007-A1 2A2 CMO 3.549		09/25/2022	VARIOUS		16,733	16,733	14,767	13,874	0	2,859	0	2,859	0	16,733	0	0	0	269	07/25/2035	1.A FM
46641C-AU-5	JPMMT 2014-1 2A1 CMO 3.500		09/25/2022	VARIOUS		86,401	86,401	85,148	85,800	0	600	0	600	0	86,401	0	0	0	2,199	01/25/2044	1.A
46643K-AC-5	JPMMT 2014-5 A2 CMO 2.500		09/25/2022	VARIOUS		76,719	76,719	77,151	76,729	0	(10)	0	(10)	0	76,719	0	0	0	1,326	10/25/2029	1.A
46654K-AC-1	JPMMT 2021-11 A3 2.500		09/25/2022	VARIOUS		354,354	354,354	360,057	359,849	0	(5,495)	0	(5,495)	0	354,354	0	0	0	6,056	01/25/2052	1.A
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		09/25/2022	VARIOUS		252,925	252,925	251,620	251,627	0	1,298	0	1,298	0	252,925	0	0	0	4,261	05/25/2052	1.A Z
46654U-AD-7	JPMMT 2022-3 A4 (144A) 3.000		09/25/2022	VARIOUS		424,942	424,942	416,576	416,576	0	8,366	0	8,366	0	424,942	0	0	0	5,320	08/25/2052	1.A FE
46655V-AE-2	JPMMT 2022-8 A4A (144A 4.000		09/25/2022	VARIOUS		355,789	355,789	349,507	349,507	0	6,282	0	6,282	0	355,789	0	0	0	1,552	01/25/2053	1.A Z
57643M-LE-2	MASTR 2005-2 1A5 CMO 5.250		09/25/2022	VARIOUS		1,917	1,917	1,859	864	0	1,052	0	1,052	0	1,917	0	0	0	67	11/25/2035	1.A FM
67647E-AA-5	OMCT 2021-5 A1 (144A) 2.500		09/25/2022	VARIOUS		271,655	271,655	273,820	273,809	0	(2,154)	0	(2,154)	0	271,655	0	0	0	4,450	10/25/2051	1.A
74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6.000		09/25/2022	VARIOUS		5,204	5,204	5,326	5,187	0	16	0	16	0	5,204	0	0	0	193	02/25/2034	1.A FM
69371V-AA-5	PSMC 2018-1A A1 CMO 3.500		09/25/2022	VARIOUS		71,221	71,221	70,320	71,003	0	218	0	218	0	71,221	0	0	0	1,589	02/25/2048	1.A
75409T-AA-3	RATE 2021-J3 A1 (144A) 2.500		09/25/2022	VARIOUS		150,117	150,117	151,642	151,588	0	(1,471)	0	(1,471)	0	150,117	0	0	0	2,407	10/25/2051	1.A
75410J-AA-2	RATE 2021-J4 A1 (144A) 2.500		09/25/2022	VARIOUS		77,879	77,879	77,782	77,781	0	98	0	98	0	77,879	0	0	0	1,323	11/25/2051	1.A FE
74938X-AD-1	RCKT 2022-3 A5 (144A) 3.000		09/25/2022	VARIOUS		49,861	49,861	46,916	46,916	0	2,945	0	2,945	0	49,861	0	0	0	497	05/25/2052	1.A Z
81745R-AB-6	SEMT 2013-3 A2 CMO 2.500		09/25/2022	VARIOUS		35,180	35,180	31,249	33,567	0	1,613	0	1,613	0	35,180	0	0	0	541	03/25/2043	1.A
81744Y-AA-4	SEMT 2013-4 A1 CMO 2.325		09/25/2022	VARIOUS		63,426	63,426	56,302	61,015	0	2,411	0	2,411	0	63,426	0	0	0	968	04/25/2043	1.A
81744Y-AB-2	SEMT 2013-4 A2 CMO 2.500		09/25/2022	VARIOUS		92,542	92,542	83,681	89,546	0	2,996	0	2,996	0	92,542	0	0	0	1,519	04/25/2043	1.A
81746G-AA-1	SEMT 2017-7 A1 CMO (14 3.500		09/25/2022	VARIOUS		40,980	40,980	41,793	41,072	0	(92)	0	(92)	0	40,980	0	0	0	951	10/25/2047	1.A
97652Q-AD-1	WIN 2014-2 A4 CMO 3.500		09/20/2022	VARIOUS		9,468	9,468	9,631	9,455	0	13	0	13	0	9,468	0	0	0	222	09/20/2044	1.A
97655J-AE-2	WIN 2016-1 1A5 CMO 3.500		09/20/2022	VARIOUS		9,667	9,667	9,806	9,675	0	(8)	0	(8)	0	9,667	0	0	0	206	01/20/2046	1.A
05604F-AA-3	BWAY 2013-1515 A1 (144 2.809		09/10/2022	VARIOUS		423,712	423,712	422,699	423,048	0	663	0	663	0	423,712	0	0	0	7,920	03/10/2033	1.A
36192Q-AA-2	GSMS 2012-TMSQ A 3.007		09/12/2022	REDEEMED		12,250,000	12,250,000	12,316,567	12,246,775	0	(4,254)	0	(4,254)	0	12,242,521	0	7,479	7,479	276,268	12/10/2030	1.A FM
61766C-AF-6	MSC 2016-UBS9 ASB 3.340		09/15/2022	VARIOUS		229,751	229,751	236,638	231,508	0	(1,757)	0	(1,757)	0	229,751	0	0	0	5,229	03/15/2049	1.A
94989A-AS-4	WFCM 2014-LC18 A3 3.271		08/15/2022	PAID ON PRINCIPAL		1,572,395	1,572,395	1,619,529	1,570,574	0	1,821	0	1,821	0	1,572,395	0	0	0	39,287	12/15/2047	1.A
92938V-AP-0	WFRBS 2014-C19 A4 3.829		09/15/2022	VARIOUS		302,524	302,524	305,543	302,883	0	(359)	0	(359)	0	302,524	0	0	0	8,457	03/15/2047	1.A
92890F-AT-3	WFRBS 2014-C20 A4 3.723		08/15/2022	PAID ON PRINCIPAL		119,791	119,791	120,988	119,306	0	485	0	485	0	119,791	0	0	0	3,111	05/15/2047	1.A
92939L-AD-8	WFRBS 2014-C25 A4 3.365		09/15/2022	PAID ON PRINCIPAL		413	413	404	409	0	5	0	5	0	413	0	0	0	10	11/15/2047	1.A
45779B-BT-5	IMSCI 2013-4 A1 (144A) 2.837		09/12/2022	VARIOUS		34,681	34,681	34,680	34,636	0	45	0	45	0	34,681	0	0	0	959	04/12/2023	1.A FE
20846Q-HN-1	CNF 2001-3 A4 6.910		09/01/2022	VARIOUS		75,548	75,548	75,544	76,170	0	(622)	0	(622)	0	75,548	0	0	0	3,727	05/01/2033	5.A FE
674135-DQ-8	OAK 1998-B M2 7.025		09/15/2022	RECOVERY OF PAR WRITE-OFF		0	(5,250)	(327)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6.

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
67087T-DW-8	OAK 2002-C A1 5.410		09/15/2022	VARIOUS		75,122	75,122	68,711	65,240	0	9,882	0	9,882	0	75,122	0	0	0	2,690	11/15/2032	5.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						195,126,264	201,743,469	201,335,314	200,882,432	61,683	(248,954)	242,777	(430,048)	0	200,452,384	0	(4,544,475)	(4,544,475)	5,323,082	XXX	XXX
2509999997. Total - Bonds - Part 4						663,370,988	667,172,123	699,498,763	681,370,340	61,683	(2,626,104)	1,015,466	(3,579,888)	0	677,790,452	0	(13,894,319)	(13,894,319)	20,264,881	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						663,370,988	667,172,123	699,498,763	681,370,340	61,683	(2,626,104)	1,015,466	(3,579,888)	0	677,790,452	0	(13,894,319)	(13,894,319)	20,264,881	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
053484-10-1	AVALONBAY COMMUNITIES INC		08/30/2022	WELLS FARGO NORTH AMERICA ALGO 250	636.000	129,834		123,543	134,323	(10,780)	0	0	(10,780)	0	123,543	0	6,291	6,291	3,034		
133131-10-2	CAMDEN PROPERTY TRUST		07/26/2022	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	280.000	37,881		22,187	50,030	(27,843)	0	0	(27,843)	0	22,187	0	15,693	15,693	759		
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		08/09/2022	VARIOUS	6,386.000	1,137,047		1,060,904	254,245	(34,525)	0	14,634	(49,159)	0	1,046,270	0	90,776	90,776	18,775		
229663-10-9	CUBESMART		08/09/2022	VARIOUS	10,380.000	490,590		278,080	590,726	(312,646)	0	0	(312,646)	0	278,080	0	212,509	212,509	13,390		
29444U-70-0	EQUINIX INC		07/26/2022	VARIOUS	1,783.000	1,143,060		1,150,159	1,505,483	(355,324)	0	22,615	(377,939)	0	1,127,544	0	15,517	15,517	11,055		
30225T-10-2	EXTRA SPACE STORAGE INC		09/06/2022	VARIOUS	1,472.000	299,166		163,629	333,747	(170,118)	0	0	(170,118)	0	163,629	0	135,538	135,538	4,416		
42226K-10-5	HEALTHCARE REALTY TRUST INC		09/08/2022	VARIOUS	57,617.000	1,464,103		1,411,083	1,945,881	(534,798)	0	0	(534,798)	0	1,411,083	0	53,020	53,020	258,885		
46187W-10-7	INVITATION HOMES INC		09/13/2022	EVERCORE ISI SOFT CREDIT NORTH AMERICA A	7,247.000	282,371		193,173	328,579	(135,405)	0	0	(135,405)	0	193,173	0	89,197	89,197	4,783		
69924R-10-8	PARAMOUNT GROUP INC		09/27/2022	VARIOUS	179,200.000	1,197,899		1,673,566	546,270	0	0	377,950	(377,950)	0	1,295,616	0	(97,717)	(97,717)	24,898		
700517-10-5	PARK HOTELS & RESORTS INC		08/02/2022	VARIOUS	10,400.000	156,733		194,228	194,228	0	0	53,100	(53,100)	0	141,128	0	15,605	15,605	208		
74340W-10-3	PROLOGIS INC		08/09/2022	MERRILL LYNCH NORTH AMERICA ALGO 161	1,661.000	218,904		97,534	279,646	(182,112)	0	0	(182,112)	0	97,534	0	121,370	121,370	2,624		
756109-10-4	REALTY INCOME CORP		09/27/2022	VARIOUS	56,818.000	3,895,578		2,608,893	4,067,601	(1,458,708)	0	0	(1,458,708)	0	2,608,893	0	1,286,685	1,286,685	121,130		
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		08/30/2022	VARIOUS	5,500.000	349,730		312,125	446,105	(133,980)	0	0	(133,980)	0	312,125	0	37,605	37,605	4,785		
828806-10-9	SIMON PROPERTY GROUP INC		08/31/2022	WELLS FARGO NORTH AMERICA ALGO 250	5,044.000	523,105		326,246	805,880	(479,634)	0	0	(479,634)	0	326,246	0	196,859	196,859	16,897		
862121-10-0	STORE CAPITAL CORPORATION		09/15/2022	VARIOUS	99,598.000	3,199,052		2,598,821	0	0	0	1,276	(1,276)	0	2,597,545	0	601,508	601,508	20,894		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/08/2022	VARIOUS	37,000.000	384,624		433,105	433,105	0	0	66,065	(66,065)	0	367,040	0	17,584	17,584	0		
925652-10-9	VICI PROPERTIES INC		09/27/2022	VARIOUS	27,978.000	926,159		813,034	0	0	0	0	0	0	813,034	0	113,125	113,125	10,072		
95040Q-10-4	WELLTOWER INC		08/23/2022	VARIOUS	36,312.000	2,908,694		2,991,921	1,902,293	(79,504)	0	7,720	(87,224)	0	2,984,201	0	(75,506)	(75,506)	55,422		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						18,744,530	XXX	16,452,231	13,818,142	(3,915,377)	0	543,360	(4,458,737)	0	15,908,871	0	2,835,659	2,835,659	572,027	XXX	XXX
5989999997. Total - Common Stocks - Part 4						18,744,530	XXX	16,452,231	13,818,142	(3,915,377)	0	543,360	(4,458,737)	0	15,908,871	0	2,835,659	2,835,659	572,027	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						18,744,530	XXX	16,452,231	13,818,142	(3,915,377)	0	543,360	(4,458,737)	0	15,908,871	0	2,835,659	2,835,659	572,027	XXX	XXX
5999999999. Total - Preferred and Common Stocks						18,744,530	XXX	16,452,231	13,818,142	(3,915,377)	0	543,360	(4,458,737)	0	15,908,871	0	2,835,659	2,835,659	572,027	XXX	XXX
6009999999 - Totals						682,115,518	XXX	715,950,994	695,188,482	(3,853,694)	(2,626,104)	1,558,826	(8,038,625)	0	693,699,323	0	(11,058,660)	(11,058,660)	20,836,908	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
U.S. Governments - Issuer Obligations						
000000-00-0	REPO - BARC A TREASURY		1.A	50,137,353	50,137,353	10/03/2022
000000-00-0	REPO - BNP Q TREASURY		1.A	37,648,153	37,648,153	10/03/2022
000000-00-0	REPO - BOFA Q TREASURY		1.A	50,137,353	50,137,353	10/03/2022
000000-00-0	REPO - DEUTSCHE A TREASURY		1.A	9,026,266	9,026,266	10/03/2022
000000-00-0	REPO - JP Q TREASURY		1.A	3,784,066	3,784,066	10/03/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				150,733,191	150,733,191	XXX
0109999999. Total - U.S. Government Bonds				150,733,191	150,733,191	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				150,733,191	150,733,191	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				150,733,191	150,733,191	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				150,733,191	150,733,191	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 30,463,848 Book/Adjusted Carrying Value $ 30,463,848
2. Average balance for the year Fair Value $ 141,792,078 Book/Adjusted Carrying Value $ 141,792,078
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 150,733,191 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					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								
Bankers Trust ..... Phoenix, AZ		0.000	0	0	162,378	184,412	122,102	XXX
JP Morgan Chase ..... San Antonio, TX		0.000	0	0	1,975,585	2,357,581	1,305,275	XXX
Hinsdale Bank & Trust ..... Hinsdale, IL		0.000	0	0	210,240	395,083	406,751	XXX
Midfirst Bank ..... Denver, CO		0.000	0	0	822,994	1,232,796	1,691,231	XXX
Suntrust Bank ..... Nashville, TN		0.000	0	0	1,279,295	1,259,965	1,186,311	XXX
US Bank ..... St. Paul, MN		0.000	0	0	5,447,970	5,301,470	6,910,494	XXX
Wells Fargo ..... San Francisco, CA		0.000	0	0	3,984,565	4,402,488	3,945,235	XXX
Wells Fargo ..... Portland, OR		0.000	0	0	265,772	364,123	657,371	XXX
Commerce Bank ..... Kansas City, MO		0.000	0	0	300,964	189,529	182,421	XXX
Royal Bank of Canada ..... Toronto, ON		0.000	0	0	(664,330)	(666,420)	(667,244)	XXX
CIBC Mellon ..... Toronto,ON		0.000	0	0	110,883	210,987	3,767,732	XXX
Citibank, N.A. ..... New Castle,DE		0.000	0	0	481,248	525,927	539,096	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	707,178	779,007	916,796	XXX
TD Bank ..... Toronto,ON		0.000	0	0	16,368,079	15,877,976	16,921,999	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	31,452,820	32,414,924	37,885,570	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	31,452,820	32,414,924	37,885,570	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	31,452,820	32,414,924	37,885,570	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		09/30/2022	3.025		221,184,944	0	252,909
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						221,184,944	0	252,909