PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

NAIC Group Code 3548 (Current Period) 3548 (Prior Period) **NAIC Company Code** 25658 **Employer's ID Number** 06-0566050

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 **COMMENCED BUSINESS, MAY 12, 1906**

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

OFFICERS

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

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

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

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

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

Sandra M Bachman *Notary Public*
My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	17,405,001,223	0	17,405,001,223	16,516,719,396
2.	Stocks:				
	2.1 Preferred stocks	25,053,331	0	25,053,331	33,157,388
	2.2 Common stocks	3,454,906,395	12,044,111	3,442,862,284	3,283,793,701
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)	349,571,488	0	349,571,488	345,527,183
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (763,879,857)), cash equivalents ($ 939,463,404) and short-term investments ($ 0)	175,583,547	0	175,583,547	584,590,310
6.	Contract loans (including $ 0 premium notes)	1,656,970	1,656,970	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	881,039,201	179,269,205	701,769,996	755,909,656
9.	Receivables for securities	463,557	0	463,557	0
10.	Securities lending reinvested collateral assets	25,749,136	0	25,749,136	22,811,344
11.	Aggregate write-ins for invested assets	(13,550,870)	0	(13,550,870)	(14,499,936)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	22,305,473,978	192,970,286	22,112,503,692	21,528,009,042
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	130,079,764	0	130,079,764	131,282,408
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	717,324,931	36,713,741	680,611,190	678,701,895
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 18,900,000 earned but unbilled premiums)	1,522,806,903	5,640,696	1,517,166,207	1,335,269,804
	15.3 Accrued retrospective premiums ($ 16,517,589) and contracts subject to redetermination ($ 0)	16,517,589	1,161,918	15,355,671	15,067,848
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,606,398,403	0	1,606,398,403	1,456,562,345
	16.2 Funds held by or deposited with reinsured companies	1,151,294	0	1,151,294	1,151,615
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	25,456,597	0	25,456,597	0
18.2	Net deferred tax asset	532,690,616	165,464,729	367,225,887	354,676,348
19.	Guaranty funds receivable or on deposit	818,934	0	818,934	8,414
20.	Electronic data processing equipment and software	494,362,070	447,846,455	46,515,615	43,094,265
21.	Furniture and equipment, including health care delivery assets ($ 0)	226,875,300	226,875,300	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	855,967,386	390,589,945	465,377,441	421,141,114
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	28,435,923,764	1,467,263,069	26,968,660,695	25,964,965,097
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	28,435,923,764	1,467,263,069	26,968,660,695	25,964,965,097
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(13,550,870)	0	(13,550,870)	(14,499,936)
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)	(13,550,870)	0	(13,550,870)	(14,499,936)
2501.	Suspense, undistributed payments	178,387,471	0	178,387,471	94,397,025
2502.	COLI supplemental benefits trust	144,299,829	0	144,299,829	168,944,621
2503.	Equities and deposits in pools and associations	40,691,777	0	40,691,777	44,321,882
2598.	Summary of remaining write-ins for Line 25 from overflow page	492,588,309	390,589,945	101,998,364	113,477,585
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	855,967,386	390,589,945	465,377,441	421,141,114

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,100,776,321)	9,402,987,986	9,059,046,523
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,724,334,676	1,576,168,570
3.	Loss adjustment expenses	2,017,884,948	1,955,491,100
4.	Commissions payable, contingent commissions and other similar charges	169,118,596	215,347,420
5.	Other expenses (excluding taxes, licenses and fees)	146,239,435	141,392,613
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	74,007,954	79,908,626
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	23,597,991
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 $ 11,908,904,140 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)	3,680,247,233	3,302,323,391
10.	Advance premium	132,242,930	90,249,000
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,942,130	13,904,582
12.	Ceded reinsurance premiums payable (net of ceding commissions)	129,059,592	70,552,195
13.	Funds held by company under reinsurance treaties	57,478,652	59,098,675
14.	Amounts withheld or retained by company for account of others	895,829,723	941,160,352
15.	Remittances and items not allocated	451,323,641	395,030,800
16.	Provision for reinsurance (including $ 222 certified)	75,450,583	75,450,583
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	585,988,920	394,436,585
20.	Derivatives	0	0
21.	Payable for securities	33,623,675	0
22.	Payable for securities lending	25,749,136	22,811,344
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	185,385,781	219,362,862
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	19,800,895,590	18,635,333,212
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	19,800,895,590	18,635,333,212
29.	Aggregate write-ins for special surplus funds	10,344,629	10,643,533
30.	Common capital stock	10,790,700	10,790,700
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	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,912,474,855	3,074,042,731
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,167,765,105	7,329,631,885
38.	Totals (Page 2, Line 28, Col. 3)	26,968,660,695	25,964,965,097
	DETAILS OF WRITE-INS		
2501.	Escheat liability	164,867,641	147,741,035
2502.	Unpaid electronic data processing equipment	28,651,853	81,156,419
2503.	Undistributed salaries	846,275	138,491
2598.	Summary of remaining write-ins for Line 25 from overflow page	(8,979,988)	(9,673,084)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	185,385,781	219,362,862
2901.	Special surplus from retroactive reinsurance	10,344,629	10,643,533
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)	10,344,629	10,643,533
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 $ 1,637,365,921)	1,553,113,927	1,433,338,269	1,952,846,380
	1.2 Assumed (written $ 23,340,147,175)	21,754,468,663	19,733,700,568	26,668,508,115
	1.3 Ceded (written $ 19,114,231,899)	17,803,342,194	16,172,025,100	21,860,647,183
	1.4 Net (written $ 5,863,281,197)	5,504,240,396	4,995,013,737	6,760,707,312
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,397,894,171):			
	2.1 Direct	880,729,987	800,012,291	1,023,937,510
	2.2 Assumed	13,150,194,363	11,626,659,674	15,465,406,686
	2.3 Ceded	10,696,064,242	9,439,791,066	12,587,482,148
	2.4 Net	3,334,860,108	2,986,880,899	3,901,862,047
3.	Loss adjustment expenses incurred	544,901,100	532,198,701	694,196,626
4.	Other underwriting expenses incurred	1,597,256,702	1,477,546,225	1,961,079,257
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	5,477,017,910	4,996,625,825	6,557,137,930
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	27,222,486	(1,612,088)	203,569,382
	INVESTMENT INCOME			
9.	Net investment income earned	416,938,672	391,110,114	755,869,621
10.	Net realized capital gains (losses) less capital gains tax of $ (5,531,955)	(29,720,431)	(4,621,953)	(16,217,317)
11.	Net investment gain (loss) (Lines 9 + 10)	387,218,242	386,488,161	739,652,305
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,553,361 amount charged off $ 18,736,174)	(17,182,813)	(11,861,287)	(14,966,315)
13.	Finance and service charges not included in premiums	17,306,384	17,147,971	22,829,208
14.	Aggregate write-ins for miscellaneous income	27,006,511	48,372,632	59,326,285
15.	Total other income (Lines 12 through 14)	27,130,082	53,659,317	67,189,177
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	441,570,810	438,535,390	1,010,410,864
17.	Dividends to policyholders	6,112,627	6,500,505	8,783,871
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)	435,458,183	432,034,885	1,001,626,993
19.	Federal and foreign income taxes incurred	205,973,330	94,135,621	172,359,683
20.	Net income (Line 18 minus Line 19)(to Line 22)	229,484,853	337,899,264	829,267,310
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,329,631,885	6,949,525,628	6,949,525,628
22.	Net income (from Line 20)	229,484,853	337,899,264	829,267,310
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (5,102,631)	120,171,551	212,248,855	135,687,766
25.	Change in net unrealized foreign exchange capital gain (loss)	(1,056,560)	(631,564)	(856,396)
26.	Change in net deferred income tax	130,622,885	22,520,937	25,250,320
27.	Change in nonadmitted assets	(89,089,510)	15,164,405	64,095,971
28.	Change in provision for reinsurance	0	0	(33,338,714)
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	(552,000,000)	(471,000,000)	(640,000,000)
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)	(161,866,780)	116,201,897	380,106,257
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,167,765,105	7,065,727,525	7,329,631,885
	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	48,465,918	33,510,824	46,349,564
1402.	Other assets tri-party/tax credit bond income	0	11,900	11,547
1403.	Other expense	(1,758)	(16,014)	(16,059)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(21,457,649)	14,865,922	12,981,233
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	27,006,511	48,372,632	59,326,285
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	5,805,256,530	5,314,330,074	6,949,284,837
2.	Net investment income	478,350,159	459,719,291	843,970,801
3.	Miscellaneous income	23,367,151	51,815,990	63,202,451
4.	Total (Lines 1 to 3)	6,306,973,840	5,825,865,356	7,856,458,090
5.	Benefit and loss related payments	2,992,588,277	2,544,535,521	3,454,251,672
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	2,127,084,457	1,957,764,723	2,559,138,529
8.	Dividends paid to policyholders	6,075,079	5,975,220	9,131,517
9.	Federal and foreign income taxes paid (recovered) net of $ 504,446 tax on capital gains (losses)	249,495,962	121,695,167	173,304,358
10.	Total (Lines 5 through 9)	5,375,243,774	4,629,970,631	6,195,826,075
11.	Net cash from operations (Line 4 minus Line 10)	931,730,066	1,195,894,725	1,660,632,015
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,140,524,070	2,567,361,520	3,281,632,910
	12.2 Stocks	7,237,216	214,801	214,801
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	22,891,705	28,723,852	44,465,674
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,384,535	0	0
	12.7 Miscellaneous proceeds	37,386,606	24,372,494	3,719,190
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,214,424,131	2,620,672,666	3,330,032,575
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,113,344,718	4,461,410,650	4,519,180,650
	13.2 Stocks	0	3,500,000	3,500,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	15,713,224	12,958,133	17,869,259
	13.5 Other invested assets	63,754,967	53,688,861	56,486,094
	13.6 Miscellaneous applications	3,401,349	108,877,926	30,683,665
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,196,214,258	4,640,435,570	4,627,719,668
14.	Net increase (or decrease) in contract loans and premium notes	(1,252,209)	377,448	1,986,344
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(980,537,918)	(2,020,140,351)	(1,299,673,436)
	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	552,000,000	471,000,000	640,000,000
	16.6 Other cash provided (applied)	191,801,090	273,022,847	250,998,397
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(360,198,910)	(197,977,153)	(389,001,603)
	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)	(409,006,763)	(1,022,222,779)	(28,043,025)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	584,590,310	612,633,335	612,633,335
	19.2 End of period (Line 18 plus Line 19.1)	175,583,547	(409,589,444)	584,590,310

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

20.0001. Exchange of bonds	18,687,030	4,490,600	12,140,310
20.0002. Stock conversion to private equity	6,406,724	0	0
20.0003. Income payment received in securities	1,295,531	1,793,611	2,275,540
20.0004. Stock distribution from limited partnerships	365,760	331,743	811,726
20.0005. Tax credits from certified capital company (CAPCO)	37,681	0	0
20.0006. Other assets tri-party/tax credit bonds	0	419,341	419,341

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

   The Travelers Indemnity 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. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 229,484,853	$ 829,267,310
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	$ 229,484,853	$ 829,267,310
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 7,167,765,105	$ 7,329,631,885
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,167,765,105	$ 7,329,631,885

   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	$	95,681,857
2. 12 Months or Longer	$	20,666,387

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

1. Less than 12 Months	$	937,015,834
2. 12 Months or Longer	$	80,336,214

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through September 30, 2022, the Company paid ordinary dividends of $552 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 25, 2022	$ 177	$ —	$ 177
June 20, 2022	198	—	198
September 20, 2022	177	—	177

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 109,612,742	$ —	$ —	$ 109,612,742
Preferred stock					
Perpetual	5,537,144	16,516,188	3,000,000	—	25,053,332
Total securities at fair value	$ 5,537,144	$ 126,128,930	$ 3,000,000	$ —	$ 134,666,074

Reconciliation of Level 3 securities during the quarter:

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At 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	$ 939,463,404	$ 939,463,404	$ 126,590,871	$ 812,872,533	$ —	$ —	$ —
Long-term bonds	15,508,238,310	17,405,001,223	1,125,029,256	14,374,592,569	8,616,485	—	—
Preferred stock	25,053,332	25,053,331	5,537,144	16,516,188	3,000,000	—	—

(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	$ 1,319,974,769	$ 1,319,974,769	$ 390,795,970	$ 929,178,799	$ —	$ —	$ —
Long-term bonds	17,215,781,018	16,516,719,396	1,096,981,146	16,106,409,841	12,390,031	—	—
Preferred stock	33,157,388	33,157,388	6,170,255	16,845,688	10,141,445	—	—
Common stock	425,983	425,983	425,983	—	—	—	—

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.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $54,526,000, 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.

NOTES TO FINANCIAL STATEMENTS

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: ..... $ 0

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	$ 3,295,865,204	$ 3,454,906,395
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 375,876,258	$ 398,715,161
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,671,741,462	$ 3,853,621,556
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. ..... $ 25,749,136

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 25,749,136

16.3 Total payable for securities lending reported on the liability page. ..... $ 25,749,136

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 [X] No [ ]

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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
Assets are internally managed by the reporting entity	I

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
	Assets are internally managed by the reporting entity		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-occurrence	0.0	5.000	0	0	27,321,084	27,321,084	0	0	214,704	214,704
TOTAL			0	0	27,321,084	27,321,084	0	0	214,704	214,704

5. Operating Percentages:

   5.1 A&H loss percent ..... 102,363.470 %

   5.2 A&H cost containment percent ..... (40,947.290)%

   5.3 A&H expense percent excluding cost containment expenses ..... (47,488.970)%

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		
13744	27-1731029	HAMPTON SOULES INSURANCE COMPANY	UT	Unauthorized		
		All Other Insurers				
00000	AA-3191448	ADA RE LTD	BMU	Unauthorized		
00000	AA-1120198	LLOYDS SYNDICATE 1618	GBR	Authorized		
00000	AA-1120171	LLOYDS SYNDICATE 1856	GBR	Authorized		
00000	AA-1120181	LLOYDS SYNDICATE 5886	GBR	Authorized		
00000	AA-3191493	LONG POINT RE IV LTD	BMU	Unauthorized		
00000	AA-1780072	XL RE EUROPE SE	IRL	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	25,732,095	23,291,840	12,506,833	9,114,603	38,744,403	41,111,624
2. Alaska AK	L	2,067,760	2,932,201	931,212	957,847	3,505,470	3,586,447
3. Arizona AZ	L	31,868,349	40,278,557	16,729,873	23,310,508	120,535,993	124,683,725
4. Arkansas AR	L	16,758,996	19,109,525	13,188,265	19,482,087	76,949,554	89,961,614
5. California CA	L	136,854	396,545	2,325,755	2,059,789	30,404,203	33,663,982
6. Colorado CO	L	31,389,327	32,962,587	12,058,531	29,863,146	108,057,927	112,362,043
7. Connecticut CT	L	34,519,322	34,147,265	10,089,911	10,920,513	83,700,129	82,941,499
8. Delaware DE	L	2,581,940	3,154,418	970,621	1,599,419	14,794,145	15,991,865
9. District of Columbia DC	L	10,949,116	10,084,595	4,457,450	2,218,661	53,821,333	30,609,882
10. Florida FL	L	48,030,625	37,564,881	33,347,976	28,298,374	343,142,633	163,455,952
11. Georgia GA	L	32,590,902	29,357,294	26,647,175	8,927,349	57,952,464	61,755,586
12. Hawaii HI	L	3,713,844	4,898,463	1,508,235	1,122,858	14,344,741	14,682,204
13. Idaho ID	L	7,866,858	8,301,437	1,448,079	1,922,318	10,316,479	9,327,196
14. Illinois IL	L	69,154,475	67,402,851	23,411,829	32,470,479	163,284,740	162,268,317
15. Indiana IN	L	33,752,718	33,603,608	15,184,329	12,965,469	39,417,475	48,334,644
16. Iowa IA	L	14,792,198	14,840,672	12,472,523	4,800,671	47,322,809	45,482,145
17. Kansas KS	L	23,546,067	22,447,393	8,547,063	4,991,408	53,658,279	46,834,333
18. Kentucky KY	L	15,184,838	15,504,172	4,469,682	5,137,971	51,894,767	56,647,602
19. Louisiana LA	L	27,887,507	25,862,826	14,858,854	29,705,032	82,334,363	86,900,286
20. Maine ME	L	5,186,564	5,734,769	968,163	1,023,051	11,626,957	12,374,304
21. Maryland MD	L	36,666,011	37,677,865	12,750,560	18,186,099	97,298,380	103,135,686
22. Massachusetts MA	L	88,676,041	76,891,939	31,853,581	35,753,324	289,960,180	292,099,077
23. Michigan MI	L	42,560,338	44,220,521	17,236,430	15,760,413	100,602,154	113,132,271
24. Minnesota MN	L	42,333,369	37,509,741	9,379,488	25,201,328	86,452,642	75,591,722
25. Mississippi MS	L	18,122,548	18,047,707	8,509,601	7,630,764	80,982,326	59,817,590
26. Missouri MO	L	30,991,444	27,009,614	13,620,330	7,463,768	65,664,706	62,158,690
27. Montana MT	L	4,743,454	4,434,652	1,185,897	3,307,506	6,116,407	5,666,010
28. Nebraska NE	L	21,370,158	17,032,375	12,730,956	9,839,891	52,651,870	58,754,784
29. Nevada NV	L	21,873,182	24,214,811	4,757,325	6,952,167	42,912,551	32,444,306
30. New Hampshire NH	L	8,224,618	5,600,378	2,614,685	1,036,357	27,575,577	31,128,772
31. New Jersey NJ	L	70,369,846	64,267,736	33,015,190	34,575,532	301,910,123	318,284,083
32. New Mexico NM	L	20,767,564	16,604,174	8,319,390	5,836,039	35,061,563	28,134,701
33. New York NY	L	307,534,554	294,635,035	147,939,058	59,987,648	873,423,974	912,348,831
34. North Carolina NC	L	55,020,442	54,371,609	27,714,280	18,831,960	77,734,689	85,645,691
35. North Dakota ND	L	6,999,037	4,863,665	1,167,272	1,386,948	6,164,450	8,490,147
36. Ohio OH	L	34,549,388	33,157,557	10,833,748	12,257,633	77,114,090	67,748,217
37. Oklahoma OK	L	22,016,130	20,034,427	10,878,368	7,916,879	33,109,348	34,495,501
38. Oregon OR	L	12,262,067	12,068,455	57,268,392	2,637,494	19,475,879	18,060,806
39. Pennsylvania PA	L	81,187,500	70,770,554	28,989,240	16,001,446	210,559,465	206,024,319
40. Rhode Island RI	L	6,324,190	6,531,166	2,606,138	3,214,903	15,131,840	14,877,829
41. South Carolina SC	L	21,060,252	18,604,046	8,012,595	7,146,573	45,217,931	49,418,948
42. South Dakota SD	L	9,240,443	7,631,402	2,421,520	5,525,127	20,310,996	14,738,165
43. Tennessee TN	L	35,057,487	37,564,624	16,475,506	39,503,878	190,067,440	214,089,340
44. Texas TX	L	80,447,444	67,001,017	35,108,755	52,595,524	412,902,002	407,314,922
45. Utah UT	L	12,919,967	12,695,573	2,995,307	1,841,669	16,416,831	15,111,168
46. Vermont VT	L	4,529,609	4,378,127	852,668	382,514	12,616,641	13,147,665
47. Virginia VA	L	33,633,080	32,271,023	8,361,317	11,157,535	79,747,244	96,561,089
48. Washington WA	L	22,082,282	18,195,343	12,572,745	7,658,664	32,207,366	33,189,427
49. West Virginia WV	L	11,283,973	11,426,113	2,446,991	3,146,919	37,577,217	34,075,252
50. Wisconsin WI	L	29,888,440	26,574,373	16,257,933	3,952,022	58,062,795	59,771,675
51. Wyoming WY	L	6,865,012	4,192,839	943,510	1,029,871	5,115,888	2,768,950
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	18,605	3,679	0	11,540	44,603	44,654
54. Puerto Rico PR	L	84,945	134,143	30,222	187,911	1,055,784	1,025,147
55. U.S. Virgin Islands VI	L	(1)	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	(47,850)	73	20,765	21,882	630,285	4,455,815
59. Totals	XXX	1,637,365,921	1,542,492,255	765,992,122	658,831,275	4,817,684,097	4,716,726,500
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	0	0	0	0	272	333
58002. BHS Bahamas	XXX	(1)	2	0	0	0	0
58003. ZZZ Other Alien	XXX	(47,849)	71	20,765	21,882	630,013	4,455,482
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	(47,850)	73	20,765	21,882	630,285	4,455,815

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 54

R - Registered - Non-domiciled RRGs 0

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

Q - Qualified - Qualified or accredited reinsurer 0

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

N - None of the above - Not allowed to write business in the state 3

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere II, LLC (99%)	Minnesota	41-1963936
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … 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:
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Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
												0.000			
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												0.000			
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												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	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	159,665,514	128,038,262	80.2	34.1
2.1	Allied Lines	237,006,271	93,257,679	39.3	48.5
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	15,296,888	7,775,798	50.8	66.3
4.	Homeowners multiple peril	15,856,306	5,450,167	34.4	42.1
5.	Commercial multiple peril	249,419,763	204,119,129	81.8	56.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	1,022	2,957,912	289,389.9	(3,103.8)
9.	Inland marine	8,048,868	16,227,049	201.6	75.1
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	2	0.0	0.0
11.2	Medical professional liability - claims-made	0	(16)	0.0	0.0
12.	Earthquake	38,452,409	(65,854)	(0.2)	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	177,891	(103,348)	(58.1)	(10.0)
16.	Workers' compensation	223,133,789	93,273,031	41.8	37.6
17.1	Other liability - occurrence	264,810,833	186,330,519	70.4	59.9
17.2	Other liability - claims-made	13,560,730	(56,305,349)	(415.2)	864.0
17.3	Excess workers' compensation	0	2,133,771	0.0	0.0
18.1	Products liability - occurrence	12,457,546	3,308,577	26.6	149.8
18.2	Products liability - claims-made	0	(107,385)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	251,090	(5,864,408)	(2,335.6)	340.7
19.2	Other private passenger auto liability	2,898,097	1,843,080	63.6	33.8
19.3	Commercial auto no-fault (personal injury protection)	4,542,716	3,061,049	67.4	43.3
19.4	Other commercial auto liability	220,391,211	127,714,362	57.9	55.0
21.1	Private passenger auto physical damage	2,376,577	26,160,414	1,100.8	24.2
21.2	Commercial auto physical damage	63,992,045	38,848,984	60.7	45.6
22.	Aircraft (all perils)	0	11,845	0.0	0.0
23.	Fidelity	16,565	(144,197)	(870.5)	1,957.3
24.	Surety	615,596	69,491	11.3	(0.7)
26.	Burglary and theft	7,983	(2,972)	(37.2)	57.9
27.	Boiler and machinery	20,134,216	2,921,837	14.5	17.2
28.	Credit	0	(177,668)	0.0	0.0
29.	International	0	(1,774)	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	1,553,113,927	880,729,987	56.7	55.8
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	73,472,209	175,270,411	161,590,335
2.1	Allied Lines	117,198,243	265,598,728	245,716,944
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	4,713,535	15,358,183	14,763,652
4.	Homeowners multiple peril	6,102,356	15,835,457	16,334,410
5.	Commercial multiple peril	91,457,771	266,301,513	231,917,496
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	350	1,150	1,356
9.	Inland marine	3,480,974	8,420,317	7,823,904
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	17,803,018	40,796,548	37,058,182
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	56,689,122	206,210,498	222,038,492
17.1	Other liability - occurrence	101,827,328	284,584,574	251,479,193
17.2	Other liability - claims-made	6,254,860	14,553,148	12,158,383
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	4,929,218	12,494,506	11,528,666
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	83,209	243,042	283,582
19.2	Other private passenger auto liability	931,521	2,798,885	3,234,206
19.3	Commercial auto no-fault (personal injury protection)	1,479,600	4,855,114	5,036,801
19.4	Other commercial auto liability	77,913,728	230,969,517	231,126,845
21.1	Private passenger auto physical damage	792,628	2,333,688	2,575,167
21.2	Commercial auto physical damage	22,267,204	68,473,644	65,444,413
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	1,720	17,821	18,684
24.	Surety	367,590	393,859	2,016,454
26.	Burglary and theft	595	8,568	7,079
27.	Boiler and machinery	10,256,240	21,846,750	20,338,012
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	598,023,018	1,637,365,921	1,542,492,255
	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	2,962,256	3,661,823	6,624,079	757,621	60,838	818,459	2,549,241	45,690	3,220,653	5,815,584	344,606	(334,642)	9,964
2. 2020	537,061	1,159,788	1,696,849	255,562	23,135	278,697	481,743	24,936	858,825	1,365,503	200,244	(252,893)	(52,649)
3. Subtotals 2020 + Prior	3,499,317	4,821,611	8,320,928	1,013,183	83,973	1,097,156	3,030,983	70,626	4,079,478	7,181,087	544,850	(587,535)	(42,685)
4. 2021	791,679	1,901,931	2,693,610	718,483	163,075	881,558	534,543	72,822	1,192,846	1,800,211	461,347	(473,188)	(11,841)
5. Subtotals 2021 + Prior	4,290,996	6,723,542	11,014,538	1,731,666	247,047	1,978,714	3,565,526	143,448	5,272,324	8,981,298	1,006,196	(1,060,722)	(54,526)
6. 2022	XXX	XXX	XXX	XXX	1,494,712	1,494,712	XXX	668,917	1,770,658	2,439,575	XXX	XXX	XXX
7. Totals	4,290,996	6,723,542	11,014,538	1,731,666	1,741,759	3,473,426	3,565,526	812,365	7,042,982	11,420,873	1,006,196	(1,060,722)	(54,526)
8. Prior Year-End Surplus As Regards Policyholders	7,329,632										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. 23.4	2. (15.8)	3. (0.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.7)

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.	Other assets	35,681,554	0	35,681,554	37,816,238
2505.	Service contract receivable	28,647,776	0	28,647,776	33,171,599
2506.	Amounts receivable under high deductible policies	15,417,919	1,543,041	13,874,878	15,474,559
2507.	Due from unaffiliated companies	13,587,506	0	13,587,506	17,590,395
2508.	State surcharges receivable	10,373,556	0	10,373,556	9,493,270
2509.	Other assets tri-party/tax credit bonds	0	0	0	37,750
2510.	Other assets nonadmitted	360,143,648	360,143,648	0	0
2511.	Miscellaneous ledger balances	28,903,256	28,903,256	0	0
2512.	Assumed reinsurance receivable and payable	(38,080)	0	(38,080)	(139,238)
2513.	Performance guarantees receivable	(128,826)	0	(128,826)	33,013
2597.	Summary of remaining write-ins for Line 25 from overflow page	492,588,309	390,589,945	101,998,364	113,477,585

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Retroactive reinsurance reserve assumed	297,168	297,185
2505.	Other statutory provisions	110,422	110,422
2506.	Federal excise tax-reinsurance contracts	271	879
2507.	Retroactive reinsurance reserve ceded	(9,387,849)	(10,081,569)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(8,979,988)	(9,673,084)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties of regulatory authorities	(232,949)	(366,093)	(471,533)
1405.	Retroactive reinsurance gain/loss	(342,839)	(401,739)	(1,118,669)
1406.	Change in COLI cash values	(20,881,861)	15,633,754	14,571,436
1497.	Summary of remaining write-ins for Line 14 from overflow page	(21,457,649)	14,865,922	12,981,233

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	345,527,184	342,335,936
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	15,713,224	17,869,259
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	11,668,919	14,678,011
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	349,571,489	345,527,184
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	349,571,489	345,527,184

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	891,217,828	835,224,114
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,406,724	47,000,000
	2.2 Additional investment made after acquisition	54,348,243	9,486,094
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(37,183,902)	60,953,057
6.	Total gain (loss) on disposals	(338,559)	(13,126)
7.	Deduct amounts received on disposals	29,664,189	45,277,400
8.	Deduct amortization of premium and depreciation	4,830,857	6,751,594
9.	Total foreign exchange change in book/adjusted carrying value	(1,002,077)	(839,161)
10.	Deduct current year's other than temporary impairment recognized	914,010	8,564,156
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	881,039,201	891,217,828
12.	Deduct total nonadmitted amounts	179,269,205	135,308,172
13.	Statement value at end of current period (Line 11 minus Line 12)	701,769,996	755,909,656

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	19,846,167,971	18,590,209,737
2.	Cost of bonds and stocks acquired	4,133,693,039	4,537,908,225
3.	Accrual of discount	10,098,372	11,225,567
4.	Unrealized valuation increase (decrease)	151,303,757	86,563,934
5.	Total gain (loss) on disposals	(15,951,788)	(1,954,523)
6.	Deduct consideration for bonds and stocks disposed of	3,169,287,487	3,312,505,532
7.	Deduct amortization of premium	56,959,471	83,564,734
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	16,904,935	232,215
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,801,491	18,517,511
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,884,960,948	19,846,167,971
12.	Deduct total nonadmitted amounts	12,044,111	12,497,487
13.	Statement value at end of current period (Line 11 minus Line 12)	20,872,916,838	19,833,670,484

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)	14,403,972,328	884,708,853	659,979,885	8,778,808	14,442,994,261	14,403,972,328	14,637,480,104	13,702,099,613
2.	NAIC 2 (a)	2,583,541,943	155,434,398	69,784,940	(20,444,566)	2,756,593,930	2,583,541,943	2,648,746,836	2,644,579,925
3.	NAIC 3 (a)	109,987,596	4,793,695	9,093,058	(3,745,227)	123,397,062	109,987,596	101,943,005	145,230,205
4.	NAIC 4 (a)	10,340,231	1,413,750	1,996,762	924,045	11,915,654	10,340,231	10,681,264	16,111,947
5.	NAIC 5 (a)	8,229,174	0	1,888,714	(190,444)	8,457,414	8,229,174	6,150,015	8,697,708
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	17,116,071,271	1,046,350,696	742,743,360	(14,677,384)	17,343,358,320	17,116,071,271	17,405,001,224	16,516,719,397
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	22,632,467	0	0	(579,136)	22,648,665	22,632,467	22,053,331	23,015,943
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	3,000,000	0	0	0	10,141,446	3,000,000	3,000,000	10,141,446
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	25,632,467	0	0	(579,136)	32,790,111	25,632,467	25,053,331	33,157,388
15.	Total Bonds and Preferred Stock	17,141,703,738	1,046,350,696	742,743,360	(15,256,520)	17,376,148,431	17,141,703,738	17,430,054,555	16,549,876,785

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	1,323,703,864
2.	Cost of short-term investments acquired	7,882,680	2,972,287
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(22,189)	0
6.	Deduct consideration received on disposals	7,850,000	1,326,650,040
7.	Deduct amortization of premium	10,491	26,111
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,319,974,769	0
2.	Cost of cash equivalents acquired	52,820,516,253	68,200,956,097
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	53,201,027,618	66,880,981,327
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)	939,463,404	1,319,974,769
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	939,463,404	1,319,974,769

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
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2020	various	0	0	0	5,494,654
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2022	various	0	0	0	6,122,090
99 Lamberton Rd	Windsor	CT	01/01/2007	various	0	0	0	112,882
0199999. Acquired by Purchase					0	0	0	11,729,625
0399999 - Totals					0	0	0	11,729,625

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

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 Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Altaris Health Partners III, L.P.	New York	NY	Altaris Capital Partners		05/16/2013	3	0	1,187,008	0	43,107	2.660
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	(2,131)	0	2,235,045	0.120
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	59,128	0	998,699	0.220
	Consonance Private Equity, L.P.	New York	NY	Consonance Capital Partners		01/18/2013	3	0	24,426	0	4,154,587	3.550
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	(273,973)	0	277,083	5.060
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	75,000	0	3,234,226	0.670
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	4,303	0	1,068,786	1.400
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	147,777	0	1,631,812	0.710
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,221,538	0	13,643,346	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Blackstone Group		03/27/2015		0	59,287	0	3,653,072	0.140
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Brookfield Strategic Real Estate Partners		04/25/2013		0	73,516	0	2,981,234	0.470
	Rialto Real Estate Fund II, LP	Miami	FL	Rialto Capital Management		07/31/2013		0	2,104	0	0	1.530
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer		11/02/2012		0	57,571	0	174,138	4.180
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	192,478	0	6,808,444	XXX
Joint Venture Interests - Other - Unaffiliated												
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013		0	289,002	0	26,727	4.180
2599999. Joint Venture Interests - Other - Unaffiliated								0	289,002	0	26,727	XXX
Joint Venture Interests - Other - Affiliated												
	Crystal Brook LLC	Wilmington	DE	Travelers Indemnity Company		11/17/2011		0	12,000,000	0	0	100.000
	Sutton Holdco LLC	Wilmington	DE	Travelers Indemnity Company		11/17/2011		0	12,000,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	24,000,000	0	0	XXX
4899999. Total - Unaffiliated								0	1,703,018	0	20,478,517	XXX
4999999. Total - Affiliated								0	24,000,000	0	0	XXX
5099999 - Totals								0	25,703,018	0	20,478,517	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	09/15/2022	320,029	0	0	0	0	0	0	320,029	320,029	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	08/31/2022	2,585,081	0	0	0	0	0	0	2,585,081	2,585,081	0	0	0	0
	Consonance Private Equity, L.P.	New York	NY	Distribution	01/18/2013	08/12/2022	484	0	0	0	0	0	0	484	484	0	0	0	0
	Eureka III, L.P.	Philadelphia	PA	Distribution	02/28/2014	07/20/2022	1,935,818	0	0	0	0	0	0	1,935,818	1,935,818	0	0	0	0
	HCI Equity Partners IV, L.P.	Washington	DC	Distribution	09/30/2013	08/29/2022	(821,918)	0	0	0	0	0	0	(821,918)	(821,918)	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Distribution	03/05/2010	09/23/2022	9,428	0	0	0	0	0	0	9,428	9,428	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	07/25/2022	207,390	0	0	0	0	0	0	207,390	207,390	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	08/31/2022	1,404,053	0	0	0	0	0	0	1,404,053	1,404,053	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							5,640,364	0	0	0	0	0	0	5,640,364	5,640,364	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Distribution	03/27/2015	09/02/2022	(451)	0	0	0	0	0	0	(451)	(451)	0	0	0	0
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Distribution	04/25/2013	07/25/2022	497,744	0	0	0	0	0	0	497,744	497,744	0	0	0	0
	HighBrook Income Property Fund, LP	New York	NY	Distribution	10/11/2012	07/05/2022	73,350	0	0	0	0	0	0	73,350	73,350	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Distribution	03/28/2013	09/19/2022	43,303	0	0	0	0	0	0	43,303	43,303	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	09/30/2022	1,863	0	0	0	0	0	0	1,863	1,863	0	0	0	0
	Rubenstein Properties Fund II	Wilmington	DE	Distribution	02/25/2014	09/28/2022	63,936	0	0	0	0	0	0	63,936	63,936	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	09/30/2022	10,176	0	0	0	0	0	0	10,176	10,176	0	0	0	0
	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY	Liquidation	04/09/2013	09/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	675
2199999. Joint Venture Interests - Real Estate - Unaffiliated							689,921	0	0	0	0	0	0	689,921	689,921	0	0	0	675
Joint Venture Interests - Other - Unaffiliated																			
	Blue Water Energy Fund I-A, L.P.	London	GBR	Distribution	09/07/2012	07/29/2022	1,014,336	0	0	0	0	0	0	1,014,336	1,014,336	0	0	0	0
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Distribution	11/09/2006	09/22/2022	32,012	0	0	0	0	0	0	32,012	32,012	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	09/30/2022	861,655	0	0	0	0	0	0	861,655	861,655	0	0	0	0
	Yorktown Energy Partners IV, L.P.	New York	NY	Liquidation	03/08/2000	08/31/2022	0	559,663	0	0	0	559,663	0	559,663	311,990	0	(247,673)	(247,673)	0
2599999. Joint Venture Interests - Other - Unaffiliated							1,908,003	559,663	0	0	0	559,663	0	2,467,666	2,219,993	0	(247,673)	(247,673)	0
4899999. Total - Unaffiliated							8,238,289	559,663	0	0	0	559,663	0	8,797,952	8,550,279	0	(247,673)	(247,673)	675
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							8,238,289	559,663	0	0	0	559,663	0	8,797,952	8,550,279	0	(247,673)	(247,673)	675

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
Bonds - U.S. Governments									
912828-5W-6	U S TREASURY INFL IX BON .875 2029 01		07/20/2022	J P MORGAN CHASE SECURITIES INC		19,953,819	17,000,000	2,797	1.A
91282C-AT-8	U S TREASURY NOTES .250 2025 10		08/08/2022	NOMURA SECURITIES INTL		50,183,387	55,000,000	37,738	1.A
91282C-BT-7	U S TREASURY NOTES .750 2026 03		07/08/2022	BAS-MERRILL LYNCH		35,707,982	39,000,000	81,516	1.A
91282C-BW-0	U S TREASURY NOTES .750 2026 04		07/07/2022	BAS-MERRILL LYNCH		18,335,223	20,000,000	28,125	1.A
91282C-CJ-8	U S TREASURY NOTES .875 2026 06		07/11/2022	J P MORGAN CHASE SECURITIES INC		49,589,478	54,000,000	15,408	1.A
91282C-EH-0	U S TREASURY NOTES 2.625 2025 04		08/25/2022	NOMURA SECURITIES INTL		1,962,116	2,000,000	19,078	1.A FE
912828-6F-2	U S TREASURY NOTES 2.500 2026 02		08/03/2022	MORGAN STANLEY		24,524,498	25,000,000	266,644	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000 2062 05		09/20/2022	PAR WRITE-UP		63	63	0	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000 2062 03		09/20/2022	PAR WRITE-UP		34	34	0	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000 2062 06		09/20/2022	PAR WRITE-UP		1,605	1,605	0	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000 2062 07		09/20/2022	PAR WRITE-UP		6,564	6,564	0	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650 2063 02		09/20/2022	PAR WRITE-UP		151	151	0	1.A
38376R-GW-0	GNR 2015-H22 HA 2.550 2065 08		09/20/2022	PAR WRITE-UP		67,855	67,855	0	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500 2065 09		09/20/2022	PAR WRITE-UP		33,521	33,521	0	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000 2066 04		09/20/2022	PAR WRITE-UP		60,003	60,003	0	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000 2066 06		09/20/2022	PAR WRITE-UP		52,730	52,730	0	1.A
38376R-ZJ-8	GNR 2016-H19 FC CMO 2.757 2066 08		09/20/2022	PAR WRITE-UP		968	968	0	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 3.107 2066 09		09/20/2022	PAR WRITE-UP		52,840	52,840	0	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500 2066 09		09/20/2022	PAR WRITE-UP		82,307	82,307	0	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500 2067 04		09/20/2022	PAR WRITE-UP		65,870	65,870	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						200,681,015	212,424,512	451,305	XXX
Bonds - U.S. States, Territories and Possessions									
60412A-ZF-3	MINNESOTA GENERAL OBLIGA 3.375 2039 08		08/09/2022	MORGAN STANLEY		10,936,530	11,000,000	0	1.A FE
60412A-ZH-9	MINNESOTA GENERAL OBLIGA 3.500 2041 08		08/09/2022	MORGAN STANLEY		10,879,440	11,000,000	0	1.A FE
60412A-ZJ-5	MINNESOTA GENERAL OBLIGA 3.500 2042 08		08/09/2022	MORGAN STANLEY		10,828,840	11,000,000	0	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						32,644,810	33,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
010878-BT-2	ALAMEDA CO GO MEASURE A1 4.545 2042 08		08/10/2022	UBS AG		32,535,000	32,535,000	0	1.A FE
472736-2M-8	JEFFERSON CO SD R-001 GO 4.000 2040 12		07/07/2022	ROBERT W BAIRD & CO		2,040,140	2,000,000	5,778	1.C FE
584002-ZA-0	MECKLENBURG CO GENERAL O 4.000 2041 09		08/25/2022	BAS-MERRILL LYNCH		22,372,634	21,740,000	0	1.A FE
584002-ZB-8	MECKLENBURG CO GENERAL O 4.000 2042 09		08/25/2022	BAS-MERRILL LYNCH		22,032,466	21,480,000	0	1.A FE
61334P-EY-5	MONTGOMERY CO GENERAL OB 4.000 2038 08		08/18/2022	J P MORGAN CHASE SECURITIES INC		14,713,720	14,000,000	0	1.A FE
61334P-EZ-2	MONTGOMERY CO GENERAL OB 4.000 2039 08		08/18/2022	J P MORGAN CHASE SECURITIES INC		14,653,660	14,000,000	0	1.A FE
61366A-KD-8	MONTGOMERY CO GENERAL OB 4.000 2037 04		08/08/2022	MORGAN STANLEY		1,787,463	1,710,000	0	1.C FE
61366A-KE-6	MONTGOMERY CO GENERAL OB 4.000 2038 04		08/08/2022	MORGAN STANLEY		1,853,354	1,780,000	0	1.C FE
61366A-KF-3	MONTGOMERY CO GENERAL OB 4.000 2039 04		08/08/2022	MORGAN STANLEY		1,918,691	1,850,000	0	1.C FE
61366A-KG-1	MONTGOMERY CO GENERAL OB 4.000 2040 04		08/08/2022	MORGAN STANLEY		1,988,660	1,925,000	0	1.C FE
61366A-KH-9	MONTGOMERY CO GENERAL OB 4.000 2041 04		08/08/2022	MORGAN STANLEY		2,055,380	2,000,000	0	1.C FE
61366A-KJ-5	MONTGOMERY CO GENERAL OB 4.000 2042 04		08/08/2022	MORGAN STANLEY		2,133,414	2,080,000	0	1.C FE
765820-R8-0	RIDGEFIELD GENERAL OBLIG 3.625 2038 06		08/25/2022	CITIGROUP GLOBAL MARKETS		986,370	1,000,000	0	1.A FE
765820-R9-8	RIDGEFIELD GENERAL OBLIG 3.750 2039 06		08/25/2022	CITIGROUP GLOBAL MARKETS		993,800	1,000,000	0	1.A FE
765820-S2-2	RIDGEFIELD GENERAL OBLIG 3.750 2040 06		08/25/2022	CITIGROUP GLOBAL MARKETS		990,850	1,005,000	0	1.A FE
765820-S3-0	RIDGEFIELD GENERAL OBLIG 3.875 2041 06		08/25/2022	CITIGROUP GLOBAL MARKETS		998,990	1,005,000	0	1.A FE
801686-TT-3	SANTA CLARITA CCD GO TAX 2.621 2038 08		08/23/2022	PIPER JAFFRAY		766,180	1,000,000	1,747	1.C FE
832033-LA-0	SMITH CO GENERAL OBLIGAT 3.250 2034 02		08/09/2022	RAYMOND JAMES & ASSOC		817,196	825,000	0	1.B FE
832033-LB-8	SMITH CO GENERAL OBLIGAT 3.375 2035 02		08/09/2022	RAYMOND JAMES & ASSOC		842,733	850,000	0	1.B FE
832033-LC-6	SMITH CO GENERAL OBLIGAT 3.500 2036 02		08/09/2022	RAYMOND JAMES & ASSOC		876,242	880,000	0	1.B FE
832033-LD-4	SMITH CO GENERAL OBLIGAT 3.500 2037 02		08/09/2022	RAYMOND JAMES & ASSOC		898,798	910,000	0	1.B FE
832033-LE-2	SMITH CO GENERAL OBLIGAT 3.625 2038 02		08/09/2022	RAYMOND JAMES & ASSOC		938,895	945,000	0	1.B FE
832033-LF-9	SMITH CO GENERAL OBLIGAT 3.625 2039 02		08/09/2022	RAYMOND JAMES & ASSOC		966,231	980,000	0	1.B FE
832033-LG-7	SMITH CO GENERAL OBLIGAT 3.750 2040 02		08/09/2022	RAYMOND JAMES & ASSOC		1,008,545	1,015,000	0	1.B FE
832033-LH-5	SMITH CO GENERAL OBLIGAT 3.875 2041 02		08/09/2022	RAYMOND JAMES & ASSOC		1,054,283	1,055,000	0	1.B FE
832033-LJ-1	SMITH CO GENERAL OBLIGAT 3.875 2042 02		08/09/2022	RAYMOND JAMES & ASSOC		1,094,764	1,100,000	0	1.B FE
849254-A3-1	SPOTSYLVANIA CNTY GO S20 4.000 2038 01		08/09/2022	MORGAN STANLEY		640,265	605,000	0	1.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
849254-A4-9	SPOTSYLVANIA CNTY GO S20 4.000 2039 01		08/09/2022	MORGAN STANLEY		635,964	605,000	0	1.A FE
849254-A5-6	SPOTSYLVANIA CNTY GO S20 4.000 2040 01		08/09/2022	MORGAN STANLEY		632,171	605,000	0	1.A FE
849254-A6-4	SPOTSYLVANIA CNTY GO S20 4.000 2041 01		08/09/2022	MORGAN STANLEY		627,458	605,000	0	1.A FE
849254-A7-2	SPOTSYLVANIA CNTY GO S20 4.000 2042 01		08/09/2022	MORGAN STANLEY		625,588	605,000	0	1.A FE
889855-YJ-5	TOMBALL ISD GO S2014B-3 3.875 2043 02		08/03/2022	RBC CAPITAL MARKETS		10,000,000	10,000,000	0	1.A FE
97217P-UL-1	WILSON CO GENERAL OBLIGA 3.250 2033 04		08/09/2022	CITIGROUP GLOBAL MARKETS		2,934,188	2,950,000	0	1.B FE
97217P-UM-9	WILSON CO GENERAL OBLIGA 3.375 2034 04		08/09/2022	CITIGROUP GLOBAL MARKETS		3,037,662	3,045,000	0	1.B FE
97217P-UN-7	WILSON CO GENERAL OBLIGA 3.375 2035 04		08/09/2022	CITIGROUP GLOBAL MARKETS		3,119,571	3,150,000	0	1.B FE
97217P-UP-2	WILSON CO GENERAL OBLIGA 3.500 2036 04		08/09/2022	CITIGROUP GLOBAL MARKETS		3,247,904	3,255,000	0	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						158,819,227	156,095,000	7,525	XXX
Bonds - U.S. Special Revenues									
239018-FW-9	DAVIS CNTY SALES TAX REV 4.250 2039 04		09/29/2022	FHN FINANCIAL		3,110,578	3,140,000	0	1.A FE
246428-N5-1	DELAWARE TRANS AUTH TRAN 3.500 2038 07		08/23/2022	J P MORGAN CHASE SECURITIES INC		11,817,224	11,990,000	0	1.B FE
246428-N6-9	DELAWARE TRANS AUTH TRAN 3.625 2039 07		08/23/2022	J P MORGAN CHASE SECURITIES INC		12,339,759	12,410,000	0	1.B FE
246428-N7-7	DELAWARE TRANS AUTH TRAN 3.625 2040 07		08/23/2022	J P MORGAN CHASE SECURITIES INC		12,701,308	12,860,000	0	1.B FE
246428-N8-5	DELAWARE TRANS AUTH TRAN 3.750 2041 07		08/23/2022	J P MORGAN CHASE SECURITIES INC		13,275,880	13,330,000	0	1.B FE
246428-N9-3	DELAWARE TRANS AUTH TRAN 3.750 2042 07		08/23/2022	J P MORGAN CHASE SECURITIES INC		13,671,681	13,825,000	0	1.B FE
45506E-FV-0	INDIANA FIN AUTH GREEN B 5.000 2039 02		08/24/2022	CITIGROUP GLOBAL MARKETS		17,627,849	15,430,000	0	1.A FE
45506E-FW-8	INDIANA FIN AUTH GREEN B 5.000 2040 02		08/24/2022	CITIGROUP GLOBAL MARKETS		16,092,593	14,140,000	0	1.A FE
45506E-FX-6	INDIANA FIN AUTH GREEN B 5.000 2041 02		08/24/2022	CITIGROUP GLOBAL MARKETS		11,379,981	10,045,000	0	1.A FE
45506E-FY-4	INDIANA FIN AUTH GREEN B 5.000 2042 02		08/24/2022	CITIGROUP GLOBAL MARKETS		10,281,546	9,110,000	0	1.A FE
45506E-FZ-1	INDIANA FIN AUTH GREEN B 5.000 2043 02		08/24/2022	CITIGROUP GLOBAL MARKETS		8,315,732	7,385,000	0	1.A FE
678908-3Z-5	OKLAHOMA DEV OKLAHOMA GA 4.285 2034 02		07/08/2022	RBC CAPITAL MARKETS		12,000,000	12,000,000	0	1.A FE
837545-NW-8	SOUTH DAKOTA CONSERVANCY 5.000 2039 08		09/02/2022	KEYBANC CAPITAL MARK		2,810,129	2,540,000	12,700	1.A FE
3133B3-CY-1	FHLMC PASS THR #QD5487 3.000 2052 01		07/19/2022	NOMURA SECURITIES INTL		8,334,009	8,832,200	7,360	1.A
3133KL-WB-9	FHLMC PASS THR #RA5142 2.500 2051 05		07/19/2022	J P MORGAN CHASE SECURITIES INC		20,313,936	22,273,289	15,468	1.A
3133KN-SG-9	FHLMC PASS THR #RA6819 2.500 2052 02		07/08/2022	J P MORGAN CHASE SECURITIES INC		22,772,604	25,193,547	22,744	1.A
3140XH-ZH-3	FNMA PASS THRU #FS2543 3.500 2051 05		09/08/2022	MORGAN STANLEY		7,757,770	8,144,641	10,294	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						204,602,578	202,648,677	68,566	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
008058-AH-8	ADVANTAGE CAPITAL 2021 S --- 2029 05		08/30/2022	ADVANTAGE CAPITAL		269,986	269,986	0	1.E Z
009158-BC-9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		08/25/2022	J P MORGAN CHASE SECURITIES INC		18,598,725	21,215,000	125,640	1.F FE
02361D-AY-6	AMEREN ILLINOIS 3.850 2032 09		08/29/2022	RBC CAPITAL MARKETS		4,845,950	5,000,000	1,069	1.F FE
031162-DJ-6	AMGEN INC 4.200 2033 03		08/17/2022	JEFFERIES & CO INC		1,984,660	2,000,000	233	2.A FE
039482-AB-0	ARCHER-DANIELS-MIDLAND 3.250 2030 03		07/26/2022	CITIGROUP GLOBAL MARKETS		3,179,282	3,292,000	35,961	1.F FE
039482-AD-6	ARCHER-DANIELS-MIDLAND 2.900 2032 03		08/17/2022	BAS-MERRILL LYNCH		6,566,420	7,000,000	95,297	1.F FE
045054-AA-7	ASHTEAD CAPITAL INC (144 5.500 2032 08	C	08/10/2022	VARIOUS		10,016,040	10,000,000	764	2.C FE
00206R-GL-0	AT&T INC 4.100 2028 02		07/28/2022	HSBC		5,015,950	5,000,000	94,528	2.B FE
00206R-HV-7	AT&T INC 2.950 2026 07		08/22/2022	J P MORGAN CHASE SECURITIES INC		4,798,100	5,000,000	15,979	2.B FE
048303-CJ-8	ATLANTIC CITY ELECTRIC 2.300 2031 03		08/24/2022	GOLDMAN SACHS & CO		1,033,450	1,187,000	12,210	1.F FE
058498-AT-3	BALL CORP 5.250 2025 07		08/05/2022	SUMRIDGE PARTNERS LLC		3,891,195	3,850,000	21,335	3.A FE
06051G-KY-4	BANK OF AMERICA CORP 5.015 2033 07		08/17/2022	BAS-MERRILL LYNCH		10,270,400	10,000,000	37,613	1.F FE
071813-BY-4	BAXTER INTERNATIONAL 3.950 2030 04		07/25/2022	BARCLAYS CAPITAL INC		2,024,067	2,061,000	26,232	2.B FE
075887-BW-8	BECTON DICKINSON 3.700 2027 06		08/17/2022	GOLDMAN SACHS & CO		3,722,340	3,769,000	28,278	2.B FE
075887-CP-2	BECTON DICKINSON 4.298 2032 08		08/09/2022	VARIOUS		14,996,000	15,000,000	0	2.B FE
110122-CP-1	BRISTOL-MYERS SQUIBB 3.400 2029 07		08/23/2022	J P MORGAN CHASE SECURITIES INC		4,853,100	5,000,000	13,694	1.F FE
14448C-AL-8	CARRIER GLOBAL CORP 2.700 2031 02		09/19/2022	BAS-MERRILL LYNCH		5,891,178	7,068,000	19,084	2.C FE
14448C-AQ-7	CARRIER GLOBAL CORP 2.722 2030 02		07/06/2022	CITIGROUP GLOBAL MARKETS		2,626,890	3,000,000	32,437	2.C FE
75524K-PG-3	CITIZENS BANK NA 4.575 2028 08		08/04/2022	MORGAN STANLEY		7,000,000	7,000,000	0	2.A FE
194162-AP-8	COLGATE-PALMOLIVE 3.250 2032 08		08/30/2022	VARIOUS		19,263,950	20,000,000	27,083	1.D FE
126408-HU-0	CSX CORP 4.100 2032 11		08/22/2022	GOLDMAN SACHS & CO		4,919,300	5,000,000	14,806	2.A FE
256677-AK-1	DOLLAR GENERAL 4.625 2027 11		09/06/2022	CITIGROUP GLOBAL MARKETS		4,995,150	5,000,000	0	2.B FE
256677-AL-9	DOLLAR GENERAL 5.000 2032 11		09/06/2022	GOLDMAN SACHS & CO		2,989,620	3,000,000	0	2.B FE
278062-AD-6	EATON CORP 4.000 2032 11		07/07/2022	TRUIST SECURITIES		3,041,673	3,110,000	23,843	2.A FE
278062-AH-7	EATON CORP 4.150 2033 03		08/17/2022	VARIOUS		7,954,028	8,000,000	0	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
294429-AV-7	EQUIFAX INC 5.100 2027 12		09/07/2022	WELLS FARGO SECURITIES		4,995,350	5,000,000	0	2.B FE
316773-DG-2	FITH THIRD BANCORP 4.772 2030 07		07/25/2022	GOLDMAN SACHS & CO		7,000,000	7,000,000	0	2.A FE
361448-BK-8	GATX CORP 4.900 2033 03		08/08/2022	CITIGROUP GLOBAL MARKETS		2,971,470	3,000,000	0	2.B FE
369550-BM-9	GENERAL DYNAMICS CORP 3.625 2030 04		08/23/2022	J P MORGAN CHASE SECURITIES INC		9,817,100	10,000,000	145,000	1.G FE
36162J-AC-0	GEO GROUP INC 10.500 2028 06		08/19/2022	EXCHANGED		1,413,750	1,545,000	0	4.B FE
377372-AN-7	GLAXOSMITHKLINE 3.875 2028 05	C	07/14/2022	GOLDMAN SACHS & CO		9,954,200	10,000,000	67,813	1.F FE
38141G-ZU-1	GOLDMAN SACHS GROUP 4.482 2028 08		08/16/2022	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	1.F FE
42225U-AL-8	HEALTHCARE REALTY TRUST 2.400 2030 03		07/22/2022	EXCHANGED		4,175,800	5,000,000	42,333	2.B FE
432833-AL-5	HILTON DOMESTIC OPERATIN 4.000 2031 05		08/04/2022	GOLDMAN SACHS & CO		902,500	1,000,000	10,778	3.B FE
49327V-2C-7	KEY BANK NA 4.900 2032 08		08/03/2022	KEYBANC CAPITAL MARK		1,995,000	2,000,000	0	2.A FE
539830-BP-3	LOCKHEED MARTIN CORP 1.850 2030 06		08/30/2022	J P MORGAN CHASE SECURITIES INC		8,672,300	10,000,000	39,056	1.G FE
548661-EL-7	LOWES COMPANIES 5.000 2033 04		09/06/2022	GOLDMAN SACHS & CO		2,992,440	3,000,000	0	2.A FE
58013M-FM-1	MCDONALDS CORP 2.125 2030 03		08/23/2022	HSBC		4,381,000	5,000,000	51,354	2.A FE
595017-BA-1	MICROCHIP TECHNOLOGY INC 4.250 2025 09		08/26/2022	VARIOUS		6,947,500	7,000,000	147,924	2.B FE
641062-BD-5	NESTLE HOLDINGS INC (144 4.300 2032 10	C	09/08/2022	VARIOUS		10,010,260	10,000,000	0	1.D FE
66815L-2K-4	NORTHWESTERN MUTUAL GLOB 4.350 2027 09		09/08/2022	CITIGROUP GLOBAL MARKETS		9,996,000	10,000,000	0	1.A FE
677400-AH-9	OHIO NATIONAL FINANCIAL 6.050 2030 01		07/06/2022	ROBERT W BAIRD & CO		999,846	1,040,000	27,479	2.C FE
68233J-CJ-1	ONCOR ELECTRIC DELIVERY 4.550 2032 09		09/06/2022	PNC CAPITAL MARKETS		2,997,090	3,000,000	0	1.F FE
68902V-AK-3	OTIS WORLDWIDE CORP 2.565 2030 02		08/29/2022	TD SECURITIES		6,073,737	6,985,000	7,963	2.B FE
69371R-S2-3	PACCAR FINANCIAL CORP 4.950 2025 10		09/27/2022	MUFG SECURITIES AMERICAS INC		1,998,520	2,000,000	0	1.E FE
69506Y-SC-4	PACIFIC WESTERN BANK 3.250 2031 05		09/06/2022	STIFEL NICOLAUS & CO INC		179,750	200,000	2,293	2.A PL
74340X-BT-7	PROLOGIS LP 4.625 2033 01		09/19/2022	UBS AG		2,963,370	3,000,000	385	1.G FE
913017-CY-3	RAYTHEON TECHNOLOGIES CO 4.125 2028 11		08/22/2022	WELLS FARGO SECURITIES		4,990,500	5,000,000	56,146	2.A FE
771196-BX-9	ROCHE HOLDINGS INC (144A 2.076 2031 12	C	08/22/2022	BAS-MERRILL LYNCH		8,610,800	10,000,000	40,943	1.C FE
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		08/02/2022	J P MORGAN CHASE SECURITIES INC		4,058,000	5,000,000	29,750	2.A FE
824348-BR-6	SHERWIN-WILLIAMS CO 4.250 2025 08		08/31/2022	VARIOUS		8,001,520	8,000,000	7,792	2.B FE
882508-BP-8	TEXAS INSTRUMENTS INC 3.650 2032 08		08/23/2022	VARIOUS		19,094,415	19,191,000	6,359	1.E FE
883556-CL-4	THERMO FISHER SCIENTIFIC 2.000 2031 10		08/22/2022	HSBC		8,581,300	10,000,000	71,667	1.G FE
92564R-AG-0	VICI PROPERTIES (144A) 4.625 2025 06		07/13/2022	BAS-MERRILL LYNCH		958,510	1,000,000	3,854	2.C FE
931142-EY-5	WALMART INC 4.150 2032 09		09/06/2022	J P MORGAN CHASE SECURITIES INC		9,969,200	10,000,000	0	1.C FE
94106B-AF-8	WASTE CONNECTIONS 4.200 2033 01		08/16/2022	VARIOUS		11,942,850	12,000,000	0	2.A FE
95000U-3C-5	WELLS FARGO & CO 4.540 2026 08		08/09/2022	VARIOUS		11,997,690	12,000,000	0	1.E FE
06368L-AQ-9	BANK OF MONTREAL 4.700 2027 09	A	09/07/2022	BMO CAPITAL MARKETS		4,997,800	5,000,000	0	1.F FE
136375-DC-3	CANADIAN NATIONAL RAILWA 3.850 2032 08	A	08/17/2022	CREDIT SUISSE FIRST BOSTON		3,983,240	4,000,000	5,989	1.F FE
00913R-AD-8	AIR LIQUIDE FINANCE (144 2.500 2026 09	D	09/01/2022	TRUIST SECURITIES		5,953,633	6,335,000	69,949	1.F FE
00913R-AF-3	AIR LIQUIDE FINANCE (144 2.250 2029 09	D	07/07/2022	VARIOUS		1,764,642	1,995,000	15,087	1.F FE
47837R-AD-2	JOHNSON CONTROLS/TYCO FI 2.000 2031 09	D	07/14/2022	BARCLAYS CAPITAL INC		796,130	1,000,000	6,778	2.B FE
801060-AD-6	SANOFI 3.625 2028 06	D	07/12/2022	VARIOUS		15,228,837	15,330,000	38,591	1.E FE
902613-AS-7	UBS GROUP AG (144A) 4.703 2027 08	D	08/23/2022	UBS AG		4,940,450	5,000,000	13,064	1.G FE
961214-EL-3	WESTPAC BANKING CORP 2.650 2030 01	D	08/09/2022	MORGAN STANLEY		7,323,680	8,000,000	14,722	1.D FE
36263V-AB-3	GSMBS 2021-PJ11 A2 (144A 2.500 2052 04		08/26/2022	GOLDMAN SACHS & CO		4,194,010	4,851,634	9,771	1.A FE
36262L-AB-6	GSMBS 2021-PJ6 A2 2.500 2051 11		08/24/2022	WELLS FARGO SECURITIES		1,261,739	1,477,878	1,334	1.A
46654A-AF-6	JPMMT 2021-10 A4 2.500 2051 12		08/24/2022	WELLS FARGO SECURITIES		2,602,200	2,849,775	3,562	1.A Z
46655V-AC-6	JPMMT 2022-8 A3 (144A) 4.000 2053 01		07/27/2022	J P MORGAN CHASE SECURITIES INC		12,189,970	12,605,560	39,217	1.A FE
69376D-AC-6	PSMC 2021-3 A3 (144A) 2.500 2051 08		07/26/2022	WELLS FARGO SECURITIES		5,786,366	6,268,237	11,753	1.A Z
06541Q-AU-9	BANK 2022-BNK43 A4 4.134 2055 08		08/08/2022	WELLS FARGO SECURITIES		20,198,960	20,000,000	55,120	1.A FE
12654Y-AA-7	CPTS 2019-CPT A 2.865 2039 11		08/17/2022	BAS-MERRILL LYNCH		4,462,500	5,000,000	7,163	1.A
44421G-AA-1	HY 2019-30HY A (144A) 3.228 2039 07		08/30/2022	BAS-MERRILL LYNCH		4,529,688	5,000,000	0	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						449,603,066	468,496,070	1,677,074	XXX
2509999997. Total - Bonds - Part 3						1,046,350,696	1,072,664,258	2,204,470	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,046,350,696	1,072,664,258	2,204,470	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

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
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						1,046,350,696	XXX	2,204,470	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																					
12802R-AA-3	CAL DIVE INT 4.930		08/01/2022	REDEEMED		59,541	59,541	59,541	59,712	0	(171)	0	(171)	0	59,541	0	0	0	2,935	02/01/2027	1.B
88410X-AA-4	THIRAX 1 LCC .968		07/14/2022	REDEEMED		98,509	98,509	98,509	98,509	0	0	0	0	0	98,509	0	0	0	715	01/14/2033	1.A Z
912828-TJ-9	U S TREASURY BONDS 1.625		08/15/2022	MATURED		100,000	100,000	100,094	100,022	0	(22)	0	(22)	0	100,000	0	0	0	1,625	08/15/2022	1.A
91282C-CH-2	U S TREASURY NOTES 1.250		07/19/2022	BAS-MERRILL LYNCH		29,860,601	33,300,000	30,009,028	33,773,147	0	(8,544)	3,728,828	(3,737,372)	0	30,035,776	0	(175,174)	(175,174)	230,747	06/30/2028	1.A
91282C-CR-0	U S TREASURY NOTES 1.000		07/20/2022	VARIOUS		66,211,848	75,000,000	66,448,275	74,950,972	0	57,452	8,506,263	(8,448,811)	0	66,502,161	0	(290,313)	(290,313)	716,796	07/31/2028	1.A
912828-L5-7	U S TREASURY NOTES 1.750		09/30/2022	MATURED		505,000	505,000	491,647	503,163	0	1,837	0	1,837	0	505,000	0	0	0	8,838	09/30/2022	1.A
228027-AA-6	VESSEL MANAGEMENT SERV 3.432		08/15/2022	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,030	08/15/2036	1.A
228027-AB-4	VESSEL MANAGEMENT SERV 3.477		07/16/2022	REDEEMED		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	1,391	01/16/2037	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		09/20/2022	VARIOUS		98,002	98,002	97,114	97,117	0	885	0	885	0	98,002	0	0	0	1,596	01/20/2047	1.A
36179T-G2-5	GNMA II PASS #MA4717 2.500		09/20/2022	VARIOUS		98,333	98,333	97,504	97,590	0	743	0	743	0	98,333	0	0	0	1,495	09/20/2047	1.A
36179M-E2-2	GNMA II PASS #00MA0153 3.000		09/20/2022	VARIOUS		36,470	36,470	36,988	36,842	0	(372)	0	(372)	0	36,470	0	0	0	715	06/20/2042	1.A
36202C-3X-9	GNMA II PASS #2614 6.000		09/20/2022	VARIOUS		2,018	2,018	1,956	1,984	0	34	0	34	0	2,018	0	0	0	79	07/20/2028	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		09/20/2022	VARIOUS		43,157	43,157	42,887	42,927	0	230	0	230	0	43,157	0	0	0	1,451	06/20/2034	1.A
36202E-BU-2	GNMA II PASS #3651 5.000		09/20/2022	VARIOUS		122,507	122,507	121,741	121,857	0	650	0	650	0	122,507	0	0	0	4,099	12/20/2034	1.A
36202E-DD-8	GNMA II PASS #3700 4.500		09/20/2022	VARIOUS		21,162	21,162	20,041	20,372	0	790	0	790	0	21,162	0	0	0	623	04/20/2035	1.A
36202E-ET-2	GNMA II PASS #3746 4.500		09/20/2022	VARIOUS		11,189	11,189	10,664	10,797	0	392	0	392	0	11,189	0	0	0	336	08/20/2035	1.A
36202E-E7-0	GNMA II PASS #3758 4.500		09/20/2022	VARIOUS		20,723	20,723	19,778	20,092	0	631	0	631	0	20,723	0	0	0	609	09/20/2035	1.A
36202E-E8-8	GNMA II PASS #3759 5.000		09/20/2022	VARIOUS		30,803	30,803	30,712	30,714	0	89	0	89	0	30,803	0	0	0	1,029	09/20/2035	1.A
36202E-FL-8	GNMA II PASS #3771 4.500		09/20/2022	VARIOUS		84,007	84,007	80,791	81,843	0	2,164	0	2,164	0	84,007	0	0	0	2,254	10/20/2035	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		09/20/2022	VARIOUS		43,173	43,173	42,262	42,453	0	720	0	720	0	43,173	0	0	0	1,395	11/20/2035	1.A
36202E-HF-9	GNMA II PASS #3830 5.500		09/20/2022	VARIOUS		32,467	32,467	31,133	31,224	0	1,243	0	1,243	0	32,467	0	0	0	1,191	03/20/2036	1.A
3622A2-6K-3	GNMA II PASS #784474 3.500		09/20/2022	VARIOUS		363,550	363,550	366,731	366,579	0	(3,029)	0	(3,029)	0	363,550	0	0	0	8,353	02/20/2048	1.A
36177P-CY-9	GNMA PASS TH #00794586 3.500		09/15/2022	VARIOUS		239,878	239,878	250,035	251,298	0	(11,420)	0	(11,420)	0	239,878	0	0	0	6,009	03/15/2042	1.A
36213E-WV-4	GNMA PASS TH #552460 6.000		09/15/2022	VARIOUS		434	434	422	421	0	13	0	13	0	434	0	0	0	17	03/15/2032	1.A
36201M-SA-1	GNMA PASS TH #587413 5.500		09/15/2022	VARIOUS		705	705	721	718	0	(12)	0	(12)	0	705	0	0	0	25	11/15/2032	1.A
36201M-SJ-2	GNMA PASS TH #587421 5.500		09/15/2022	VARIOUS		2,023	2,023	2,067	2,053	0	(30)	0	(30)	0	2,023	0	0	0	74	11/15/2032	1.A
36200M-YX-5	GNMA PASS TH #604726 4.500		09/15/2022	VARIOUS		26,164	26,164	24,937	25,342	0	822	0	822	0	26,164	0	0	0	784	10/15/2033	1.A
36290R-YQ-0	GNMA PASS TH #615519 4.500		09/15/2022	VARIOUS		6,402	6,402	6,032	6,172	0	231	0	231	0	6,402	0	0	0	193	09/15/2033	1.A
36290R-6X-6	GNMA PASS TH #615686 4.500		09/15/2022	VARIOUS		1,891	1,891	1,782	1,823	0	68	0	68	0	1,891	0	0	0	58	10/15/2033	1.A
3620AQ-PR-8	GNMA PASS TH #736732 4.500		09/15/2022	VARIOUS		1,459	1,459	1,466	1,466	0	(7)	0	(7)	0	1,459	0	0	0	44	05/15/2040	1.A
3620AW-FY-1	GNMA PASS TH #741883 4.500		09/15/2022	VARIOUS		16,984	16,984	17,063	17,058	0	(73)	0	(73)	0	16,984	0	0	0	566	05/15/2040	1.A
38378A-CR-0	GNR 2011-151 JV CMO 3.000		09/20/2022	VARIOUS		271,087	271,087	272,019	271,336	0	(248)	0	(248)	0	271,087	0	0	0	5,406	02/20/2041	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000		09/20/2022	VARIOUS		76	76	76	76	0	0	0	0	0	76	0	0	0	1	03/20/2062	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000		09/20/2022	VARIOUS		2,564	2,564	2,558	2,559	0	4	0	4	0	2,564	0	0	0	34	06/20/2062	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000		09/20/2022	VARIOUS		144,824	144,824	145,243	144,777	0	47	0	47	0	144,824	0	0	0	1,766	07/20/2062	1.A
38376R-GW-0	GNR 2015-H22 HA 2.550		09/20/2022	VARIOUS		199,646	199,646	198,955	199,220	0	426	0	426	0	199,646	0	0	0	3,316	08/20/2065	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500		09/20/2022	VARIOUS		473,872	473,872	470,614	472,349	0	1,523	0	1,523	0	473,872	0	0	0	7,939	09/20/2065	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000		09/20/2022	VARIOUS		595,129	595,129	575,230	585,078	0	10,051	0	10,051	0	595,129	0	0	0	8,346	04/20/2066	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000		09/20/2022	VARIOUS		647,097	647,097	617,977	631,453	0	15,644	0	15,644	0	647,097	0	0	0	8,632	06/20/2066	1.A
38376R-ZJ-8	GNR 2016-H19 FC CMO 2.757		09/20/2022	VARIOUS		279,967	279,967	279,901	277,835	0	2,133	0	2,133	0	279,967	0	0	0	1,092	08/20/2066	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 3.107		09/20/2022	VARIOUS		469,014	469,014	468,134	454,371	0	14,643	0	14,643	0	469,014	0	0	0	3,712	09/20/2066	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500		09/20/2022	VARIOUS		306,209	306,209	299,606	302,715	0	3,494	0	3,494	0	306,209	0	0	0	5,168	09/20/2066	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500		09/20/2022	VARIOUS		794,686	794,686	788,230	790,680	0	4,006	0	4,006	0	794,686	0	0	0	12,967	04/20/2067	1.A
38380U-WQ-2	GNR 2018-11 PA CMO 3.000		09/20/2022	VARIOUS		207,963	207,963	206,992	207,297	0	666	0	666	0	207,963	0	0	0	4,133	12/20/2047	1.A
38381A-E2-8	GNR 2018-151 P CMO 3.500		09/20/2022	VARIOUS		213,080	213,080	212,481	212,573	0	507	0	507	0	213,080	0	0	0	5,040	01/20/2047	1.A
36225C-B7-0	G2 (ARM) #80061 2.875		09/20/2022	VARIOUS		662	662	669	656	0	6	0	6	0	662	0	0	0	10	04/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 2.875		09/20/2022	VARIOUS		477	477	482	473	0	4	0	4	0	477	0	0	0	7	05/20/2027	1.A
36225C-C9-5	G2 (ARM) #80095 1.625		09/20/2022	VARIOUS		502	502	508	501	0	1	0	1	0	502	0	0	0	5	07/20/2027	1.A
36198V-KR-7	GN AI8404 (PROJECT LOA 3.310		09/15/2022	VARIOUS		192,027	192,027	202,468	198,252	0	(6,225)	0	(6,225)	0	192,027	0	0	0	4,238	05/15/2030	1.A
38379K-VJ-4	GNR 2015-101 AB (PROJE 2.400		09/16/2022	VARIOUS		92,379	92,379	92,401	92,317	0	62	0	62	0	92,379	0	0	0	1,485	07/16/2048	1.A
38379K-GA-0	GNR 2015-32 AG (PROJEC 2.300		09/16/2022	VARIOUS		294,393	294,393	291,288	292,696	0	1,696	0	1,696	0	294,393	0	0	0	5,034	02/16/2049	1.A
38379U-PD-2	GNR 2016-50 A (PROJECT 2.300		09/16/2022	VARIOUS		264,349	264,349	265,093	264,339	0	10	0	10	0	264,349	0	0	0	3,815	07/16/2052	1.A
38379U-SP-2	GNR 2016-64 CA (PROJEC 2.300		09/16/2022	VARIOUS		280,100	280,100	280,538	280,129	0	(29)	0	(29)	0	280,100	0	0	0	4,800	03/16/2045	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
38379U-XR-2	GNR 2016-98 AF (PROJEC 2.350		09/16/2022	VARIOUS		29,558	29,558	28,855	29,082	0	476	0	476	0	29,558	0	0	0	439	03/16/2057	1.A
38379R-V6-7	GNR 2017-124 AB (PROJE 2.650		09/16/2022	VARIOUS		326,977	326,977	326,109	326,287	0	691	0	691	0	326,977	0	0	0	6,388	08/16/2057	1.A
38379R-4V-2	GNR 2017-143 AC (PROJE 2.600		09/16/2022	VARIOUS		338,438	338,438	337,622	337,806	0	632	0	632	0	338,438	0	0	0	6,384	07/16/2057	1.A
38380J-FU-7	GNR 2017-171 AC (PROJE 2.500		09/16/2022	VARIOUS		35,426	35,426	34,786	34,962	0	465	0	465	0	35,426	0	0	0	591	09/16/2054	1.A
38380J-HP-6	GNR 2017-181 AG (PROJE 2.600		09/16/2022	VARIOUS		96,700	96,700	94,823	95,650	0	1,050	0	1,050	0	96,700	0	0	0	1,708	02/16/2059	1.A
38380J-GM-4	GNR 2017-185 AC (PROJE 2.600		09/16/2022	VARIOUS		104,085	104,085	101,187	102,335	0	1,750	0	1,750	0	104,085	0	0	0	1,973	03/16/2058	1.A
38379U-7A-8	GNR 2017-30 AB (PROJEC 2.400		09/16/2022	VARIOUS		19,812	19,812	19,483	19,584	0	228	0	228	0	19,812	0	0	0	317	03/16/2051	1.A
38380J-KW-7	GNR 2018-4 AE (PROJECT 2.450		09/16/2022	VARIOUS		26,503	26,503	25,909	26,166	0	337	0	337	0	26,503	0	0	0	433	08/16/2058	1.A
38380J-MC-9	GNR 2018-9 AB (PROJEC 2.500		09/16/2022	VARIOUS		159,553	159,553	154,741	156,912	0	2,641	0	2,641	0	159,553	0	0	0	2,934	05/16/2058	1.A
38380M-J6-9	GNR 2019-17 AK (PROJEC 3.250		09/16/2022	VARIOUS		11,145	11,145	11,037	11,112	0	33	0	33	0	11,145	0	0	0	242	03/16/2059	1.A
38380M-5R-8	GNR 2019-50 AH (PROJEC 2.800		09/16/2022	VARIOUS		23,825	23,825	23,654	23,766	0	59	0	59	0	23,825	0	0	0	445	06/16/2059	1.A
83162C-UG-6	SBAP 2011-20I 1 2.850		09/01/2022	PAID ON PRINCIPAL		171,270	171,270	171,538	171,330	0	(60)	0	(60)	0	171,270	0	0	0	4,881	09/01/2031	1.A
83162C-XD-0	SBAP 2015-20G 1 2.880		07/01/2022	PAID ON PRINCIPAL		258,228	258,228	257,885	257,349	0	879	0	879	0	258,228	0	0	0	7,972	07/01/2035	1.A
83162C-XZ-1	SBAP 2016-10E 1 1.800		09/01/2022	PAID ON PRINCIPAL		199,858	199,858	199,858	199,760	0	98	0	98	0	199,858	0	0	0	3,597	09/01/2026	1.A
83162C-YL-1	SBAP 2017-10B 1 2.630		09/01/2022	PAID ON PRINCIPAL		92,000	92,000	92,000	91,883	0	117	0	117	0	92,000	0	0	0	2,453	03/01/2027	1.A
83162C-YV-9	SBAP 2017-10E 1 1.980		09/01/2022	PAID ON PRINCIPAL		434,395	434,395	434,395	434,214	0	180	0	180	0	434,395	0	0	0	9,024	09/01/2027	1.A
83162C-YG-2	SBAP 2017-20A 1 2.800		07/01/2022	PAID ON PRINCIPAL		418,822	418,822	418,822	418,207	0	614	0	614	0	418,822	0	0	0	12,909	01/01/2037	1.A
83162C-YM-9	SBAP 2017-20C 1 3.040		09/01/2022	PAID ON PRINCIPAL		673,293	673,293	673,293	670,233	0	3,060	0	3,060	0	673,293	0	0	0	22,878	03/01/2037	1.A
83162C-YT-4	SBAP 2017-20G 1 2.980		07/01/2022	PAID ON PRINCIPAL		768,210	768,210	779,059	775,713	0	(7,503)	0	(7,503)	0	768,210	0	0	0	24,956	07/01/2037	1.A
83162C-YW-7	SBAP 2017-20I 1 2.590		09/01/2022	PAID ON PRINCIPAL		1,903,412	1,903,412	1,903,412	1,898,105	0	5,307	0	5,307	0	1,903,412	0	0	0	54,565	09/01/2037	1.A
83162C-ZC-0	SBAP 2018-20A 1 2.920		07/01/2022	PAID ON PRINCIPAL		445,758	445,758	445,758	445,189	0	569	0	569	0	445,758	0	0	0	13,861	01/01/2038	1.A
83162C-ZF-3	SBAP 2018-20B 1 3.220		08/01/2022	PAID ON PRINCIPAL		306,514	306,514	304,694	304,029	0	2,485	0	2,485	0	306,514	0	0	0	10,852	02/01/2038	1.A
83162C-B3-6	SBAP 2019-20C 1 3.200		09/01/2022	PAID ON PRINCIPAL		257,673	257,673	257,673	257,141	0	533	0	533	0	257,673	0	0	0	8,659	03/01/2039	1.A
831641-EY-7	SBIC 2013-10A 1 2.351		09/12/2022	PAID ON PRINCIPAL		665,576	665,576	672,072	667,102	0	(1,526)	0	(1,526)	0	665,576	0	0	0	15,648	03/10/2023	1.A
831641-FH-3	SBIC 2017-10A 1 2.845		09/10/2022	PAID ON PRINCIPAL		2,265,892	2,265,892	2,267,572	2,266,985	0	(1,092)	0	(1,092)	0	2,265,892	0	0	0	64,465	03/10/2027	1.A
831641-FK-6	SBIC 2018-10A 1 3.187		09/10/2022	PAID ON PRINCIPAL		1,478,079	1,478,079	1,478,079	1,477,816	0	262	0	262	0	1,478,079	0	0	0	47,106	03/10/2028	1.A
831641-FM-2	SBIC 2019-10A 1 3.113		09/12/2022	PAID ON PRINCIPAL		486,401	486,401	486,401	486,307	0	94	0	94	0	486,401	0	0	0	15,142	03/10/2029	1.A
831641-FP-5	SBIC 2020-10A 1 2.078		09/12/2022	PAID ON PRINCIPAL		6,612	6,612	6,608	6,608	0	3	0	3	0	6,612	0	0	0	137	03/10/2030	1.A
0109999999. Subtotal - Bonds - U.S. Governments						115,943,118	128,170,669	116,260,706	128,537,581	0	106,116	12,235,091	(12,128,975)	0	116,408,606	0	(465,487)	(465,487)	1,424,977	XXX	XXX
Bonds - All Other Governments																					
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
46513X-RP-7	STATE OF ISRAEL 2.920	D	07/01/2022	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	96,800	07/01/2022	1.E FE
910860-AJ-7	UNITED MEXICAN STATES 8.000	D	09/24/2022	MATURED		3,000,000	3,000,000	2,874,257	2,990,281	0	9,719	0	9,719	0	3,000,000	0	0	0	240,000	09/24/2022	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						10,000,000	10,000,000	9,861,057	9,989,261	0	10,739	0	10,739	0	10,000,000	0	0	0	378,800	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341530-DA-1	FLORIDA STATE BD OF ED 4.000		08/08/2022	JANNEY MONTGOMERY SCOTT INC		181,019	170,000	193,310	180,964	0	(1,443)	0	(1,443)	0	179,521	0	1,499	1,499	4,703	06/01/2031	1.A FE
68608U-3R-5	OREGON GENERAL OBLIGAT 4.000		08/17/2022	WELLS FARGO SECURITIES		4,170,720	4,000,000	4,497,000	4,186,160	0	(31,634)	0	(31,634)	0	4,154,526	0	16,194	16,194	168,000	08/01/2031	1.B FE
68609B-KA-4	OREGON GENERAL OBLIGAT 5.000		09/19/2022	VARIOUS		1,752,736	1,640,000	1,945,089	1,756,952	0	(22,360)	0	(22,360)	0	1,734,592	0	18,144	18,144	92,670	08/01/2035	1.B FE
880541-VT-1	TENNESSEE GENERAL OBLI 5.000		07/14/2022	CITIGROUP GLOBAL MARKETS		6,551,340	6,000,000	7,199,160	6,478,847	0	(70,185)	0	(70,185)	0	6,408,662	0	142,678	142,678	289,167	08/01/2032	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,655,815	11,810,000	13,834,560	12,602,923	0	(125,623)	0	(125,623)	0	12,477,300	0	178,516	178,516	554,540	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
033161-L5-7	ANCHORAGE GENERAL OBLI 4.000		08/01/2022	REDEEMED		850,000	850,000	901,400	861,783	0	(11,783)	0	(11,783)	0	850,000	0	0	0	34,000	08/01/2030	1.B FE
033161-L7-3	ANCHORAGE GENERAL OBLI 5.000		08/01/2022	REDEEMED		975,000	975,000	1,063,511	995,257	0	(20,257)	0	(20,257)	0	975,000	0	0	0	48,750	08/01/2032	1.B FE
033162-CQ-9	ANCHORAGE GO TAXABLE R .317		08/01/2022	MATURED		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	777	08/01/2022	1.B FE
052430-KY-0	AUSTIN ISD GENERAL OBL 5.000		07/14/2022	STONEX FINANCIAL		1,615,858	1,485,000	1,788,445	1,604,043	0	(17,451)	0	(17,451)	0	1,586,592	0	29,266	29,266	71,569	08/01/2027	1.B FE
05914F-XS-4	BALTIMORE CO GENERAL O 3.500		09/12/2022	MUNI CENTER		227,573	220,000	232,652	224,910	0	(916)	0	(916)	0	223,994	0	3,578	3,578	8,561	08/01/2027	1.A FE
090874-MG-0	BIRDVILLE ISD GO S2016 5.000		07/08/2022	MIDDLEGATE SECURITIES		3,972,259	3,650,000	3,946,344	4,071,929	0	(51,617)	76,551	(128,169)	0	3,943,760	0	28,498	28,498	165,771	02/15/2032	1.A FE
144879-6J-7	CARROLL CO GENERAL OBL 3.000		07/15/2022	DA DAVIDSON		1,394,898	1,360,000	1,403,629	1,378,206	0	(2,509)	0	(2,509)	0	1,375,697	0	19,201	19,201	29,240	11/01/2027	1.A FE
14984P-AP-0	CECIL CO GENERAL OBLIG 3.000		09/08/2022	MUNI CENTER		305,319	300,000	323,337	315,694	0	(2,724)	0	(2,724)	0	312,970	0	(7,651)	(7,651)	7,025	12/01/2027	1.B FE
150528-WA-1	CEDAR RAPIDS GENERAL O 2.500		07/15/2022	DA DAVIDSON		1,550,946	1,550,000	1,542,173	1,568,182	0	(3,614)	22,337	(25,951)	0	1,542,230	0	8,715	8,715	24,542	06/01/2027	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
159808-DQ-4	CHARLES CO GENERAL OBL 3.000		09/19/2022	CITIGROUP GLOBAL MARKETS		2,455,017	2,465,000	2,506,979	2,479,431	0	(3,294)	0	(3,294)	0	2,476,137	0	(21,120)	(21,120)	84,221	02/01/2029	1.A FE
161035-DR-8	CHARLOTTE GENERAL OBLI 5.000		07/01/2022	REDEEMED		6,405,000	6,405,000	7,537,340	6,652,982	0	(247,982)	0	(247,982)	0	6,405,000	0	0	0	320,250	07/01/2030	1.A FE
161035-DS-6	CHARLOTTE GENERAL OBLI 5.000		07/01/2022	REDEEMED		6,360,000	6,360,000	7,472,110	6,422,660	0	(62,660)	0	(62,660)	0	6,360,000	0	0	0	318,000	07/01/2031	1.A FE
165573-E8-5	CHESTER CO GENERAL OBL 5.000		07/07/2022	MIDDLEGATE SECURITIES		989,334	900,000	986,004	1,018,678	0	(13,103)	20,175	(33,278)	0	985,399	0	3,935	3,935	44,500	07/15/2033	1.A FE
165573-F3-5	CHESTER CO GENERAL OBL 5.000		07/07/2022	RAYMOND JAMES & ASSOC		821,168	750,000	822,278	841,268	0	(10,080)	9,422	(19,501)	0	821,767	0	(599)	(599)	37,083	07/15/2036	1.A FE
181216-FA-5	CLARK CO SD #112-6 WAS 4.000		09/07/2022	BOK FINANCIAL SECURITIES INC		572,043	545,000	616,177	582,071	0	(4,932)	0	(4,932)	0	577,139	0	(5,096)	(5,096)	16,834	12/01/2029	1.A FE
182486-SC-5	CLARKSVILLE GENERAL OB 3.000		08/03/2022	HUNTINGTON SECURITIES		965,060	940,000	987,047	961,091	0	(2,875)	0	(2,875)	0	958,216	0	6,844	6,844	26,163	03/01/2028	1.C FE
217489-V3-4	COPPELL ISD GENERAL OB 5.000		08/15/2022	REDEEMED		1,785,000	1,785,000	1,947,506	1,824,092	0	(39,092)	0	(39,092)	0	1,785,000	0	0	0	89,250	08/15/2035	1.A FE
235308-SL-8	DALLAS ISD GENERAL OBL 3.000		08/15/2022	REDEEMED		4,700,000	4,700,000	4,838,744	4,733,488	0	(33,488)	0	(33,488)	0	4,700,000	0	0	0	141,000	08/15/2030	1.A FE
248775-R9-1	DENTON CO GO LTD REF S 4.000		07/15/2022	REDEEMED		3,155,000	3,155,000	3,355,059	3,168,343	0	(13,343)	0	(13,343)	0	3,155,000	0	0	0	126,200	07/15/2032	1.A FE
248775-S2-5	DENTON CO GO LTD REF S 4.000		07/15/2022	REDEEMED		3,280,000	3,280,000	3,477,226	3,293,173	0	(13,173)	0	(13,173)	0	3,280,000	0	0	0	131,200	07/15/2033	1.A FE
249174-UP-6	DENVER CITY & CO SD #1 4.000		08/08/2022	INSPEREX LLC		3,154,620	3,000,000	3,380,430	3,166,853	0	(24,907)	0	(24,907)	0	3,141,947	0	12,673	12,673	83,000	12/01/2031	1.B FE
250375-JS-2	DESERT CCD GO TAXABLE .345		08/01/2022	MATURED		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	431	08/01/2022	1.C FE
259291-MA-7	DOUGLAS CO SD #1 GO RE 4.000		09/09/2022	MUNI CENTER		261,358	250,000	287,088	273,766	0	(4,739)	0	(4,739)	0	269,027	0	(7,670)	(7,670)	7,444	06/15/2025	1.C FE
283479-JV-6	EL PASO CO SD#38 LEWIS 5.000		09/16/2022	RBC CAPITAL MARKETS		2,219,396	2,115,000	2,502,489	2,347,493	0	(56,644)	0	(56,644)	0	2,290,848	0	(71,452)	(71,452)	84,894	12/01/2024	1.C FE
30382A-DK-5	FAIRFAX CO GENERAL OBL 4.000		09/16/2022	MUNI CENTER		103,341	100,000	108,180	102,590	0	(655)	0	(655)	0	101,935	0	1,406	1,406	3,878	10/01/2033	1.A FE
343487-4U-5	FLOWER MOUND GENERAL O 5.000		09/07/2022	STONEX FINANCIAL		786,685	735,000	867,440	803,295	0	(10,767)	0	(10,767)	0	792,528	0	(5,842)	(5,842)	37,567	03/01/2031	1.A FE
355748-TX-2	FREDERICK GENERAL OBLI 3.000		07/21/2022	HILLTOP SECURITIES		5,039,111	4,900,000	5,229,525	5,066,100	0	(17,258)	0	(17,258)	0	5,048,843	0	(9,732)	(9,732)	132,300	03/01/2028	1.B FE
366155-J3-4	GARLAND ISD GO REF S20 4.000		08/03/2022	SAMCO CAPITAL MARKETS		1,199,661	1,135,000	1,291,040	1,205,847	0	(9,777)	0	(9,777)	0	1,196,070	0	3,591	3,591	44,139	02/15/2031	1.A FE
425507-DL-1	HENNEPIN CO GENERAL OB 5.000		07/07/2022	STIFEL NICOLAUS & CO INC		5,396,885	4,870,000	5,372,438	5,560,629	0	(70,176)	121,313	(191,489)	0	5,369,139	0	27,746	27,746	148,806	12/01/2032	1.A FE
430686-PK-5	HIGHLAND PARK ISD GO R 3.000		09/07/2022	VARIOUS		6,478,223	6,375,000	6,577,598	6,463,968	0	(12,825)	0	(12,825)	0	6,451,143	0	27,079	27,079	191,500	02/15/2028	1.A FE
454272-JR-7	INDIAN HILL EXEMPT VLG 2.750		07/07/2022	PIPER JAFFRAY		1,652,478	1,635,000	1,647,279	1,660,717	0	(4,427)	9,166	(13,593)	0	1,647,124	0	5,354	5,354	27,477	12/01/2027	1.A FE
463813-B8-7	IRVING ISD GO REF S201 4.000		07/13/2022	STIFEL NICOLAUS & CO INC		2,599,860	2,465,000	2,775,220	2,603,963	0	(17,345)	0	(17,345)	0	2,586,617	0	13,243	13,243	90,383	02/15/2029	1.A FE
479340-UC-3	JOHNSTON CO GENERAL OB 3.000		08/02/2022	STONEX FINANCIAL		1,802,150	1,750,000	1,865,395	1,801,603	0	(7,174)	0	(7,174)	0	1,794,428	0	7,722	7,722	52,938	02/01/2029	1.B FE
483862-MU-9	KANE CO FOREST PRESERV 3.000		07/07/2022	STIFEL NICOLAUS & CO INC		7,776,494	7,645,000	7,755,164	7,856,641	0	(36,160)	66,744	(102,905)	0	7,753,736	0	22,758	22,758	131,239	12/15/2025	1.B FE
486063-SD-3	KATY ISD GO S2015A (PS 4.000		09/07/2022	MUNI CENTER		108,674	105,000	116,376	108,899	0	(831)	0	(831)	0	108,067	0	607	607	4,480	02/15/2031	1.A FE
490224-NU-2	KENT GO GENERAL OBLIGA 3.750		07/15/2022	EMMETT & CO		612,559	585,000	645,980	608,160	0	(3,334)	0	(3,334)	0	604,825	0	7,734	7,734	19,378	09/01/2027	1.B FE
494656-G9-6	KING & SNOHOMISH CO SD 5.000		09/01/2022	REDEEMED		2,000,000	2,000,000	2,145,930	2,018,434	0	(18,434)	0	(18,434)	0	2,000,000	0	0	0	75,000	12/01/2030	1.B FE
494656-H2-0	KING & SNOHOMISH CO SD 5.000		09/01/2022	REDEEMED		2,500,000	2,500,000	2,785,810	2,513,935	0	(13,935)	0	(13,935)	0	2,500,000	0	0	0	93,750	12/01/2031	1.B FE
498531-HK-1	KLEIN ISD GENERAL OBLI 4.000		08/09/2022	RAYMOND JAMES & ASSOC		1,200,796	1,150,000	1,284,792	1,206,336	0	(9,239)	0	(9,239)	0	1,197,097	0	3,699	3,699	47,278	08/01/2032	1.A FE
526030-W9-8	LENEXA GENERAL OBLIGAT 3.000		09/16/2022	MUNI CENTER		303,399	300,000	307,893	303,220	0	(605)	0	(605)	0	302,615	0	784	784	9,475	09/01/2027	1.A FE
562158-DF-9	MANCHESTER ESSEX REG S 2.500		07/07/2022	PIPER JAFFRAY		1,006,700	1,000,000	1,000,650	1,009,982	0	(1,198)	8,150	(9,348)	0	1,000,633	0	6,067	6,067	24,722	01/15/2027	1.C FE
581664-ER-6	MCKINNEY ISD GEN OBLIG 5.000		09/07/2022	MUNI CENTER		372,495	350,000	409,094	371,240	0	(4,519)	0	(4,519)	0	366,721	0	5,773	5,773	18,667	02/15/2030	1.A FE
591852-XG-8	MET COUNCIL MPS-ST PAU 3.500		09/01/2022	REDEEMED		4,000,000	4,000,000	4,080,200	4,006,942	0	(6,942)	0	(6,942)	0	4,000,000	0	0	0	140,000	09/01/2027	1.A FE
591852-XN-3	MET COUNCIL MPS-ST PAU 4.000		09/01/2022	REDEEMED		4,140,000	4,140,000	4,417,753	4,210,391	0	(70,391)	0	(70,391)	0	4,140,000	0	0	0	165,600	09/01/2033	1.A FE
598223-QW-8	MIDWAY ISD GEN OBLIG S 5.000		08/15/2022	REDEEMED		1,305,000	1,305,000	1,378,889	1,311,044	0	(6,044)	0	(6,044)	0	1,305,000	0	0	0	65,250	08/15/2030	1.A FE
598223-QX-6	MIDWAY ISD GEN OBLIG S 5.000		08/15/2022	REDEEMED		2,420,000	2,420,000	2,542,331	2,430,025	0	(10,025)	0	(10,025)	0	2,420,000	0	0	0	121,000	08/15/2031	1.A FE
598223-SV-8	MIDWAY ISD GEN OBLIG S 5.000		08/15/2022	REDEEMED		1,195,000	1,195,000	1,269,950	1,201,120	0	(6,120)	0	(6,120)	0	1,195,000	0	0	0	59,750	08/15/2029	1.A FE
598223-SW-6	MIDWAY ISD GEN OBLIG S 5.000		08/15/2022	REDEEMED		1,000,000	1,000,000	1,062,720	1,005,121	0	(5,121)	0	(5,121)	0	1,000,000	0	0	0	50,000	08/15/2029	1.A FE
60956P-NV-0	MONMOUTH CO IMPT AUTH 4.000		07/08/2022	SUMRIDGE PARTNERS LLC		1,062,780	1,000,000	1,052,780	1,083,052	0	(9,046)	21,638	(30,684)	0	1,052,368	0	10,412	10,412	37,889	08/01/2029	1.A FE
613340-5K-0	MONTGOMERY CO GENERAL 4.000		09/20/2022	MUNI CENTER		127,258	125,000	132,280	126,912	0	(713)	0	(713)	0	126,199	0	1,058	1,058	4,042	12/01/2032	1.A FE
61334P-DG-5	MONTGOMERY CO GO TAXAB 1.450		08/18/2022	J P MORGAN CHASE SECURITIES INC		9,503,696	11,290,000	11,449,528	11,428,941	0	(9,573)	0	(9,573)	0	11,419,368	0	(1,915,672)	(1,915,672)	132,328	11/01/2030	1.A FE
61334P-DH-3	MONTGOMERY CO GO TAXAB 1.550		08/18/2022	J P MORGAN CHASE SECURITIES INC		26,905,080	32,555,000	33,040,721	32,978,233	0	(29,053)	0	(29,053)	0	32,949,180	0	(6,044,100)	(6,044,100)	407,887	11/01/2031	1.A FE
621196-B2-9	MT DIABLO USD GO REF S 5.000		07/01/2022	REDEEMED		5,000,000	5,000,000	5,608,400	5,035,123	0	(35,123)	0	(35,123)	0	5,000,000	0	0	0	250,000	07/01/2029	1.D FE
639438-K4-1	NAZARETH AREA SCH DIST 5.000		09/19/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,069,750	1,000,000	1,153,600	1,078,644	0	(14,034)	0	(14,034)	0	1,064,611	0	5,139	5,139	42,500	11/15/2036	1.C FE
652113-WW-7	NEWPORT MESA USD GEN O 5.000		08/01/2022	REDEEMED		1,250,000	1,250,000	1,472,350	1,264,536	0	(14,536)	0	(14,536)	0	1,250,000	0	0	0	62,500	08/01/2027	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
652113-WX-5	NEWPORT MESA USD GEN O 5.000		08/01/2022	REDEEMED		2,500,000	2,500,000	2,858,420	2,540,253	0	(40,253)	0	(40,253)	0	2,500,000	0	0	0	125,000	08/01/2028	1.B FE
659155-GK-5	NORTH EAST ISD GO REF 4.000		09/16/2022	MUNI CENTER		204,432	200,000	217,476	209,072	0	(3,097)	0	(3,097)	0	205,975	0	(1,543)	(1,543)	9,089	02/01/2032	1.A FE
668844-MF-7	NORWALK GENERAL OBLIGA 2.500		07/15/2022	REDEEMED		1,570,000	1,570,000	1,605,231	1,573,340	0	(3,340)	0	(3,340)	0	1,570,000	0	0	0	39,250	07/15/2029	1.A FE
677765-DD-8	OHLONE CCD GO REF S201 5.000		08/01/2022	REDEEMED		2,230,000	2,230,000	2,626,561	2,256,709	0	(26,709)	0	(26,709)	0	2,230,000	0	0	0	111,500	08/01/2028	1.B FE
678519-VF-3	OKLAHOMA CITY GEN OBLI 2.750		08/02/2022	HILLTOP SECURITIES		4,139,078	4,080,000	4,232,755	4,149,224	0	(9,408)	0	(9,408)	0	4,139,816	0	(737)	(737)	103,785	03/01/2028	1.A FE
679384-JN-8	OLATHE GENERAL OBLIGAT 2.500		07/11/2022	PIPER JAFFRAY		1,515,303	1,515,000	1,503,744	1,540,446	0	(4,433)	32,194	(36,627)	0	1,503,819	0	11,484	11,484	29,669	10/01/2027	1.B FE
698873-XU-5	PAPILLION-LA VISTA SD# 4.000		07/21/2022	ROBERT W BAIRD & CO		701,961	665,000	767,177	711,921	0	(5,764)	0	(5,764)	0	706,157	0	(4,196)	(4,196)	17,290	12/01/2028	1.C FE
719780-MS-4	PICKERINGTON LOCAL SD 4.000		08/03/2022	PNC CAPITAL MARKETS		1,687,497	1,605,000	1,821,418	1,701,043	0	(14,029)	0	(14,029)	0	1,687,014	0	483	483	43,513	12/01/2032	1.C FE
751622-MB-4	RAMSEY CO GENERAL OBLI 3.000		09/15/2022	VARIOUS		820,948	820,000	865,264	843,458	0	(7,972)	0	(7,972)	0	835,486	0	(14,538)	(14,538)	27,847	02/01/2028	1.A FE
751622-MC-2	RAMSEY CO GENERAL OBLI 3.125		09/19/2022	RAYMOND JAMES & ASSOC		845,642	845,000	864,891	850,507	0	(1,883)	0	(1,883)	0	848,624	0	(2,982)	(2,982)	30,074	02/01/2029	1.A FE
752147-HF-8	RANCHO SANTIAGO CCD GO .335		09/01/2022	MATURED		575,000	575,000	575,000	575,000	0	0	0	0	0	575,000	0	0	0	1,926	09/01/2022	1.C FE
797272-LW-9	SAN DIEGO CCD GO REF S 5.000		08/01/2022	REDEEMED		10,000,000	10,000,000	11,672,000	10,108,735	0	(108,735)	0	(108,735)	0	10,000,000	0	0	0	500,000	08/01/2029	1.A FE
799055-QG-6	SAN MATEO FOSTER CSD G 4.000		08/17/2022	OPPENHEIMER AND CO		596,256	565,000	626,545	590,310	0	(4,298)	0	(4,298)	0	586,012	0	10,244	10,244	23,730	08/01/2032	1.B FE
802088-KY-9	SANTA FE PUBLIC SCHOOL 3.000		08/09/2022	VARIOUS		4,262,354	4,225,000	4,395,141	4,254,265	0	(10,519)	0	(10,519)	0	4,243,746	0	18,608	18,608	125,938	08/01/2025	1.D FE
802498-NJ-5	SANTA MONICA-MALIBU US 3.000		09/16/2022	WELLS FARGO SECURITIES		860,013	850,000	866,422	856,613	0	(1,284)	0	(1,284)	0	855,330	0	4,683	4,683	28,971	08/01/2027	1.B FE
815323-JV-3	SEDGWICK CO GEN OBLIGA 5.000		08/01/2022	MATURED		1,215,000	1,215,000	1,392,827	1,225,678	0	(10,678)	0	(10,678)	0	1,215,000	0	0	0	60,750	08/01/2022	1.A FE
833153-UH-0	SNOHOMISH CO SD #15 ED 5.000		07/15/2022	HILLTOP SECURITIES		713,434	650,000	785,922	707,469	0	(7,730)	0	(7,730)	0	699,739	0	13,695	13,695	20,583	12/01/2026	1.B FE
866203-ZM-7	SUMMIT GENERAL OBLIGAT 2.000		07/11/2022	STONEX FINANCIAL		804,829	815,000	796,711	815,987	0	29	19,124	(19,095)	0	796,893	0	7,936	7,936	14,127	03/01/2026	1.A FE
952030-X7-4	WEST CHESTER AREA SCH 2.500		08/09/2022	VARIOUS		8,332,046	8,305,000	8,291,297	8,453,165	0	(27,337)	134,288	(161,625)	0	8,291,540	0	40,506	40,506	199,186	02/15/2026	1.A FE
95640H-CQ-9	WEST VALLEY-MISSION CC 4.500		08/01/2022	REDEEMED		4,105,000	4,105,000	4,470,386	4,130,045	0	(25,045)	0	(25,045)	0	4,105,000	0	0	0	184,725	08/01/2032	1.A FE
973126-RX-5	WINCHESTER GENERAL OBL 4.500		09/01/2022	REDEEMED		1,560,000	1,560,000	1,700,852	1,595,567	0	(35,567)	0	(35,567)	0	1,560,000	0	0	0	70,200	09/01/2029	1.B FE
973126-RY-3	WINCHESTER GENERAL OBL 4.500		09/01/2022	REDEEMED		1,635,000	1,635,000	1,782,624	1,672,277	0	(37,277)	0	(37,277)	0	1,635,000	0	0	0	73,575	09/01/2030	1.B FE
985743-PA-5	YELLOWSTONE CO SD #2 B 4.000		09/20/2022	MUNI CENTER		102,729	100,000	111,907	106,644	0	(1,942)	0	(1,942)	0	104,702	0	(1,973)	(1,973)	3,078	06/15/2025	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						199,279,442	203,920,000	217,965,841	209,048,763	0	(1,483,833)	541,103	(2,024,936)	0	207,023,826	0	(7,744,385)	(7,744,385)	6,436,232	XXX	XXX
Bonds - U.S. Special Revenues																					
121822-AX-8	BURLINGTON ENVRN KANSA 2.950		09/15/2022	MUNI CENTER		251,230	250,000	249,965	249,982	0	2	0	2	0	249,985	0	1,245	1,245	5,900	12/01/2023	1.F FE
139883-AA-0	CAPITAL CITY ECONOMIC 5.000		09/29/2022	REDEEMED		191,485	191,485	191,485	191,486	0	0	0	0	0	191,485	0	0	0	5,638	12/01/2027	5.B GI
147056-FX-8	CARY COMBINED ENTERPRI 5.000		09/15/2022	RBC CAPITAL MARKETS		767,718	700,000	858,599	814,433	0	(16,157)	0	(16,157)	0	798,276	0	(30,558)	(30,558)	28,000	12/01/2031	1.A FE
160429-VE-3	CHARLESTON WATERWORKS 5.000		07/11/2022	JANNEY MONTGOMERY SCOTT INC		3,389,940	3,080,000	3,348,299	3,463,035	0	(42,923)	74,151	(117,073)	0	3,345,962	0	43,979	43,979	159,133	01/01/2032	1.A FE
196632-WE-9	COLORADO SPRINGS UTILI 5.000		08/17/2022	RBC CAPITAL MARKETS		435,316	400,000	483,080	434,519	0	(5,415)	0	(5,415)	0	429,104	0	6,212	6,212	15,222	11/15/2026	1.C FE
196632-WF-6	COLORADO SPRINGS UTILI 5.000		09/15/2022	MORGAN STANLEY		1,297,773	1,210,000	1,456,622	1,374,832	0	(29,857)	0	(29,857)	0	1,344,975	0	(47,202)	(47,202)	51,089	11/15/2027	1.C FE
382512-EA-5	GOODYEAR PUB IMPT CORP 5.000		07/07/2022	CABRERA CAPITAL MARKETS INC.		2,584,647	2,340,000	2,570,256	2,634,223	0	(32,920)	32,773	(65,693)	0	2,568,530	0	16,117	16,117	120,250	07/01/2028	1.C FE
39167J-BX-2	GREATER CLEVELAND REG 5.000		09/15/2022	COMMERCE BANK		653,676	610,000	736,941	661,091	0	(8,961)	0	(8,961)	0	652,131	0	1,545	1,545	24,400	12/01/2028	1.B FE
39167J-BY-0	GREATER CLEVELAND REG 5.000		09/19/2022	HILLTOP SECURITIES		929,847	870,000	1,041,816	985,431	0	(20,791)	0	(20,791)	0	964,641	0	(34,793)	(34,793)	35,042	12/01/2029	1.B FE
425538-DC-6	HENNEPIN CO SALES TAX 5.000		07/18/2022	VARIOUS		3,342,030	3,000,000	3,626,310	3,334,184	0	(35,421)	0	(35,421)	0	3,298,763	0	43,267	43,267	89,583	12/15/2031	1.A FE
45203H-A9-3	ILLINOIS FIN AUTH (UNI 5.000		07/14/2022	BAS-MERRILL LYNCH		4,212,960	4,000,000	4,191,440	4,291,604	0	(55,527)	48,735	(104,261)	0	4,187,342	0	25,618	25,618	159,444	10/01/2032	1.C FE
45506D-J5-5	INDIANA FINANCE AUTH G 5.000		07/21/2022	MORGAN STANLEY		3,404,100	3,000,000	3,735,780	3,457,326	0	(39,923)	0	(39,923)	0	3,417,402	0	(13,302)	(13,302)	147,500	02/01/2030	1.A FE
495289-E5-5	KING CO SEWER REV REF 5.000		07/01/2022	REDEEMED		2,325,000	2,325,000	2,716,135	2,347,906	0	(22,906)	0	(22,906)	0	2,325,000	0	0	0	116,250	01/01/2033	1.B FE
57585K-WC-8	MASSACHUSETTS H/E MAS 5.500		07/01/2022	MATURED		2,495,000	2,495,000	3,059,594	2,522,372	0	(27,372)	0	(27,372)	0	2,495,000	0	0	0	137,225	07/01/2022	1.A FE
576051-FK-7	MASSACHUSETTS WATER RE 5.000		08/01/2022	REDEEMED		2,390,000	2,390,000	2,732,774	2,412,663	0	(22,663)	0	(22,663)	0	2,390,000	0	0	0	119,500	08/01/2029	1.B FE
576051-FL-5	MASSACHUSETTS WATER RE 5.000		08/01/2022	REDEEMED		2,500,000	2,500,000	2,851,525	2,523,272	0	(23,272)	0	(23,272)	0	2,500,000	0	0	0	125,000	08/01/2030	1.B FE
576051-FW-1	MASSACHUSETTS WATER RE 5.000		08/01/2022	REDEEMED		5,940,000	5,940,000	6,692,657	5,990,142	0	(50,142)	0	(50,142)	0	5,940,000	0	0	0	297,000	08/01/2033	1.B FE
576051-GA-8	MASSACHUSETTS WATER RE 5.000		08/01/2022	REDEEMED		5,000,000	5,000,000	5,717,100	5,047,412	0	(47,412)	0	(47,412)	0	5,000,000	0	0	0	250,000	08/01/2029	1.B FE
57605A-BY-1	MASSACHUSETTS WTR POLL 5.000		08/01/2022	REDEEMED		5,715,000	5,715,000	6,867,658	5,790,104	0	(75,104)	0	(75,104)	0	5,715,000	0	0	0	285,750	08/01/2030	1.A FE
586158-PD-3	MEMPHIS ELEC SYS REV S 5.000		07/13/2022	ZIEGLER CAPITAL MARKETS		2,393,408	2,165,000	2,367,254	2,478,584	0	(32,260)	80,923	(113,183)	0	2,365,401	0	28,007	28,007	67,356	12/01/2029	1.E FE
58616P-AN-8	MEMPHIS GAS SYS REV S2 5.000		07/13/2022	STONEX FINANCIAL		2,414,403	2,185,000	2,389,123	2,501,481	0	(32,558)	81,670	(114,229)	0	2,387,252	0	27,151	27,151	67,978	12/01/2029	1.D FE
60416R-AG-7	MINNESOTA ST HSG PROJ- 3.220		09/26/2022	VARIOUS		15,562	15,562	15,562	15,562	0	0	0	0	0	15,562	0	0	0	337	01/01/2034	1.A FE
646066-JN-1	NEW JERSEY EDL FACS (P 5.000		09/08/2022	MUNI CENTER		107,577	100,000	118,312	106,942	0	(1,332)	0	(1,332)	0	105,610	0	1,967	1,967	5,986	07/01/2034	1.A FE
646066-P3-8	NEW JERSEY EDL FACS (P 5.000		07/18/2022	BARCLAYS CAPITAL INC		6,436,721	5,740,000	7,042,923	6,495,188	0	(71,528)	0	(71,528)	0	6,423,660	0	13,061	13,061	302,147	07/01/2033	1.A FE
64711N-L7-8	NEW MEXICO FIN AUTH SR 3.000		07/21/2022	DA DAVIDSON		912,157	895,000	908,273	946,608	0	(5,849)	32,709	(38,558)	0	908,050	0	4,107	4,107	17,453	06/01/2028	1.B FE
66283A-EH-5	NORTH TEXAS WATER REGL 5.000		09/15/2022	MORGAN STANLEY		1,280,652	1,210,000	1,432,108	1,352,109	0	(29,239)	0	(29,239)	0	1,322,871	0	(42,219)	(42,219)	48,400	06/01/2028	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	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
68607V-F8-3	OREGON DEPT ADMIN SVCS 5.000		09/19/2022	VARIOUS		1,390,194	1,345,000	1,594,148	1,409,032	0	(20,039)	0	(20,039)	0	1,388,993	0	1,201	1,201	65,257	04/01/2027	1.C FE
68607V-L7-8	OREGON DEPT ADMIN SVCS 5.000		07/18/2022	CITIGROUP GLOBAL MARKETS		3,195,120	3,000,000	3,642,930	3,223,850	0	(36,779)	0	(36,779)	0	3,187,071	0	8,049	8,049	120,417	04/01/2034	1.C FE
709235-XY-6	PENNSYLVANIA STATE UNI 5.000		08/02/2022	BNY MELLON CAPITAL MARKETS INC		3,643,050	3,290,000	4,083,844	3,676,202	0	(46,653)	0	(46,653)	0	3,629,549	0	13,501	13,501	152,163	09/01/2033	1.C FE
71884A-XA-2	PHOENIX CIVIC IMP SR L 5.000		07/01/2022	REDEEMED		2,140,000	2,140,000	2,534,723	2,162,469	0	(22,469)	0	(22,469)	0	2,140,000	0	0	0	107,000	07/01/2027	1.C FE
71884A-XB-0	PHOENIX CIVIC IMP SR L 5.000		07/01/2022	REDEEMED		2,685,000	2,685,000	3,159,762	2,712,121	0	(27,121)	0	(27,121)	0	2,685,000	0	0	0	134,250	07/01/2028	1.C FE
790420-NS-8	SAINT JOHNS CO WATER & 5.000		08/02/2022	UBS AG		1,987,341	1,805,000	2,216,269	2,005,320	0	(25,684)	0	(25,684)	0	1,979,636	0	7,705	7,705	60,919	06/01/2035	1.C FE
79574C-AM-5	SALT RIVER PROJ AGR IM 5.000		09/16/2022	VARIOUS		1,179,669	1,105,000	1,319,956	1,185,152	0	(16,055)	0	(16,055)	0	1,169,097	0	10,572	10,572	43,798	12/01/2027	1.B FE
796253-4P-4	SAN ANTONIO ELEC & GAS 3.000		07/18/2022	BAS-MERRILL LYNCH		1,889,997	1,850,000	1,919,005	1,879,906	0	(3,856)	0	(3,856)	0	1,876,050	0	13,947	13,947	53,804	02/01/2027	1.D FE
812728-SJ-3	SEATTLE WATER REV REF 5.000		09/01/2022	REDEEMED		10,760,000	10,760,000	13,027,455	10,926,329	0	(166,329)	0	(166,329)	0	10,760,000	0	0	0	538,000	09/01/2030	1.B FE
812728-SK-0	SEATTLE WATER REV REF 5.000		09/01/2022	REDEEMED		11,485,000	11,485,000	13,836,439	11,657,943	0	(172,943)	0	(172,943)	0	11,485,000	0	0	0	574,250	09/01/2031	1.B FE
873545-JJ-7	TACOMA SEWER REV REF S 3.500		08/09/2022	KEYBANC CAPITAL MARK		880,777	845,000	923,754	900,233	0	(7,372)	0	(7,372)	0	892,861	0	(12,084)	(12,084)	20,538	12/01/2029	1.B FE
87971H-KG-8	TEMPE EXCISE TAX REV R 5.000		07/07/2022	CABRERA CAPITAL MARKETS INC.		495,360	450,000	492,129	503,294	0	(5,939)	5,533	(11,471)	0	491,822	0	3,538	3,538	23,125	07/01/2031	1.C FE
899656-PR-7	TULSA MET UTILITY AUTH 3.000		08/09/2022	BOK FINANCIAL SECURITIES INC		531,610	525,000	543,118	530,466	0	(1,455)	0	(1,455)	0	529,011	0	2,599	2,599	13,563	04/01/2029	1.B FE
91802R-CF-4	UTILITY DEBT SECURITIZ 5.000		09/07/2022	STIFEL NICOLAUS & CO INC		4,324,960	4,000,000	4,862,280	4,404,997	0	(59,749)	0	(59,749)	0	4,345,247	0	(20,287)	(20,287)	146,667	12/15/2033	1.A FE
92817S-F6-0	VIRGINIA PUBLIC SCH AU 3.000		08/01/2022	REDEEMED		1,125,000	1,125,000	1,163,711	1,133,876	0	(8,876)	0	(8,876)	0	1,125,000	0	0	0	33,750	08/01/2028	1.B FE
92818L-2T-8	VIRGINIA RES AUTH INFR 5.000		07/07/2022	SUMRIDGE PARTNERS LLC		2,478,667	2,230,000	2,459,445	2,537,796	0	(31,898)	48,024	(79,922)	0	2,457,874	0	20,793	20,793	77,431	11/01/2030	1.A FE
92818L-2U-5	VIRGINIA RES AUTH INFR 5.000		07/08/2022	SUMRIDGE PARTNERS LLC		1,432,532	1,290,000	1,419,942	1,464,229	0	(18,116)	27,143	(45,259)	0	1,418,970	0	13,562	13,562	44,971	11/01/2031	1.A FE
960686-CE-1	WESTMINSTER WTR & WSTW 5.000		07/21/2022	BOK FINANCIAL SECURITIES INC		724,391	655,000	716,563	759,550	0	(11,137)	32,783	(43,920)	0	715,630	0	8,761	8,761	21,288	12/01/2032	1.B FE
977123-H9-2	WISCONSIN TRANSPORTATI 4.500		07/01/2022	REDEEMED		6,000,000	6,000,000	6,310,140	6,021,790	0	(21,790)	0	(21,790)	0	6,000,000	0	0	0	270,000	07/01/2032	1.B FE
977123-J2-5	WISCONSIN TRANSPORTATI 4.500		07/01/2022	REDEEMED		5,700,000	5,700,000	5,965,962	5,718,736	0	(18,736)	0	(18,736)	0	5,700,000	0	0	0	256,500	07/01/2033	1.B FE
977123-J3-3	WISCONSIN TRANSPORTATI 4.500		07/01/2022	REDEEMED		6,500,000	6,500,000	6,780,085	6,519,767	0	(19,767)	0	(19,767)	0	6,500,000	0	0	0	292,500	07/01/2034	1.B FE
3128JM-QF-7	FH (3/1 ARM) #1B2353 3.547		09/15/2022	VARIOUS		3,683	3,683	3,660	3,669	0	14	0	14	0	3,683	0	0	0	49	09/15/2035	1.A
3128JM-SB-4	FH (3/1 ARM) #1B2413 2.276		09/15/2022	VARIOUS		103,285	103,285	103,043	102,896	0	389	0	389	0	103,285	0	0	0	1,366	10/15/2035	1.A
31296J-2J-4	FHLMC GOLD P #A10777 5.500		09/15/2022	VARIOUS		71	71	70	70	0	1	0	1	0	71	0	0	0	3	07/15/2033	1.A
31296J-4V-5	FHLMC GOLD P #A10836 5.500		09/15/2022	VARIOUS		834	834	816	824	0	10	0	10	0	834	0	0	0	31	07/15/2033	1.A
31296K-BK-8	FHLMC GOLD P #A10942 5.500		09/15/2022	VARIOUS		338	338	331	333	0	5	0	5	0	338	0	0	0	12	07/15/2033	1.A
31296K-NR-0	FHLMC GOLD P #A11300 5.500		09/15/2022	VARIOUS		731	731	716	718	0	13	0	13	0	731	0	0	0	27	07/15/2033	1.A
31296K-QD-8	FHLMC GOLD P #A11352 5.500		09/15/2022	VARIOUS		257	257	252	253	0	4	0	4	0	257	0	0	0	9	07/15/2033	1.A
31296K-TN-3	FHLMC GOLD P #A11457 5.500		09/15/2022	VARIOUS		2,832	2,832	2,772	2,781	0	51	0	51	0	2,832	0	0	0	104	07/15/2033	1.A
31296K-4R-1	FHLMC GOLD P #A11732 5.000		09/15/2022	VARIOUS		12,711	12,711	12,632	12,655	0	56	0	56	0	12,711	0	0	0	396	08/15/2033	1.A
31296L-KZ-3	FHLMC GOLD P #A12112 5.500		09/15/2022	VARIOUS		884	884	865	873	0	11	0	11	0	884	0	0	0	32	08/15/2033	1.A
31296L-WL-1	FHLMC GOLD P #A12451 5.500		09/15/2022	VARIOUS		56	56	55	55	0	1	0	1	0	56	0	0	0	2	08/15/2033	1.A
31296L-ZL-8	FHLMC GOLD P #A12547 5.500		09/15/2022	VARIOUS		141	141	138	139	0	2	0	2	0	141	0	0	0	5	08/15/2033	1.A
31296M-6K-0	FHLMC GOLD P #A13574 5.000		09/15/2022	VARIOUS		4,432	4,432	4,404	4,411	0	21	0	21	0	4,432	0	0	0	149	09/15/2033	1.A
31296N-EJ-2	FHLMC GOLD P #A13737 5.000		09/15/2022	VARIOUS		26,430	26,430	26,264	26,308	0	121	0	121	0	26,430	0	0	0	873	09/15/2033	1.A
31292G-6T-8	FHLMC GOLD P #C00882 7.500		09/15/2022	VARIOUS		522	522	550	571	0	(49)	0	(49)	0	522	0	0	0	26	11/15/2029	1.A
31292H-G5-7	FHLMC GOLD P #C01120 7.000		09/15/2022	VARIOUS		253	253	295	281	0	(28)	0	(28)	0	253	0	0	0	12	01/15/2031	1.A
31292H-XK-5	FHLMC GOLD P #C01582 5.500		09/15/2022	VARIOUS		2,591	2,591	2,537	2,548	0	44	0	44	0	2,591	0	0	0	95	07/15/2033	1.A
31293E-N4-8	FHLMC GOLD P #C18511 6.000		09/15/2022	VARIOUS		151	151	142	143	0	8	0	8	0	151	0	0	0	6	12/15/2028	1.A
31298W-JP-1	FHLMC GOLD P #C59270 7.000		09/15/2022	VARIOUS		59	59	62	67	0	(8)	0	(8)	0	59	0	0	0	3	10/15/2031	1.A
31287P-E9-0	FHLMC GOLD P #C63760 7.000		09/15/2022	VARIOUS		29	29	31	33	0	(3)	0	(3)	0	29	0	0	0	1	02/15/2032	1.A
31287Q-FF-3	FHLMC GOLD P #C64666 7.000		08/15/2022	VARIOUS		389	389	409	428	0	(39)	0	(39)	0	389	0	0	0	18	03/15/2032	1.A
31287T-DJ-1	FHLMC GOLD P #C67305 7.000		09/15/2022	VARIOUS		1,036	1,036	1,092	1,146	0	(110)	0	(110)	0	1,036	0	0	0	48	05/15/2032	1.A
31287T-SE-6	FHLMC GOLD P #C67717 7.000		09/15/2022	VARIOUS		208	208	219	223	0	(14)	0	(14)	0	208	0	0	0	10	06/15/2032	1.A
31287V-GQ-7	FHLMC GOLD P #C69207 7.000		09/15/2022	VARIOUS		1,034	1,034	1,091	1,181	0	(147)	0	(147)	0	1,034	0	0	0	48	07/15/2032	1.A
31288D-AJ-8	FHLMC GOLD P #C74509 5.500		09/15/2022	VARIOUS		172	172	169	169	0	3	0	3	0	172	0	0	0	6	12/15/2032	1.A
31288E-4Z-7	FHLMC GOLD P #C76240 5.500		09/15/2022	VARIOUS		222	222	223	223	0	0	0	0	0	222	0	0	0	8	02/15/2033	1.A
31288J-EY-8	FHLMC GOLD P #C79151 5.500		09/15/2022	VARIOUS		1,044	1,044	1,047	1,045	0	(1)	0	(1)	0	1,044	0	0	0	38	04/15/2033	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 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
31288J-WV-4	FHLMC GOLD P #C79660 5.500		09/15/2022	VARIOUS		312	312	313	313	0	(1)	0	(1)	0	312	0	0	0	11	04/15/2033	1.A
31335H-Z7-1	FHLMC GOLD P #C90766 5.500		09/15/2022	VARIOUS		6,346	6,346	6,480	6,360	0	(15)	0	(15)	0	6,346	0	0	0	233	12/15/2023	1.A
31294M-GB-1	FHLMC GOLD P #E02894 3.500		09/15/2022	VARIOUS		68,222	68,222	68,342	68,247	0	(25)	0	(25)	0	68,222	0	0	0	1,533	05/15/2026	1.A
31283H-LC-7	FHLMC GOLD P #G01223 7.000		09/15/2022	VARIOUS		257	257	270	279	0	(22)	0	(22)	0	257	0	0	0	12	10/15/2029	1.A
31283H-N4-3	FHLMC GOLD P #G01311 7.000		09/15/2022	VARIOUS		640	640	678	712	0	(72)	0	(72)	0	640	0	0	0	31	09/15/2031	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		09/15/2022	VARIOUS		2,228	2,228	2,189	2,195	0	33	0	33	0	2,228	0	0	0	80	06/15/2033	1.A
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		09/15/2022	VARIOUS		30,181	30,181	26,805	28,255	0	1,926	0	1,926	0	30,181	0	0	0	802	05/15/2034	1.A
3128MJ-FH-8	FHLMC GOLD P #G08167 5.500		09/15/2022	VARIOUS		8,139	8,139	8,018	8,018	0	121	0	121	0	8,139	0	0	0	312	12/15/2036	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		09/15/2022	VARIOUS		86,234	86,234	82,667	83,821	0	2,413	0	2,413	0	86,234	0	0	0	1,712	08/15/2043	1.A
3128MJ-TL-4	FHLMC GOLD P #G08554 3.500		09/15/2022	VARIOUS		142,781	142,781	141,554	141,462	0	1,320	0	1,320	0	142,781	0	0	0	3,292	10/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		09/15/2022	VARIOUS		46,411	46,411	46,153	46,185	0	226	0	226	0	46,411	0	0	0	922	01/15/2047	1.A
3132J4-KR-9	FHLMC GOLD P #G31003 2.500		09/15/2022	VARIOUS		233,393	233,393	230,674	230,300	0	3,093	0	3,093	0	233,393	0	0	0	3,826	03/15/2037	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
31335A-2P-2	FHLMC GOLD P #G60782 3.000		09/15/2022	VARIOUS		125,422	125,422	124,286	124,569	0	853	0	853	0	125,422	0	0	0	2,543	10/15/2046	1.A
31335B-CW-4	FHLMC GOLD P #G60985 3.000		09/15/2022	VARIOUS		206,447	206,447	209,205	209,204	0	(2,757)	0	(2,757)	0	206,447	0	0	0	4,144	07/15/2047	1.A
3128PT-3L-7	FHLMC GOLD P #J14403 3.500		09/15/2022	VARIOUS		19,854	19,854	19,754	19,800	0	54	0	54	0	19,854	0	0	0	463	02/15/2026	1.A
3132KE-EH-4	FHLMC GOLD P #V60136 2.500		09/15/2022	VARIOUS		108,028	108,028	108,720	108,287	0	(259)	0	(259)	0	108,028	0	0	0	1,799	06/15/2028	1.A
3133B3-CY-1	FHLMC PASS T #QD5487 3.000		09/25/2022	PAID ON PRINCIPAL		166,319	166,319	156,938	156,938	0	9,381	0	9,381	0	166,319	0	0	0	416	01/25/2052	1.A
31336G-MR-3	FHLMC PASS T #QN0368 2.500		09/25/2022	VARIOUS		144,507	144,507	146,753	146,842	0	(2,335)	0	(2,335)	0	144,507	0	0	0	2,405	08/25/2034	1.A
3133KG-4K-1	FHLMC PASS T #RA1726 2.500		09/25/2022	VARIOUS		204,149	204,149	202,920	202,980	0	1,168	0	1,168	0	204,149	0	0	0	3,517	11/25/2049	1.A
3133KL-WB-9	FHLMC PASS T #RA5142 2.500		09/25/2022	PAID ON PRINCIPAL		248,930	248,930	227,032	227,032	0	21,898	0	21,898	0	248,930	0	0	0	519	05/25/2051	1.A
3133KN-SG-9	FHLMC PASS T #RA6819 2.500		09/25/2022	VARIOUS		206,107	206,107	186,302	186,302	0	19,806	0	19,806	0	206,107	0	0	0	603	02/25/2052	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		09/25/2022	VARIOUS		55,302	55,302	54,956	55,287	0	15	0	15	0	55,302	0	0	0	890	10/25/2046	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
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		09/25/2022	VARIOUS		66,868	66,868	67,886	68,180	0	(1,312)	0	(1,312)	0	66,868	0	0	0	1,306	11/25/2046	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		09/15/2022	VARIOUS		8,624	8,624	8,605	8,604	0	20	0	20	0	8,624	0	0	0	371	01/15/2031	1.A
31339N-AG-1	FHR 2400 MK CMO 6.500		09/15/2022	VARIOUS		57,103	57,103	56,318	56,651	0	452	0	452	0	57,103	0	0	0	2,587	01/15/2032	1.A
31339N-F2-7	FHR 2413 MH CMO 6.500		09/15/2022	VARIOUS		37,486	37,486	36,971	37,171	0	315	0	315	0	37,486	0	0	0	1,615	02/15/2032	1.A
31339D-GP-7	FHR 2422 CH CMO 6.500		09/15/2022	VARIOUS		40,388	40,388	39,555	40,041	0	348	0	348	0	40,388	0	0	0	1,823	02/15/2032	1.A
31394P-YV-5	FHR 2769 CY CMO 5.000		09/15/2022	VARIOUS		63,381	63,381	63,104	63,243	0	138	0	138	0	63,381	0	0	0	2,107	03/15/2024	1.A
3137A0-UA-1	FHR 3713 PA CMO 2.000		09/15/2022	VARIOUS		565,272	565,272	560,238	562,484	0	2,788	0	2,788	0	565,272	0	0	0	7,683	02/15/2040	1.A
3137AW-QW-8	FHR 4148 AB CMO 1.500		09/15/2022	VARIOUS		251,003	251,003	244,139	246,375	0	4,628	0	4,628	0	251,003	0	0	0	2,406	12/15/2027	1.A
3137FC-AD-6	FHR 4735 MA CMO 3.000		09/15/2022	VARIOUS		176,120	176,120	178,067	176,767	0	(647)	0	(647)	0	176,120	0	0	0	3,336	08/15/2045	1.A
3137FD-BP-6	FHR 4745 E CMO 3.000		09/15/2022	VARIOUS		207,460	207,460	207,632	207,616	0	(157)	0	(157)	0	207,460	0	0	0	4,019	01/15/2048	1.A
3137FD-V9-0	FHR 4753 BK CMO 3.000		09/15/2022	VARIOUS		149,799	149,799	148,649	148,815	0	984	0	984	0	149,799	0	0	0	2,802	01/15/2048	1.A
3137FN-RS-1	FHR 4909 GD CMO 2.500		09/25/2022	VARIOUS		157,521	157,521	158,911	158,936	0	(1,416)	0	(1,416)	0	157,521	0	0	0	2,768	03/25/2049	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		09/25/2022	VARIOUS		63,375	63,375	63,375	63,408	0	(33)	0	(33)	0	63,375	0	0	0	1,098	04/25/2049	1.A
3132HT-K8-8	FHS 300 300 CMO 3.000		09/15/2022	VARIOUS		129,021	129,021	128,195	128,229	0	792	0	792	0	129,021	0	0	0	2,592	01/15/2043	1.A
31406L-MX-3	FN (10/1 ARM #813174 2.259		09/25/2022	VARIOUS		1,792	1,792	1,808	1,789	0	3	0	3	0	1,792	0	0	0	27	02/25/2035	1.A
31407B-VG-1	FN (10/1 ARM #826015 3.810		09/25/2022	VARIOUS		3,133	3,133	3,135	3,124	0	9	0	9	0	3,133	0	0	0	45	07/25/2035	1.A
31407B-2G-3	FN (10/1 ARM #826175 3.955		09/25/2022	VARIOUS		1,773	1,773	1,779	1,770	0	4	0	4	0	1,773	0	0	0	29	07/25/2035	1.A
31407C-HK-6	FN (10/1 ARM #826534 3.974		09/25/2022	VARIOUS		3,709	3,709	3,714	3,701	0	8	0	8	0	3,709	0	0	0	56	07/25/2035	1.A
31407J-XF-4	FN (10/1 ARM #832378 3.846		09/25/2022	VARIOUS		8,442	8,442	8,309	8,382	0	59	0	59	0	8,442	0	0	0	107	08/25/2035	1.A
31402R-NZ-8	FN (3/1 ARM) #735808 4.176		09/25/2022	VARIOUS		4,591	4,591	4,570	4,572	0	19	0	19	0	4,591	0	0	0	75	08/25/2035	1.A
31406M-6S-0	FN (3/1 ARM) #814581 2.511		09/25/2022	VARIOUS		6,565	6,565	6,533	6,535	0	30	0	30	0	6,565	0	0	0	98	04/25/2035	1.A
31406W-LD-4	FN (3/1 ARM) #822124 3.657		09/25/2022	VARIOUS		10,285	10,285	10,239	10,237	0	48	0	48	0	10,285	0	0	0	175	06/25/2035	1.A
31407C-D8-7	FN (3/1 ARM) #826427 3.979		09/25/2022	VARIOUS		177,566	177,566	176,332	176,201	0	1,365	0	1,365	0	177,566	0	0	0	2,461	07/25/2035	1.A
31407F-ML-1	FN (3/1 ARM) #829363 3.875		09/25/2022	VARIOUS		6,629	6,629	6,600	6,616	0	13	0	13	0	6,629	0	0	0	85	10/25/2035	1.A
31403K-3F-8	FN (5/1 ARM) #751498 2.340		09/25/2022	VARIOUS		1,894	1,894	1,881	1,890	0	4	0	4	0	1,894	0	0	0	28	11/25/2033	1.A
31403V-G4-5	FN (5/1 ARM) #759019 1.946		09/25/2022	VARIOUS		1,067	1,067	1,057	1,063	0	4	0	4	0	1,067	0	0	0	14	01/25/2034	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		09/25/2022	VARIOUS		5,390	5,390	5,575	5,370	0	20	0	20	0	5,390	0	0	0	260	12/25/2041	1.A
3138AE-LY-7	FNMA PASS TH #AI1242 3.500		09/25/2022	VARIOUS		24,363	24,363	24,292	24,300	0	63	0	63	0	24,363	0	0	0	574	04/25/2026	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		09/25/2022	VARIOUS		67,310	67,310	66,732	66,581	0	729	0	729	0	67,310	0	0	0	1,331	08/25/2045	1.A
3138X2-Q6-4	FNMA PASS TH #AU3176 3.000		09/25/2022	VARIOUS		253,990	253,990	257,721	257,468	0	(3,478)	0	(3,478)	0	253,990	0	0	0	5,018	08/25/2043	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 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
3138Y9-M4-7	FNMA PASS TH #AX7578 3.000		09/25/2022	VARIOUS		43,210	43,210	43,237	43,241	0	(31)	0	(31)	0	43,210	0	0	0	822	01/25/2045	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636 2.500		09/25/2022	VARIOUS		115,850	115,850	114,692	114,527	0	1,323	0	1,323	0	115,850	0	0	0	1,929	11/25/2047	1.A
3140JA-CD-8	FNMA PASS TH #BM5467 3.000		09/25/2022	VARIOUS		166,602	166,602	165,717	165,718	0	884	0	884	0	166,602	0	0	0	3,353	11/25/2047	1.A
3140JA-GR-3	FNMA PASS TH #BM5607 3.000		09/25/2022	VARIOUS		169,606	169,606	169,407	169,424	0	181	0	181	0	169,606	0	0	0	3,353	11/25/2046	1.A
3140XE-C7-7	FNMA PASS TH #FM9993 3.500		09/25/2022	VARIOUS		590,048	590,048	567,921	567,921	0	22,127	0	22,127	0	590,048	0	0	0	3,394	07/25/2051	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		09/25/2022	VARIOUS		32,065	32,065	31,789	31,615	0	450	0	450	0	32,065	0	0	0	640	06/25/2049	1.A
31371H-FM-5	FNMA PASS TH #252272 6.000		09/25/2022	VARIOUS		2,169	2,169	2,149	2,154	0	15	0	15	0	2,169	0	0	0	86	01/25/2029	1.A
31371H-KR-8	FNMA PASS TH #252404 6.000		09/25/2022	VARIOUS		78	78	77	77	0	1	0	1	0	78	0	0	0	3	03/25/2029	1.A
31371K-3A-7	FNMA PASS TH #254693 5.500		09/25/2022	VARIOUS		4,328	4,328	4,320	4,319	0	9	0	9	0	4,328	0	0	0	155	04/25/2033	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		09/25/2022	VARIOUS		34,888	34,888	35,068	34,819	0	69	0	69	0	34,888	0	0	0	1,160	09/25/2023	1.A
31371L-DQ-9	FNMA PASS TH #254911 5.000		09/25/2022	VARIOUS		8,939	8,939	8,923	8,911	0	27	0	27	0	8,939	0	0	0	296	10/25/2023	1.A
31371L-E3-9	FNMA PASS TH #254954 4.500		09/25/2022	VARIOUS		20,654	20,654	20,038	20,510	0	144	0	144	0	20,654	0	0	0	620	10/25/2023	1.A
31371L-FY-0	FNMA PASS TH #254983 5.500		09/25/2022	VARIOUS		235	235	234	234	0	1	0	1	0	235	0	0	0	8	12/25/2033	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500		09/25/2022	VARIOUS		88,714	88,714	88,548	88,511	0	204	0	204	0	88,714	0	0	0	3,346	11/25/2033	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		09/25/2022	VARIOUS		765	765	767	763	0	2	0	2	0	765	0	0	0	34	12/25/2027	1.A
31385W-2N-8	FNMA PASS TH #555281 6.000		09/25/2022	VARIOUS		1,782	1,782	1,830	1,845	0	(63)	0	(63)	0	1,782	0	0	0	71	03/25/2033	1.A
31385X-F9-3	FNMA PASS TH #555592 5.500		09/25/2022	VARIOUS		4,102	4,102	4,094	4,093	0	9	0	9	0	4,102	0	0	0	145	07/25/2033	1.A
31401W-AP-4	FNMA PASS TH #720114 5.500		09/25/2022	VARIOUS		2,230	2,230	2,226	2,225	0	5	0	5	0	2,230	0	0	0	82	07/25/2033	1.A
31401X-UH-8	FNMA PASS TH #721584 5.500		09/25/2022	VARIOUS		4,606	4,606	4,598	4,598	0	8	0	8	0	4,606	0	0	0	169	07/25/2033	1.A
31401Y-FH-3	FNMA PASS TH #722068 5.500		09/25/2022	VARIOUS		3,340	3,340	3,334	3,333	0	7	0	7	0	3,340	0	0	0	122	07/25/2033	1.A
31401Y-LS-2	FNMA PASS TH #722237 5.500		09/25/2022	VARIOUS		1,790	1,790	1,787	1,786	0	4	0	4	0	1,790	0	0	0	66	07/25/2033	1.A
31402B-FR-0	FNMA PASS TH #723876 5.500		09/25/2022	VARIOUS		712	712	711	711	0	1	0	1	0	712	0	0	0	26	07/25/2033	1.A
31402D-C4-0	FNMA PASS TH #725591 5.000		09/25/2022	VARIOUS		8,397	8,397	8,067	8,152	0	245	0	245	0	8,397	0	0	0	282	07/25/2034	1.A
31402G-PK-3	FNMA PASS TH #728626 4.500		09/25/2022	VARIOUS		356	356	321	335	0	21	0	21	0	356	0	0	0	11	08/25/2033	1.A
31402H-VV-0	FNMA PASS TH #729728 5.500		09/25/2022	VARIOUS		3,758	3,758	3,751	3,749	0	9	0	9	0	3,758	0	0	0	138	07/25/2033	1.A
31402J-RE-9	FNMA PASS TH #730485 4.500		09/25/2022	VARIOUS		4,633	4,633	4,244	4,390	0	243	0	243	0	4,633	0	0	0	139	08/25/2033	1.A
31402J-4W-4	FNMA PASS TH #730837 5.500		09/25/2022	VARIOUS		8,321	8,321	8,306	8,303	0	18	0	18	0	8,321	0	0	0	333	07/25/2033	1.A
31402V-UR-9	FNMA PASS TH #739592 5.500		09/25/2022	VARIOUS		230	230	229	229	0	0	0	0	0	230	0	0	0	8	09/25/2033	1.A
31402W-NN-4	FNMA PASS TH #740297 5.500		09/25/2022	VARIOUS		42,939	42,939	42,859	42,843	0	96	0	96	0	42,939	0	0	0	1,574	10/25/2033	1.A
31403C-WE-7	FNMA PASS TH #745045 4.500		09/25/2022	VARIOUS		51,076	51,076	47,852	48,928	0	2,148	0	2,148	0	51,076	0	0	0	1,483	12/25/2034	1.A
31404J-MA-0	FNMA PASS TH #769953 5.000		09/25/2022	VARIOUS		1,227	1,227	1,226	1,225	0	2	0	2	0	1,227	0	0	0	41	03/25/2034	1.A
31404Y-YE-6	FNMA PASS TH #782909 5.000		09/25/2022	VARIOUS		2,729	2,729	2,620	2,646	0	83	0	83	0	2,729	0	0	0	91	06/25/2034	1.A
31406V-2P-0	FNMA PASS TH #821682 5.000		09/25/2022	VARIOUS		6,670	6,670	6,609	6,618	0	52	0	52	0	6,670	0	0	0	224	06/25/2035	1.A
31410F-V3-6	FNMA PASS TH #888134 5.000		09/25/2022	VARIOUS		52,462	52,462	50,630	50,692	0	1,770	0	1,770	0	52,462	0	0	0	1,781	02/25/2037	1.A
31410K-PV-0	FNMA PASS TH #889736 5.000		09/25/2022	VARIOUS		39,245	39,245	36,921	37,200	0	2,045	0	2,045	0	39,245	0	0	0	1,361	12/25/2033	1.A
31359H-WH-3	FNR 1994-79 Z CMO 7.000		09/25/2022	VARIOUS		2,960	2,960	3,039	2,976	0	(15)	0	(15)	0	2,960	0	0	0	137	04/25/2024	1.A
31393T-Z8-2	FNR 2003-106 C CMO 4.500		09/25/2022	VARIOUS		31,415	31,415	29,746	31,172	0	242	0	242	0	31,415	0	0	0	939	11/25/2023	1.A
31393U-TY-9	FNR 2003-134 ZA CMO 5.000		09/25/2022	VARIOUS		408,743	408,743	370,487	405,202	0	3,541	0	3,541	0	408,743	0	0	0	13,562	12/25/2023	1.A
31393U-Z6-3	FNR 2004-1 DY CMO 4.500		09/25/2022	VARIOUS		62,227	62,227	58,085	61,675	0	552	0	552	0	62,227	0	0	0	1,866	02/25/2024	1.A
31393X-PG-6	FNR 2004-16 LB CMO 4.500		09/25/2022	VARIOUS		81,044	81,044	76,486	80,419	0	625	0	625	0	81,044	0	0	0	2,385	04/25/2024	1.A
3136A8-4G-2	FNR 2012-112 DA CMO 3.000		09/25/2022	VARIOUS		187,598	187,598	186,352	186,375	0	1,223	0	1,223	0	187,598	0	0	0	3,808	10/25/2042	1.A
3136AT-4R-2	FNR 2016-71 QM CMO 3.000		09/25/2022	VARIOUS		24,649	24,649	24,313	24,291	0	358	0	358	0	24,649	0	0	0	490	10/25/2046	1.A
3136AQ-5Y-2	FNR 2016-9 D CMO 3.000		09/25/2022	VARIOUS		143,726	143,726	142,421	142,501	0	1,225	0	1,225	0	143,726	0	0	0	2,870	03/25/2046	1.A
3136B4-6P-8	FNR 2019-33 CMO 2.500		09/25/2022	VARIOUS		258,707	258,707	257,979	258,044	0	662	0	662	0	258,707	0	0	0	4,314	12/25/2048	1.A
3136B7-DH-1	FNR 2019-64 A CMO 2.500		09/25/2022	VARIOUS		236,759	236,759	240,014	240,845	0	(4,086)	0	(4,086)	0	236,759	0	0	0	3,956	08/25/2051	1.A
3136B7-ZR-5	FNR 2019-69 JA CMO 2.500		09/25/2022	VARIOUS		448,833	448,833	446,589	446,476	0	2,357	0	2,357	0	448,833	0	0	0	7,466	12/25/2049	1.A
3136B7-VD-0	FNR 2019-74 C CMO 2.500		09/25/2022	VARIOUS		118,104	118,104	117,250	117,269	0	835	0	835	0	118,104	0	0	0	1,879	12/25/2049	1.A
31393R-GG-9	FSPC T-56 A5 CMO 5.231		09/25/2022	VARIOUS		106,764	106,764	103,795	104,514	0	2,250	0	2,250	0	106,764	0	0	0	3,785	05/25/2043	1.A
3137G1-AA-5	FWLS 2015-SC01 1A CMO 3.500		09/25/2022	VARIOUS		5,899	5,899	5,997	5,888	0	11	0	11	0	5,899	0	0	0	141	05/25/2045	1.A
3137G1-AL-1	FWLS 2015-SC02 2A CMO 3.500		09/25/2022	VARIOUS		74,697	74,697	75,642	74,549	0	148	0	148	0	74,697	0	0	0	1,946	09/25/2045	1.A
3137G1-AV-9	FWLS 2016-SC01 1A CMO 3.000		09/25/2022	VARIOUS		54,219	54,219	55,100	54,425	0	(206)	0	(206)	0	54,219	0	0	0	997	07/25/2046	1.A
3137G1-AW-7	FWLS 2016-SC01 2A CMO 3.500		09/25/2022	VARIOUS		24,406	24,406	25,062	24,620	0	(213)	0	(213)	0	24,406	0	0	0	631	07/25/2046	1.A
3137G1-BK-2	FWLS 2017-SC01 1A CMO 3.000		09/25/2022	VARIOUS		94,625	94,625	91,358	92,951	0	1,674	0	1,674	0	94,625	0	0	0	1,984	12/25/2046	1.A
3137G1-BL-0	FWLS 2017-SC01 2A CMO 3.500		09/25/2022	VARIOUS		119,907	119,907	119,523	119,579	0	327	0	327	0	119,907	0	0	0	2,907	12/25/2046	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
...35563P-BE-8	SCRT 2017-2 HT CMO 3.000		09/25/2022	VARIOUS		67,242	67,242	66,207	66,992	0	250	0	250	0	67,242	0	0	0	1,328	08/25/2056	1.A
...35563P-DD-8	SCRT 2017-4 HT CMO 3.250		09/25/2022	VARIOUS		180,191	180,191	179,734	180,783	0	(592)	0	(592)	0	180,191	0	0	0	3,829	06/25/2057	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						141,147,990	136,325,166	155,426,830	142,864,267	0	(1,367,896)	464,443	(1,832,338)	0	141,031,929	0	116,061	116,061	5,903,137	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
...00108W-AD-2	AEP TEXAS INC 2.400		07/01/2022	MAKE WHOLE CALL		1,000,905	1,000,000	998,260	999,709	0	163	0	163	0	999,872	0	128	128	18,905	10/01/2022	2.A FE
...008117-AP-8	AETNA INC 2.750		08/15/2022	REDEEMED		3,000,000	3,000,000	2,843,350	2,982,858	0	11,997	0	11,997	0	2,994,855	0	5,145	5,145	61,875	11/15/2022	2.B FE
...02209S-AN-3	ALTRIA GROUP INC 2.850		08/09/2022	MATURED		1,000,000	1,000,000	998,880	999,906	0	94	0	94	0	1,000,000	0	0	0	28,500	08/09/2022	2.B FE
...02361D-AL-4	AMEREN ILLINOIS 2.700		09/01/2022	MATURED		1,043,000	1,043,000	1,050,260	1,043,585	0	(585)	0	(585)	0	1,043,000	0	0	0	28,161	09/01/2022	1.F FE
...045054-AP-8	ASHTEAD CAPITAL INC (1 2.450	C	08/10/2022	DEUTSCHE BANC		4,014,450	5,000,000	4,987,250	4,987,598	0	770	0	770	0	4,988,368	0	(973,918)	(973,918)	122,500	08/12/2031	2.C FE
...058498-AV-8	BALL CORP 4.875		08/05/2022	SUMRIDGE PARTNERS LLC		3,508,750	3,500,000	3,498,000	3,498,690	0	213	0	213	0	3,498,903	0	9,847	9,847	153,563	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
...06051G-JL-4	BANK OF AMERICA CORP 1.922		08/17/2022	BAS-MERRILL LYNCH		8,172,400	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,827,600)	(1,827,600)	157,497	10/24/2031	1.F FE
...05568B-AA-6	BNSF 2006-1 TRUST 5.720		09/29/2022	MAKE WHOLE CALL		53,118	53,118	53,118	53,158	0	483	0	483	0	53,642	0	(524)	(524)	3,663	01/15/2024	1.B FE
...05568B-AA-6	BNSF 2006-1 TRUST 5.720		07/15/2022	REDEEMED		38	38	38	38	0	0	0	0	0	38	0	0	0	2	01/15/2024	1.B FE
...10373Q-AL-4	BP CAP MARKETS AMERICA 2.750	C	08/24/2022	MAKE WHOLE CALL		4,000,000	4,000,000	3,860,800	3,954,645	0	21,269	0	21,269	0	3,975,914	0	24,086	24,086	86,778	05/10/2023	1.F FE
...110122-AT-5	BRISTOL-MYERS SQUIBB 2.000		08/01/2022	MATURED		6,588,000	6,588,000	6,448,387	6,578,818	0	9,182	0	9,182	0	6,588,000	0	0	0	131,760	08/01/2022	1.F FE
...15189X-AL-2	CENTERPOINT ENERGY HOU 2.250		08/01/2022	MATURED		5,500,000	5,500,000	5,400,080	5,490,906	0	9,094	0	9,094	0	5,500,000	0	0	0	123,750	08/01/2022	1.F FE
...166764-AB-6	CHEVRON CORP 2.355		09/05/2022	REDEEMED		8,000,000	8,000,000	8,017,600	8,005,711	0	(6,529)	0	(6,529)	0	7,999,181	0	819	819	141,300	12/05/2022	1.D FE
...205887-BJ-0	CONAGRA FOODS 3.250		09/15/2022	MATURED		1,000,000	1,000,000	994,420	999,511	0	489	0	489	0	1,000,000	0	0	0	32,500	09/15/2022	2.C FE
...127097-AB-9	COTERRA ENERGY INC (14 4.375		09/29/2022	MAKE WHOLE CALL		1,000,000	1,000,000	1,076,350	1,069,023	0	(69,023)	0	(69,023)	0	1,000,000	0	0	0	36,215	06/01/2024	2.B FE
...126650-BZ-2	CVS CAREMARK 2.750		09/01/2022	REDEEMED		5,000,000	5,000,000	5,010,683	5,003,522	0	(3,870)	0	(3,870)	0	4,999,652	0	348	348	103,125	12/01/2022	2.B FE
...126650-CQ-1	CVS HEALTH CORP 4.750		09/01/2022	REDEEMED		3,100,000	3,100,000	3,330,826	3,124,894	0	(24,894)	0	(24,894)	0	3,100,000	0	0	0	110,438	12/01/2022	2.B FE
...126650-BP-4	CVS LEASE PASS THRU CE 6.036		09/10/2022	REDEEMED		65,824	65,824	70,847	68,970	0	(3,146)	0	(3,146)	0	65,824	0	0	0	2,650	12/10/2028	2.B FE
...126650-BQ-2	CVS LEASE PASS THRU CE 6.943		09/10/2022	REDEEMED		22,351	22,351	25,759	24,005	0	(1,654)	0	(1,654)	0	22,351	0	0	0	1,035	01/10/2030	2.B FE
...126650-BS-8	CVS LEASE PASS THRU CE 7.507		09/10/2022	REDEEMED		57,454	57,454	57,454	57,454	0	0	0	0	0	57,454	0	0	0	2,877	01/10/2032	2.B FE
...126650-BV-1	CVS LEASE PASS THRU CE 5.773		09/10/2022	REDEEMED		75,313	75,313	78,088	77,053	0	(1,739)	0	(1,739)	0	75,313	0	0	0	2,900	01/10/2033	2.B
...126650-BY-5	CVS LEASE PASS THRU CE 5.926		09/10/2022	REDEEMED		65,059	65,059	66,875	66,298	0	(1,240)	0	(1,240)	0	65,059	0	0	0	2,571	01/10/2034	2.B FE
...386088-AF-5	DIAGEO INVESTMENT CORP 8.000	C	09/15/2022	MATURED		2,675,000	2,675,000	3,588,596	2,759,654	0	(84,654)	0	(84,654)	0	2,675,000	0	0	0	214,000	09/15/2022	1.G FE
...23331A-BE-8	DR HORTON INC 4.375		09/15/2022	MATURED		1,000,000	1,000,000	975,000	997,640	0	2,360	0	2,360	0	1,000,000	0	0	0	43,750	09/15/2022	2.A FE
...26444G-AC-7	DUKE ENERGY FLORIDA PR 2.538		09/01/2022	REDEEMED		56,930	56,930	56,976	56,963	0	(33)	0	(33)	0	56,930	0	0	0	1,445	09/01/2031	1.A FE
...277432-AN-0	EASTMAN CHEMICAL 3.600		07/06/2022	REDEEMED		528,000	528,000	523,903	527,688	0	230	0	230	0	527,918	0	82	82	16,949	08/15/2022	2.C FE
...278062-AC-8	EATON CORP 2.750		09/15/2022	MAKE WHOLE CALL		2,268,000	2,268,000	2,274,080	2,269,215	0	(1,096)	0	(1,096)	0	2,268,119	0	(119)	(119)	54,227	11/02/2022	2.A FE
...29336U-AB-3	ENLINK MIDSTREAM 4.400		08/31/2022	TENDERED		2,017,500	2,000,000	2,080,140	2,020,052	0	(6,467)	0	(6,467)	0	2,013,585	0	(13,585)	(13,585)	98,167	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
...26884A-BA-0	ERP OPERATING LP 3.000		08/19/2022	MAKE WHOLE CALL		1,655,000	1,655,000	1,701,241	1,662,740	0	(7,740)	0	(7,740)	0	1,655,000	0	0	0	41,927	04/15/2023	1.G FE
...29736R-AE-0	ESTEE LAUDER CO 2.350		08/15/2022	MATURED		5,565,000	5,565,000	5,491,990	5,560,952	0	4,048	0	4,048	0	5,565,000	0	0	0	130,778	08/15/2022	1.E FE
...337738-AM-0	FISERV INC 3.500		07/01/2022	REDEEMED		1,882,000	1,882,000	1,851,209	1,878,837	0	1,613	0	1,613	0	1,880,451	0	1,549	1,549	49,403	10/01/2022	2.B FE
...340711-AV-2	FLORIDA GAS TRANSMISSI 3.875		07/15/2022	MATURED		1,000,000	1,000,000	998,730	999,907	0	93	0	93	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
...345397-YQ-0	FORD MOTOR CREDIT CO L 2.979		07/03/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,308	08/03/2022	3.A FE
...36962G-6F-6	GENERAL ELECTRIC COMPA 3.150		09/07/2022	MATURED		434,000	434,000	433,371	433,938	0	62	0	62	0	434,000	0	0	0	13,671	09/07/2022	2.B FE
...36162J-AA-4	GEO GROUP INC 5.875		08/19/2022	EXCHANGED		1,413,750	1,500,000	1,316,250	1,323,912	0	(23,910)	0	(23,910)	0	1,300,002	0	113,748	113,748	74,417	10/15/2024	5.B FE
...377372-AH-0	GLAXOSMITHKLINE 2.800	C	09/15/2022	MAKE WHOLE CALL		2,000,000	2,000,000	1,983,960	1,997,748	0	1,317	0	1,317	0	1,999,065	0	935	935	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	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,050	07/24/2023	2.A FE
...39121J-AH-3	GREAT RIVER ENERGY (14 4.478		07/01/2022	REDEEMED		394,000	394,000	394,000	394,002	0	(2)	0	(2)	0	394,000	0	0	0	17,643	07/01/2030	1.G FE
...421946-AL-8	HEALTHCARE REALTY TRUS 2.400		07/22/2022	EXCHANGED		4,175,800	5,000,000	4,983,250	4,985,859	0	883	0	883	0	4,986,742	0	(810,942)	(810,942)	107,333	03/15/2030	2.B FE
...432891-AK-5	HILTON WORLDWIDE 4.875		08/04/2022	GOLDMAN SACHS & CO		988,750	1,000,000	963,750	976,551	0	2,377	0	2,377	0	978,928	0	9,822	9,822	41,573	04/01/2027	3.B FE
...42824C-AN-9	HP ENTERPRISE CO 4.400		08/15/2022	REDEEMED		3,200,000	3,200,000	3,312,190	3,214,039	0	(14,201)	0	(14,201)	0	3,199,838	0	162	162	117,333	10/15/2022	2.B FE
...459200-HG-9	IBM CORP 1.875		08/01/2022	MATURED		6,000,000	6,000,000	5,919,801	5,994,803	0	5,197	0	5,197	0	6,000,000	0	0	0	112,500	08/01/2022	1.G FE
...445658-CE-5	JB HUNT TRANSPORT 3.300		08/15/2022	MATURED		2,000,000	2,000,000	1,995,020	1,999,461	0	539	0	539	0	2,000,000	0	0	0	66,000	08/15/2022	2.A FE
...46625H-JE-1	JP MORGAN CHASE 3.250		09/23/2022	MATURED		5,000,000	5,000,000	4,932,395	4,993,715	0	6,285	0	6,285	0	5,000,000	0	0	0	162,500	09/23/2022	1.F FE
...48238T-AA-7	KAR AUCTION (144A) 5.125		08/17/2022	TENDERED		388,068	397,000	398,489	397,438	0	(211)	0	(211)	0	397,227	0	(227)	(227)	17,446	06/01/2025	5.A FE
...49327M-2T-0	KEY BANK NA 2.300		09/14/2022	MATURED		350,000	350,000	344,729	349,183	0	817	0	817	0	350,000	0	0	0	8,050	09/14/2022	1.G FE
...514666-AJ-5	LAND O LAKES INC (144A 6.000		08/15/2022	REDEEMED		5,000,000	5,000,000	5,456,250	5,069,187	0	(69,187)	0	(69,187)	0	5,000,000	0	0	0	225,000	11/15/2022	2.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
524660-AW-7	LEGGETT & PLATT 3.400		08/15/2022	MATURED		1,000,000	1,000,000	997,060	999,760	0	240	0	240	0	1,000,000	0	0	0	34,000	08/15/2022	2.B FE
54627R-AD-2	LOUISIANA LOC GOVT ELL 3.960		08/01/2022	REDEEMED		5,717	5,717	5,714	5,716	0	0	0	0	0	5,717	0	0	0	226	08/01/2024	1.A FE
589331-AT-4	MERCK & CO INC 2.400		09/15/2022	MATURED		4,000,000	4,000,000	4,031,260	4,005,870	0	(5,870)	0	(5,870)	0	4,000,000	0	0	0	96,000	09/15/2022	1.E FE
665859-AN-4	NORTHERN TRUST CORP 2.375		08/02/2022	MATURED		3,000,000	3,000,000	2,976,220	2,998,305	0	1,695	0	1,695	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		8,000,000	8,000,000	8,005,401	8,006,404	0	(6,404)	0	(6,404)	0	8,000,000	0	0	0	192,000	09/21/2022	1.D FE
670346-AL-9	NUCOR CORP 4.125		08/15/2022	REDEEMED		3,000,000	3,000,000	3,038,220	3,004,319	0	(4,468)	0	(4,468)	0	2,999,852	148	148	148	113,438	09/15/2022	1.G FE
67103H-AC-1	O'REILLY AUTOMOTIVE IN 3.800		09/01/2022	MATURED		3,130,000	3,130,000	3,260,730	3,139,402	0	(9,402)	0	(9,402)	0	3,130,000	0	0	0	118,940	09/01/2022	2.A FE
70109H-AK-1	PARKER-HANNIFIN CORP 3.500		09/15/2022	MATURED		1,000,000	1,000,000	988,480	999,140	0	860	0	860	0	1,000,000	0	0	0	35,000	09/15/2022	2.A FE
71676@-AA-0	PETROS PACESETTER OREG .000		09/27/2022	TAX CREDIT - STATE		37,681	37,681	37,681	37,750	0	(69)	0	(69)	0	37,681	0	0	0	2,319	12/15/2021	1.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		3,450,000	3,450,000	3,477,653	3,451,108	0	(1,108)	0	(1,108)	0	3,450,000	0	0	0	86,250	09/01/2022	1.E FE
74368C-AH-7	PROTECTIVE LIFE GLOBAL 2.615	C	08/22/2022	MATURED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	13,075	08/22/2022	1.E FE
74460D-AB-5	PUBLIC STORAGE 2.370		08/15/2022	REDEEMED		3,000,000	3,000,000	2,884,560	2,979,452	0	18,005	0	18,005	0	2,997,457	0	2,543	2,543	65,175	09/15/2022	1.F FE
776696-AE-6	ROPER TECHNOLOGIES INC 3.125		08/15/2022	REDEEMED		1,000,000	1,000,000	999,240	999,900	0	17	0	17	0	999,917	0	83	83	23,438	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
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
882508-BL-7	TEXAS INSTRUMENTS INC 1.900		08/15/2022	BAS-MERRILL LYNCH		8,764,700	10,000,000	10,033,400	10,032,364	0	(1,936)	0	(1,936)	0	10,030,428	0	(1,265,728)	(1,265,728)	175,222	09/15/2031	1.E FE
86787E-AT-4	TRUIST BANK 2.450		07/01/2022	REDEEMED		700,000	700,000	707,612	701,552	0	(1,552)	0	(1,552)	0	700,000	0	0	0	15,721	08/01/2022	1.F FE
90783V-AA-3	UNION PACIFIC PASS THR 5.082		07/02/2022	REDEEMED		449	449	449	449	0	0	0	0	0	449	0	0	0	23	01/02/2029	1.D
90783X-AA-9	UNION PACIFIC PASS THR 6.176		07/02/2022	REDEEMED		912	912	912	912	0	0	0	0	0	912	0	0	0	56	01/02/2031	1.D FE
914805-ET-9	UNIV OF PITTSBURGH HGR 2.532		09/15/2022	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	253,200	09/15/2022	1.B FE
927804-FJ-8	VIRGINIA ELECTRIC & PO 3.450		09/01/2022	MATURED		1,000,000	1,000,000	997,860	999,823	0	177	0	177	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		1,002,360	1,000,000	998,890	999,881	0	37	0	37	0	999,918	0	82	82	27,332	09/15/2022	2.B FE
254687-CM-6	WALT DISNEY COMPANY 3.000		09/15/2022	MATURED		4,000,000	4,000,000	4,031,040	4,006,424	0	(6,424)	0	(6,424)	0	4,000,000	0	0	0	120,000	09/15/2022	1.G FE
94106B-AC-5	WASTE CONNECTIONS INC 2.200		08/16/2022	GOLDMAN SACHS & CO		5,936,210	7,000,000	6,988,520	6,988,709	0	581	0	581	0	6,989,290	0	(1,053,080)	(1,053,080)	140,311	01/15/2032	2.A FE
893526-DM-2	TRANSCANADA PIPELINES 2.500	A	08/01/2022	MATURED		2,000,000	2,000,000	1,998,420	1,999,875	0	125	0	125	0	2,000,000	0	0	0	50,000	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	2,977,440	2,997,830	0	2,170	0	2,170	0	3,000,000	0	0	0	123,750	09/27/2022	2.B FE
714264-AH-1	PERNOD-RICARD SA (144A 4.250	D	07/15/2022	MATURED		2,000,000	2,000,000	2,181,620	2,017,323	0	(17,323)	0	(17,323)	0	2,000,000	0	0	0	85,000	07/15/2022	2.A FE
780153-AW-2	ROYAL CARIBBEAN CRUISE 3.700	D	08/16/2022	BAS-MERRILL LYNCH		1,477,500	2,000,000	1,994,660	1,877,680	118,722	361	0	119,082	0	1,996,762	0	(519,262)	(519,262)	68,450	03/15/2028	4.B FE
80687P-AA-4	SCHNEIDER ELECTRIC SA 2.950	D	09/27/2022	MATURED		7,000,000	7,000,000	6,981,380	6,998,235	0	1,765	0	1,765	0	7,000,000	0	0	0	206,500	09/27/2022	1.G FE
G77418-AA-8	SVF II FINCO (CAYMAN) 5.000	D	09/28/2022	REDEEMED		362,483	362,483	362,483	362,483	0	0	0	0	0	362,483	0	0	0	7,236	12/23/2023	1.F PL
90352J-AE-3	UBS GROUP FUNDING (144 2.859	D	08/15/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,590	08/15/2023	1.G FE
00842A-AD-1	ABMT 2015-4 A4 CMO 3.500		09/25/2022	VARIOUS		32,505	32,505	32,423	32,411	0	94	0	94	0	32,505	0	0	0	687	06/25/2045	1.A
00842V-AC-7	ABMT 2016-3 A3 CMO 3.500		09/25/2022	VARIOUS		19,254	19,254	19,784	19,344	0	(90)	0	(90)	0	19,254	0	0	0	428	08/25/2046	1.A
004375-CE-9	ACCR 2004-4 A2C 4.084		09/26/2022	VARIOUS		11,879	11,879	11,419	11,402	0	478	0	478	0	11,879	0	0	0	150	01/25/2035	1.A FM
004375-CF-6	ACCR 2004-4 A2D 3.784		09/26/2022	VARIOUS		80,672	80,672	68,722	73,380	0	7,292	0	7,292	0	80,672	0	0	0	855	01/25/2035	1.A FM
007036-QM-1	ARMT 2005-8 4A21 CMO 3.924		09/25/2022	VARIOUS		1,358	1,358	1,234	948	0	410	0	410	0	1,358	0	0	0	30	11/25/2035	1.D FM
07386H-SW-2	BALTA 2005-4 22A2 CMO 3.121		09/25/2022	VARIOUS		13,404	13,404	7,104	3,108	0	10,296	0	10,296	0	13,404	0	0	0	262	05/25/2035	1.A FM
06050H-D3-9	BOAMS 2003-B 2A2 CMO 3.673		09/25/2022	VARIOUS		211	211	203	204	0	7	0	7	0	211	0	0	0	5	03/25/2033	1.A FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO 3.998		09/25/2022	VARIOUS		317	317	308	309	0	8	0	8	0	317	0	0	0	8	05/25/2033	1.A FM
05949C-EL-6	BOAMS 2005-G 4A1 CMO 3.762		09/25/2022	VARIOUS		5,196	5,196	4,840	4,747	0	449	0	449	0	5,196	0	0	0	110	08/25/2035	1.A FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 2.447		09/25/2022	VARIOUS		4,866	4,866	4,638	3,719	0	1,147	0	1,147	0	4,866	0	0	0	72	11/25/2035	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 2.447		09/25/2022	WRITTEN OFF		0	8	8	6	0	0	0	0	0	6	0	(6)	(6)	0	11/25/2035	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2022	VARIOUS		29,116	29,116	26,933	14,114	0	15,003	0	15,003	0	29,116	0	0	0	1,174	03/25/2037	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2022	WRITTEN OFF		0	10,435	9,653	5,058	0	(131)	0	(131)	0	4,928	0	(4,928)	(4,928)	374	03/25/2037	1.D FM
07384M-F8-0	BSARM 2004-1 11A1 CMO 2.736		09/25/2022	VARIOUS		8,360	8,360	6,840	6,255	0	2,106	0	2,106	0	8,360	0	0	0	150	04/25/2034	1.A FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 3.313		09/25/2022	RECOVERY OF PAR WRITE-OFF		0	(28)	(18)	(12)	0	2	0	2	0	(10)	0	10	10	0	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 3.313		09/25/2022	VARIOUS		6,057	6,057	3,755	2,477	0	3,580	0	3,580	0	6,057	0	0	0	118	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 3.313		08/25/2022	WRITTEN OFF		0	52	32	21	0	(3)	0	(3)	0	18	0	(18)	(18)	1	02/25/2036	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.695		08/25/2022	RECOVERY OF PAR WRITE-OFF		0	(10,668)	(7,681)	(4,840)	0	245	0	245	0	(4,594)	0	4,594	4,594	0	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.695		09/25/2022	VARIOUS		57,401	57,401	41,329	26,041	0	31,361	0	31,361	0	57,401	0	0	0	1,233	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.695		09/25/2022	WRITTEN OFF		0	113	81	51	0	(3)	0	(3)	0	48	0	(48)	(48)	3	06/25/2047	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 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
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.923		07/25/2022	RECOVERY OF PAR WRITE-OFF		0	(2,097)	(1,797)	(1,150)	0	85	0	85	0	(1,066)	0	1,066	1,066	0	01/25/2036	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.923		09/25/2022	VARIOUS		38,456	38,456	32,955	21,098	0	17,357	0	17,357	0	38,456	0	0	0	707	01/25/2036	1.D FM
17321L-AA-7	CMLTI 2013-J1 A1 CMO (3.500		09/25/2022	VARIOUS		316,058	316,058	321,194	316,676	0	(618)	0	(618)	0	316,058	0	0	0	7,581	10/25/2043	1.A
17330B-AX-8	CMLTI 2021-J3 A3A CMO 2.500		09/25/2022	VARIOUS		206,274	206,274	208,917	208,842	0	(2,568)	0	(2,568)	0	206,274	0	0	0	3,326	09/25/2051	1.A
17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000		09/25/2022	VARIOUS		4,717	4,717	4,304	3,286	0	1,431	0	1,431	0	4,717	0	0	0	188	06/25/2036	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		09/25/2022	VARIOUS		3,639	3,639	3,257	445	0	3,194	0	3,194	0	3,639	0	0	0	162	06/25/2037	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		09/25/2022	WRITTEN OFF		0	118	106	14	0	(2)	0	(2)	0	12	0	(12)	(12)	5	06/25/2037	1.D FM
17312D-AA-6	CMSI 2007-8 1A1 CMO 6.000		09/25/2022	VARIOUS		1,546	1,546	1,036	692	0	853	0	853	0	1,546	0	0	0	62	09/25/2037	1.A FM
12628K-AA-0	CSAB 2006-3 A1A CMO 6.000		09/25/2022	VARIOUS		3,082	3,082	2,134	265	0	2,818	0	2,818	0	3,082	0	0	0	38	11/25/2036	1.D FM
22540V-6Q-0	CSFB 2002-19 2M1 CMO 7.000		09/25/2022	VARIOUS		1,746	1,746	1,297	464	0	1,282	0	1,282	0	1,746	0	0	0	108	06/25/2032	1.A FM
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		09/25/2022	VARIOUS		13,950	13,950	14,465	13,908	0	43	0	43	0	13,950	0	0	0	576	12/25/2033	1.A FM
225458-G3-6	CSFB 2005-7 4A1 CMO 5.000		09/25/2022	VARIOUS		476	476	282	222	0	254	0	254	0	476	0	0	0	14	08/25/2020	1.D FM
12647M-BW-4	CSMC 2013-6 2A3 CMO 3.500		09/25/2022	VARIOUS		6,301	6,301	6,186	6,260	0	41	0	41	0	6,301	0	0	0	147	08/25/2043	1.A
12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500		09/25/2022	VARIOUS		165,112	165,112	162,739	162,739	0	2,373	0	2,373	0	165,112	0	0	0	1,887	08/25/2043	1.A
12649X-AQ-2	CSMC 2015-3 A9 CMO 3.500		09/25/2022	VARIOUS		5,593	5,593	5,677	5,587	0	6	0	6	0	5,593	0	0	0	128	03/25/2045	1.A
12594X-AA-2	CSMC 2017-HL1 A1 CMO 3.500		09/25/2022	VARIOUS		39,733	39,733	40,521	39,797	0	(64)	0	(64)	0	39,733	0	0	0	992	06/25/2047	1.A
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		09/25/2022	VARIOUS		4,515	4,515	3,958	2,222	0	2,294	0	2,294	0	4,515	0	0	0	167	09/25/2035	1.D FM
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		08/25/2022	WRITTEN OFF		0	1	1	0	0	0	0	0	0	0	0	0	0	0	09/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500		09/25/2022	VARIOUS		3,908	3,908	3,886	1,400	0	2,508	0	2,508	0	3,908	0	0	0	126	12/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500		09/25/2022	WRITTEN OFF		0	26	26	9	0	(2)	0	(2)	0	8	0	(8)	(8)	1	12/25/2035	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		09/25/2022	PAID ON PRINCIPAL		8,855	8,855	7,925	2,361	0	6,494	0	6,494	0	8,855	0	0	0	398	12/25/2036	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		09/25/2022	WRITTEN OFF		0	134	120	36	0	(2)	0	(2)	0	34	0	(34)	(34)	6	12/25/2036	1.D FM
126671-RX-6	CWL 2002-S3 M1 4.800		09/25/2022	VARIOUS		7	7	7	2	0	5	0	5	0	7	0	0	0	0	05/25/2032	1.A FM
126673-TD-4	CWL 2004-S1 A3 5.115		09/25/2022	VARIOUS		5,165	5,165	4,700	4,883	0	282	0	282	0	5,165	0	0	0	149	02/25/2035	1.A FM
29977K-AA-1	EVER 2013-2 A CMO 3.000		09/25/2022	VARIOUS		88,105	88,105	87,388	87,810	0	295	0	295	0	88,105	0	0	0	1,666	06/25/2043	1.A
33852J-AA-6	FSMT 2021-7 A1 CMO (14 2.500		09/25/2022	VARIOUS		91,919	91,919	93,283	93,247	0	(1,329)	0	(1,329)	0	91,919	0	0	0	1,512	08/25/2051	1.A
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		09/25/2022	VARIOUS		3,451	3,451	2,489	533	0	2,919	0	2,919	0	3,451	0	0	0	146	04/25/2036	1.D FM
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		09/25/2022	WRITTEN OFF		0	454	327	70	0	(3)	0	(3)	0	67	0	(67)	(67)	17	04/25/2036	1.D FM
36228F-YS-9	GSAMP 2003-SEA2 A1 (AM 4.421		09/25/2022	VARIOUS		24,577	24,577	21,259	22,503	0	2,075	0	2,075	0	24,577	0	0	0	799	07/25/2033	1.A FM
36242D-HQ-9	GSAMP 2004-AHL M1 4.059		09/26/2022	VARIOUS		117,913	117,913	89,688	104,542	0	13,371	0	13,371	0	117,913	0	0	0	1,457	08/25/2034	1.A FM
36263V-AB-3	GSMBS 2021-PJ11 A2 (14 2.500		09/25/2022	PAID ON PRINCIPAL		9,270	9,270	8,013	8,013	0	1,257	0	1,257	0	9,270	0	0	0	19	04/25/2052	1.A FE
36264P-AH-2	GSMBS 2021-PJ4 A8 (144 2.500		09/25/2022	VARIOUS		84,911	84,911	83,292	83,292	0	1,619	0	1,619	0	84,911	0	0	0	825	09/25/2051	1.A Z
36261H-AB-6	GSMBS 2021-PJ5 A2 2.500		09/25/2022	VARIOUS		28,719	28,719	29,114	29,094	0	(375)	0	(375)	0	28,719	0	0	0	495	10/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		09/25/2022	VARIOUS		114,852	114,852	109,115	109,115	0	5,737	0	5,737	0	114,852	0	0	0	1,198	01/25/2052	1.A
36262W-AB-2	GSMBS 2021-PJ8 A2 (144 2.500		09/25/2022	VARIOUS		199,576	199,576	203,099	202,979	0	(3,403)	0	(3,403)	0	199,576	0	0	0	3,248	01/25/2052	1.A
362924-BK-7	GSMBS 2022-PJ3 A24 (14 3.000		09/25/2022	VARIOUS		164,187	164,187	161,211	161,211	0	2,976	0	2,976	0	164,187	0	0	0	2,014	08/25/2052	1.A FE
362924-AJ-1	GSMBS 2022-PJ3 A6 (144 3.000		09/25/2022	VARIOUS		384,813	384,813	370,503	370,503	0	14,310	0	14,310	0	384,813	0	0	0	4,720	08/25/2052	1.A FE
466247-LU-5	JPMMT 2005-A1 4A1 CMO 3.793		09/25/2022	VARIOUS		23,095	23,095	23,067	23,033	0	62	0	62	0	23,095	0	0	0	417	02/25/2035	1.A FM
466247-YK-3	JPMMT 2005-A8 1A3 CMO 3.184		09/25/2022	VARIOUS		40,221	40,221	37,161	28,690	0	11,531	0	11,531	0	40,221	0	0	0	731	11/25/2035	1.D FM
46629C-AK-3	JPMMT 2006-A5 3A4 CMO 3.512		09/25/2022	VARIOUS		10,143	10,143	7,209	4,228	0	5,915	0	5,915	0	10,143	0	0	0	210	08/25/2036	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.258		09/25/2022	VARIOUS		20,155	20,155	17,016	7,100	0	13,055	0	13,055	0	20,155	0	0	0	445	01/25/2037	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.258		09/25/2022	WRITTEN OFF		0	4,814	4,064	1,696	0	(20)	0	(20)	0	1,676	0	(1,676)	(1,676)	89	01/25/2037	1.D FM
46630P-AZ-8	JPMMT 2007-A2 4A1M CMO 3.164		09/25/2022	VARIOUS		7,899	7,899	7,710	3,742	0	4,157	0	4,157	0	7,899	0	0	0	149	04/25/2037	1.D FM
46644V-BK-1	JPMMT 2015-4 2A3 CMO 3.000		09/25/2022	VARIOUS		133,283	133,283	133,012	133,015	0	267	0	267	0	133,283	0	0	0	2,735	06/25/2045	1.A
46646B-AC-2	JPMMT 2016-1 A3 CMO 3.500		09/25/2022	VARIOUS		11,632	11,632	11,926	11,667	0	(35)	0	(35)	0	11,632	0	0	0	290	05/25/2046	1.A
46648C-AB-0	JPMMT 2017-1 A2 CMO 3.500		09/25/2022	VARIOUS		94,487	94,487	95,107	94,443	0	45	0	45	0	94,487	0	0	0	2,096	01/25/2047	1.A
46648H-AC-7	JPMMT 2017-2 A3 CMO 3.500		09/25/2022	VARIOUS		14,978	14,978	15,236	15,016	0	(38)	0	(38)	0	14,978	0	0	0	349	05/25/2047	1.A
46647S-AE-0	JPMMT 2017-3 1A3 CMO 3.500		09/25/2022	VARIOUS		61,955	61,955	63,247	62,095	0	(140)	0	(140)	0	61,955	0	0	0	1,390	08/25/2047	1.A
46649H-AC-6	JPMMT 2017-6 A3 CMO 3.500		09/25/2022	VARIOUS		162,141	162,141	164,358	162,150	0	(10)	0	(10)	0	162,141	0	0	0	3,656	12/25/2048	1.A
46654A-AC-3	JPMMT 2021-10 A3 2.500		09/25/2022	VARIOUS		106,242	106,242	108,475	108,385	0	(2,143)	0	(2,143)	0	106,242	0	0	0	1,700	12/25/2051	1.A
46592W-AC-0	JPMMT 2021-12 A3 2.500		09/25/2022	VARIOUS		240,221	240,221	242,172	242,140	0	(1,920)	0	(1,920)	0	240,221	0	0	0	3,958	02/25/2052	1.A
46654W-AC-5	JPMMT 2022-1 A2 (144A) 3.000		09/25/2022	VARIOUS		174,522	174,522	171,986	171,986	0	2,536	0	2,536	0	174,522	0	0	0	2,220	07/25/2052	1.A FE
46655V-AC-6	JPMMT 2022-8 A3 (144A) 4.000		09/25/2022	VARIOUS		288,727	288,727	279,208	279,208	0	9,519	0	9,519	0	288,727	0	0	0	1,260	01/25/2053	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
585498-AA-6	MELLO 2018-MTG1 A1 CMO 3.500		09/25/2022	VARIOUS		35,743	35,743	35,296	35,613	0	130	0	130	0	35,743	0	0	0	768	03/25/2048	1.A
61772L-AJ-0	MSRM 2021-2 A3 2.500		09/25/2022	VARIOUS		86,064	86,064	87,247	87,201	0	(1,137)	0	(1,137)	0	86,064	0	0	0	1,460	05/25/2051	1.A
61758M-AA-5	MSRR 2009-R2 1A1A CMO 6.000		07/26/2022	PAID ON PRINCIPAL		28,674	28,674	28,872	20,595	0	8,079	0	8,079	0	28,674	0	0	0	1,001	04/26/2036	1.A FM
67400A-AC-6	OAKS 2015-2 A3 CMO 3.500		09/25/2022	VARIOUS		32,739	32,739	32,806	32,678	0	61	0	61	0	32,739	0	0	0	716	10/25/2045	1.A
74160M-JZ-6	PRIME 2005-4 1A3 CMO 5.000		09/25/2022	VARIOUS		157	157	157	157	0	1	0	1	0	157	0	0	0	5	01/25/2055	1.A FM
74160M-KC-5	PRIME 2005-4 1A6 CMO 5.250		09/25/2022	VARIOUS		540	540	540	538	0	2	0	2	0	540	0	0	0	19	01/25/2055	1.A FM
69376D-AA-0	PSMC 2021-3 A1 (144A) 2.500		09/25/2022	VARIOUS		595,944	595,944	603,766	603,486	0	(7,541)	0	(7,541)	0	595,944	0	0	0	10,006	08/25/2051	1.A
69376D-AC-6	PSMC 2021-3 A3 (144A) 2.500		09/25/2022	VARIOUS		176,080	176,080	162,544	162,544	0	13,536	0	13,536	0	176,080	0	0	0	640	08/25/2051	1.A Z
45660N-PZ-2	RAST 2003-A5 A1 CMO 5.500		07/25/2022	PAID ON PRINCIPAL		12,164	12,164	11,551	10,512	0	1,652	0	1,652	0	12,164	0	0	0	390	06/25/2033	1.A FM
749389-AA-0	RCKT 2020-1 A1 CMO (14 3.000		09/25/2022	VARIOUS		148,197	148,197	149,841	149,025	0	(829)	0	(829)	0	148,197	0	0	0	2,872	02/25/2050	1.A
74936R-AA-2	RCKT 2021-2 A1 (144A) 2.500		09/25/2022	VARIOUS		53,419	53,419	54,029	53,979	0	(559)	0	(559)	0	53,419	0	0	0	911	06/25/2051	1.A
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2022	VARIOUS		9,875	9,875	8,803	6,131	0	3,744	0	3,744	0	9,875	0	0	0	419	07/25/2036	1.D FM
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2022	WRITTEN OFF		0	1,573	1,403	977	0	(48)	0	(48)	0	929	0	(929)	(929)	62	07/25/2036	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2022	VARIOUS		1,660	1,660	1,575	812	0	849	0	849	0	1,660	0	0	0	69	01/25/2037	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2022	WRITTEN OFF		0	4,379	4,153	2,141	0	(31)	0	(31)	0	2,110	0	(2,110)	(2,110)	175	01/25/2037	1.D FM
82280R-AA-7	SCOT 2017-1 A1 CMO 3.500		09/25/2022	VARIOUS		40,662	40,662	40,649	40,587	0	75	0	75	0	40,662	0	0	0	1,031	04/25/2047	1.A
82281F-AA-2	SCOT 2017-2 A1 3.500		09/25/2022	VARIOUS		26,022	26,022	26,559	26,042	0	(19)	0	(19)	0	26,022	0	0	0	603	10/25/2047	1.A
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		09/25/2022	VARIOUS		34,835	34,835	34,497	34,532	0	303	0	303	0	34,835	0	0	0	697	05/25/2043	1.A
81745B-AB-1	SEMT 2013-6 A2 CMO 3.000		09/25/2022	VARIOUS		99,680	99,680	101,308	99,809	0	(129)	0	(129)	0	99,680	0	0	0	2,134	05/25/2043	1.A
81745C-AB-9	SEMT 2013-7 A2 CMO 3.000		09/25/2022	VARIOUS		27,306	27,306	26,697	27,004	0	302	0	302	0	27,306	0	0	0	578	06/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 CMO 3.500		09/25/2022	VARIOUS		95,818	95,818	94,441	94,441	0	1,377	0	1,377	0	95,818	0	0	0	1,011	07/25/2043	1.A Z
81745N-AR-0	SEMT 2014-1 2A5 CMO (1 4.000		09/25/2022	VARIOUS		128,325	128,325	129,989	128,017	0	308	0	308	0	128,325	0	0	0	3,581	04/25/2044	1.A
81745L-AF-0	SEMT 2014-4 A6 CMO 3.500		09/25/2022	VARIOUS		3,588	3,588	3,612	3,582	0	6	0	6	0	3,588	0	0	0	84	11/25/2044	1.A
81746L-AA-0	SEMT 2015-3 A1 CMO 3.500		09/25/2022	VARIOUS		13,374	13,374	13,432	13,359	0	15	0	15	0	13,374	0	0	0	329	07/25/2045	1.A
81746M-AA-8	SEMT 2015-4 A1 CMO 3.000		09/25/2022	VARIOUS		39,016	39,016	39,546	39,108	0	(92)	0	(92)	0	39,016	0	0	0	810	11/25/2030	1.A
81746K-AA-2	SEMT 2017-2 A1 CMO 3.500		09/25/2022	VARIOUS		61,847	61,847	62,359	61,846	0	1	0	1	0	61,847	0	0	0	1,459	02/25/2047	1.A
81746X-AA-4	SEMT 2017-3 A1 CMO 3.500		09/25/2022	VARIOUS		55,299	55,299	54,945	55,088	0	211	0	211	0	55,299	0	0	0	1,332	04/25/2047	1.A
81745X-AA-5	SEMT 2017-4 A1 CMO (14 3.500		09/25/2022	VARIOUS		81,797	81,797	83,650	81,925	0	(128)	0	(128)	0	81,797	0	0	0	1,818	07/25/2047	1.A
81746F-AA-3	SEMT 2017-6 A1 CMO (14 3.500		09/25/2022	VARIOUS		54,519	54,519	55,643	54,686	0	(167)	0	(167)	0	54,519	0	0	0	1,172	09/25/2047	1.A
81746V-AA-8	SEMT 2018-3 A1 CMO (14 3.500		09/25/2022	VARIOUS		168,973	168,973	166,940	168,155	0	818	0	818	0	168,973	0	0	0	3,971	03/25/2048	1.A
81748W-AA-4	SEMT 2021-4 A1 (144A) 2.500		09/25/2022	VARIOUS		148,629	148,629	151,276	151,017	0	(2,388)	0	(2,388)	0	148,629	0	0	0	2,427	06/25/2051	1.A
81748Y-AA-0	SEMT 2021-6 A1 (144A) 2.500		09/25/2022	VARIOUS		300,724	300,724	306,410	306,255	0	(5,530)	0	(5,530)	0	300,724	0	0	0	4,922	10/25/2051	1.A
81748C-AA-8	SEMT 2021-9 A1 CMO 2.500		09/25/2022	VARIOUS		142,095	142,095	135,745	135,745	0	6,350	0	6,350	0	142,095	0	0	0	1,359	01/25/2052	1.A FE
78471K-AE-1	SFPMT 2016-1A 1A4 CMO 3.000		09/25/2022	VARIOUS		5,527	5,527	5,272	5,451	0	76	0	76	0	5,527	0	0	0	110	11/25/2046	1.A
929227-ZC-3	WAMU 2002-AR18 A CMO 2.595		09/25/2022	VARIOUS		1,074	1,074	976	1,006	0	68	0	68	0	1,074	0	0	0	20	01/25/2033	1.A FM
939336-PC-1	WAMU 2003-AR1 A6 CMO 2.333		09/25/2022	VARIOUS		508	508	458	473	0	35	0	35	0	508	0	0	0	8	03/25/2033	1.A FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.162		09/25/2022	RECOVERY OF PAR WRITE-OFF		0	(216)	(133)	(76)	0	2	0	2	0	(74)	0	74	74	0	10/25/2036	1.D FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.162		09/25/2022	VARIOUS		4,450	4,450	2,742	1,570	0	2,880	0	2,880	0	4,450	0	0	0	96	10/25/2036	1.D FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.162		07/25/2022	WRITTEN OFF		0	7	4	2	0	0	0	0	0	2	0	(2)	(2)	0	10/25/2036	1.D FM
95002K-AA-1	WFMBS 2020-1 A1 CMO (1 3.000		09/25/2022	VARIOUS		83,156	83,156	84,144	83,795	0	(639)	0	(639)	0	83,156	0	0	0	1,679	12/25/2049	1.A
97652R-AD-9	WIN 2014-3 A4 CMO 3.500		09/20/2022	VARIOUS		23,430	23,430	23,536	23,390	0	40	0	40	0	23,430	0	0	0	493	11/20/2044	1.A
97653B-AC-5	WIN 2015-A A3 CMO 3.500		09/20/2022	VARIOUS		24,963	24,963	25,350	24,925	0	39	0	39	0	24,963	0	0	0	616	06/20/2045	1.A
92977Y-BQ-3	WMLT 2005-B 3A1 CMO 3.760		09/20/2022	VARIOUS		1,801	1,801	1,414	131	0	1,671	0	1,671	0	1,801	0	0	0	27	10/20/2035	1.A FM
06540A-AC-5	BANK 2019-BN20 A2 2.758		09/15/2022	VARIOUS		25,213	25,213	25,845	25,707	0	(494)	0	(494)	0	25,213	0	0	0	465	09/15/2062	1.A
12624P-AE-5	COMM 2012-CR3 A3 2.822		09/15/2022	VARIOUS		6,696,533	6,696,533	6,809,641	6,696,970	0	(437)	0	(437)	0	6,696,533	0	0	0	121,293	10/15/2045	1.A FM
12624Q-AR-4	COMM 2012-CR4 A3 2.853		09/15/2022	VARIOUS		4,470,089	4,470,089	4,509,500	4,469,804	0	286	0	286	0	4,470,089	0	0	0	84,255	10/15/2045	1.A FM
12636M-AF-5	CSAIL 2016-C6 ASB 2.960		09/15/2022	VARIOUS		262,180	262,180	270,045	264,195	0	(2,015)	0	(2,015)	0	262,180	0	0	0	5,155	01/15/2049	1.A
36252A-AD-8	GSMS 2015-GS1 AAB 3.553		09/10/2022	VARIOUS		204,243	204,243	210,368	205,762	0	(1,519)	0	(1,519)	0	204,243	0	0	0	4,826	11/10/2048	1.A
36252T-AS-4	GSMS 2016-GS2 AAB 2.922		09/10/2022	VARIOUS		142,431	142,431	146,696	143,595	0	(1,164)	0	(1,164)	0	142,431	0	0	0	2,792	05/10/2049	1.A
36252H-AE-1	GSMS 2017-GS5 AAB 3.467		09/10/2022	VARIOUS		113,980	113,980	117,399	115,145	0	(1,165)	0	(1,165)	0	113,980	0	0	0	2,626	03/10/2050	1.A
46640U-AC-6	JPMBB 2013-C17 A3 3.928		09/15/2022	PAID ON PRINCIPAL		580,261	580,261	620,834	596,762	0	(16,501)	0	(16,501)	0	580,261	0	0	0	17,093	01/15/2047	1.A
61766N-AY-1	MSBAM 2016-C30 ASB 2.729		09/15/2022	VARIOUS		295,831	295,831	304,699	298,219	0	(2,388)	0	(2,388)	0	295,831	0	0	0	5,961	09/15/2049	1.A
61761B-AC-0	MSC 2012-STAR A2 (144A 3.201		08/05/2022	PAID ON PRINCIPAL		10,000,000	10,000,000	9,977,663	9,994,179	0	5,821	0	5,821	0	10,000,000	0	0	0	213,400	08/05/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91830C-AA-6	VNDO 2012-6AVE A 2.996		08/15/2022	PAID ON PRINCIPAL		17,350,000	17,350,000	17,383,904	17,339,534	0	10,466	0	10,466	0	17,350,000	0	0	0	346,491	11/15/2030	1.A FM
94988H-AC-5	WFCM 2012-LC5 A3 2.918		07/15/2022	PAID ON PRINCIPAL		2,007,099	2,007,099	2,050,546	2,008,961	(1,263)	(599)	0	(1,862)	0	2,007,099	0	0	0	34,310	10/15/2045	1.A FM
94989D-AV-1	WFCM 2015-C27 A4 3.190		08/15/2022	PAID ON PRINCIPAL		161,225	161,225	163,038	161,733	0	(509)	0	(509)	0	161,225	0	0	0	3,869	02/15/2048	1.A
95000G-AZ-7	WFCM 2016-BNK1 ASB 2.514		09/15/2022	VARIOUS		181,684	181,684	187,129	183,125	0	(1,440)	0	(1,440)	0	181,684	0	0	0	3,037	08/15/2049	1.A
92930R-BB-7	WFRBS 2012-C9 A3 2.870		08/15/2022	VARIOUS		5,144,787	5,144,787	5,260,835	5,147,752	0	(2,965)	0	(2,965)	0	5,144,787	0	0	0	90,597	11/15/2045	1.A FM
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						249,514,427	256,059,390	257,469,930	255,750,116	117,458	(65,875)	0	51,583	0	255,801,699	0	(6,299,105)	(6,299,105)	6,568,501	XXX	XXX
2509999997. Total - Bonds - Part 4						728,540,792	746,285,224	770,818,925	758,792,911	117,458	(2,926,372)	13,240,637	(16,049,551)	0	742,743,360	0	(14,214,400)	(14,214,400)	21,266,188	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						728,540,792	746,285,224	770,818,925	758,792,911	117,458	(2,926,372)	13,240,637	(16,049,551)	0	742,743,360	0	(14,214,400)	(14,214,400)	21,266,188	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
76801*-11-9	RIV DATA CORP SERIES B NON-RD PVT		09/19/2022	DIRECT WITH COMPANY	0.000	298,009	0.00	0	0	0	0	0	0	0	0	0	298,009	298,009	0		5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						298,009	XXX	0	0	0	0	0	0	0	0	0	298,009	298,009	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						298,009	XXX	0	0	0	0	0	0	0	0	0	298,009	298,009	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						298,009	XXX	0	0	0	0	0	0	0	0	0	298,009	298,009	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
09372-10-7	BLOOM ENERGY CORPORATION CLASS A		09/27/2022	VARIOUS	14,567.000	307,974		319,454	319,454	0	0	79,099	(79,099)	0	240,356	0	67,619	67,619	0		
68339B-10-4	ON24 INC		09/27/2022	VARIOUS	6,140.000	52,831		106,529	106,529	0	0	48,260	(48,260)	0	58,269	0	(5,438)	(5,438)	0		
98983V-10-6	ZUORA INC CLASS A		09/27/2022	VARIOUS	24,000.000	171,678		365,760	0	0	0	150,960	(150,960)	0	214,800	0	(43,122)	(43,122)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						532,483	XXX	791,743	425,983	0	0	278,319	(278,319)	0	513,425	0	19,059	19,059	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						532,483	XXX	791,743	425,983	0	0	278,319	(278,319)	0	513,425	0	19,059	19,059	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						532,483	XXX	791,743	425,983	0	0	278,319	(278,319)	0	513,425	0	19,059	19,059	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						830,492	XXX	791,743	425,983	0	0	278,319	(278,319)	0	513,425	0	317,068	317,068	0	XXX	XXX
6009999999 - Totals						729,371,284	XXX	771,610,668	759,218,894	117,458	(2,926,372)	13,518,956	(16,327,870)	0	743,256,785	0	(13,897,332)	(13,897,332)	21,266,188	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO- BARC A TREASURY		1.A	8,562,749	8,562,749	10/03/2022
000000-00-0	REPO- BOFA A TREASURY		1.A	407,190	407,190	10/03/2022
000000-00-0	REPO- CITI A TREASURY		1.A	8,562,749	8,562,749	10/03/2022
000000-00-0	REPO- CREDIT A TREASURY		1.A	8,216,448	8,216,448	10/03/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				25,749,136	25,749,136	XXX
0109999999. Total - U.S. Government Bonds				25,749,136	25,749,136	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				25,749,136	25,749,136	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				25,749,136	25,749,136	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				25,749,136	25,749,136	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 2,937,792 Book/Adjusted Carrying Value $ 2,937,792
2. Average balance for the year Fair Value $ 35,770,288 Book/Adjusted Carrying Value $ 35,770,288
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 25,749,136 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 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
9999999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. - IL .... Chicago,IL		0.000	0	0	0	0	0	XXX
Bank of America, N.A. - NC .... Charlotte,NC		0.000	0	0	6,809,679	19,821,722	20,484,413	XXX
Bank of America, N.A. - TX .... Dallas,TX		0.000	0	0	(10,964,206)	(10,864,334)	(11,582,766)	XXX
Bank of America, N.A. ..... Charlotte,NC		0.000	0	0	20,683,607	58,065,852	57,742,186	XXX
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(8,138,769)	(10,713,859)	(10,484,043)	XXX
Bank of New York Mellon ..... New York,NY		0.000	0	0	21,766,490	20,984,524	31,241,412	XXX
Bank of New York Mellon ..... Pittsburgh,PA		0.000	0	0	16,401,981	18,831,001	14,499,106	XXX
Citibank, N.A. - NY ..... New York,NY		0.000	0	0	433,874	509,615	447,507	XXX
Citibank, N.A. ..... New Castle,DE		0.000	0	0	(854,176,458)	(854,726,665)	(849,595,929)	XXX
Citibank, N.A. ..... New York,NY		0.000	0	0	15,017	13,472	8,708	XXX
First National Bank of Anchorage ..... Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A. - IL ..... Chicago,IL		0.000	0	0	2,042,890	2,302,039	1,631,273	XXX
JP Morgan Chase Bank, N.A. .... Hartford,CT		0.000	0	0	(71)	(217)	(54)	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(19,843,772)	(11,893,583)	(22,534,542)	XXX
The Bank of New York Mellon ... Pittsburgh,PA		0.000	0	0	117,825	100,000	124,144	XXX
US Bank Corp ..... Minneapolis,MN		0.000	0	0	1,826,090	1,927,585	1,737,653	XXX
US Bank Corp ..... St. Paul,MN		0.000	0	0	0	0	456	XXX
Wells Fargo Bank, N.A. ..... Jacksonville,FL		0.000	0	0	2,883,766	2,421,344	2,375,621	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	(820,117,057)	(763,196,505)	(763,879,857)	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	(820,117,057)	(763,196,505)	(763,879,857)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(820,117,057)	(763,196,505)	(763,879,857)	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		939,463,404	0	285,097
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						939,463,404	0	285,097