* 2 4 7 6 7 2 0 2 3 2 0 1 0 0 1 0 2 *

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this
20th day of July, 2023

Notary Public

My Commission Expires January 31, 2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	15,345,634,496	0	15,345,634,496	15,270,548,085
2.	Stocks:				
	2.1 Preferred stocks	1,733,600	0	1,733,600	1,599,400
	2.2 Common stocks	2,084,462,942	10,092,590	2,074,370,353	2,107,492,354
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	23,252,091	0	23,252,091	23,603,328
	4.2 Properties held for the production of income (less $ 0 encumbrances)	843,092,377	0	843,092,377	841,087,385
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 30,591,807), cash equivalents ($ 92,204,172) and short-term investments ($ 3,411,576)	126,207,556	0	126,207,556	130,565,650
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,671,229,817	25,397,095	1,645,832,722	1,521,899,610
9.	Receivables for securities	0	0	0	653,730
10.	Securities lending reinvested collateral assets	152,919,830	0	152,919,830	179,099,927
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,248,532,708	35,489,684	20,213,043,024	20,076,549,468
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	122,817,149	0	122,817,149	126,054,205
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,162,469,683	38,412,104	1,124,057,579	950,411,436
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 24,790,000 earned but unbilled premiums)	1,674,998,653	6,612,893	1,668,385,760	1,454,920,911
	15.3 Accrued retrospective premiums ($ 15,262,937) and contracts subject to redetermination ($ 0)	15,262,937	1,191,430	14,071,508	15,192,140
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	29,448,136	0	29,448,136	31,530,490
	16.2 Funds held by or deposited with reinsured companies	1,461,350	0	1,461,350	1,729,228
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	41,974,695	0	41,974,695	30,015,193
18.2	Net deferred tax asset	362,150,568	84,033,697	278,116,871	261,936,497
19.	Guaranty funds receivable or on deposit	328,178	0	328,178	340,493
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	13,583,029	13,583,029	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	113,601,777	3,343,797	110,257,980	105,889,239
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,786,628,863	182,666,634	23,603,962,229	23,054,569,302
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	23,786,628,863	182,666,634	23,603,962,229	23,054,569,302
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	35,869,775	0	35,869,775	41,352,960
2502.	Real estate operating fund	23,277,785	1,652,307	21,625,478	17,563,277
2503.	COLI supplemental benefits trust	21,155,688	0	21,155,688	21,370,950
2598.	Summary of remaining write-ins for Line 25 from overflow page	33,298,529	1,691,490	31,607,039	25,602,052
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	113,601,777	3,343,797	110,257,980	105,889,239

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,854,704,356)	9,880,610,142	9,516,690,636
2.	Reinsurance payable on paid losses and loss adjustment expenses	465,842,785	435,424,695
3.	Loss adjustment expenses	2,058,785,931	2,047,621,362
4.	Commissions payable, contingent commissions and other similar charges	126,632,503	188,723,512
5.	Other expenses (excluding taxes, licenses and fees)	114,054,646	154,789,710
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	76,399,608	89,998,690
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	0
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 $ 75,382,943 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)	4,012,669,676	3,633,798,073
10.	Advance premium	0	2,679
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,713,184	12,595,657
12.	Ceded reinsurance premiums payable (net of ceding commissions)	130,095,746	75,239,979
13.	Funds held by company under reinsurance treaties	241,971	241,971
14.	Amounts withheld or retained by company for account of others	18,802,250	18,293,666
15.	Remittances and items not allocated	19,159,088	19,950,285
16.	Provision for reinsurance (including $ 384,406 certified)	5,096,127	5,096,127
17.	Net adjustments in assets and liabilities due to foreign exchange rates	99,285,775	100,335,348
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	15,468,682	23,904,876
20.	Derivatives	0	0
21.	Payable for securities	6,782,198	4,220,840
22.	Payable for securities lending	152,919,830	179,099,927
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	63,766,231	65,255,243
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	17,260,326,374	16,571,283,276
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	17,260,326,374	16,571,283,276
29.	Aggregate write-ins for special surplus funds	10,067,684	10,173,193
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	3,075,185,638	3,214,730,300
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,343,635,855	6,483,286,026
38.	Totals (Page 2, Line 28, Col. 3)	23,603,962,229	23,054,569,302
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,166,862	43,213,725
2502.	Investment real estate liability	29,186,821	30,751,450
2503.	Retroactive reinsurance reserve assumed	292,318	292,333
2598.	Summary of remaining write-ins for Line 25 from overflow page	(8,879,770)	(9,002,265)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	63,766,231	65,255,243
2901.	Special surplus from retroactive reinsurance	10,067,684	10,173,193
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)	10,067,684	10,173,193
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 $ 102,731,759)	80,814,619	94,292,281	173,460,183
	1.2 Assumed (written $ 4,331,654,763)	3,958,539,611	3,546,441,414	7,355,720,998
	1.3 Ceded (written $ 83,103,734)	62,735,321	75,861,586	136,395,182
	1.4 Net (written $ 4,351,282,788)	3,976,618,908	3,564,872,109	7,392,785,998
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 2,651,081,312):			
	2.1 Direct	105,789,633	36,161,071	69,884,425
	2.2 Assumed	2,630,131,909	2,107,712,747	4,450,335,595
	2.3 Ceded	99,544,783	30,271,983	61,248,483
	2.4 Net	2,636,376,760	2,113,601,836	4,458,971,536
3.	Loss adjustment expenses incurred	371,819,544	333,219,255	709,040,787
4.	Other underwriting expenses incurred	1,182,381,186	1,046,803,796	2,100,165,690
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	4,190,577,490	3,493,624,887	7,268,178,014
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(213,958,582)	71,247,222	124,607,985
	INVESTMENT INCOME			
9.	Net investment income earned	324,400,320	292,932,102	751,679,829
10.	Net realized capital gains (losses) less capital gains tax of $ 2,861,835	(7,290,852)	(9,424,020)	(58,887,764)
11.	Net investment gain (loss) (Lines 9 + 10)	317,109,468	283,508,083	692,792,064
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 862,119 amount charged off $ 6,481,483)	(5,619,364)	(12,845,346)	(20,128,928)
13.	Finance and service charges not included in premiums	11,632,579	11,221,642	22,725,476
14.	Aggregate write-ins for miscellaneous income	1,231,332	(2,073,244)	(4,018,625)
15.	Total other income (Lines 12 through 14)	7,244,546	(3,696,948)	(1,422,078)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	110,395,433	351,058,356	815,977,971
17.	Dividends to policyholders	4,279,701	3,504,240	7,645,226
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)	106,115,731	347,554,116	808,332,746
19.	Federal and foreign income taxes incurred	(39,995,739)	73,613,967	141,329,043
20.	Net income (Line 18 minus Line 19)(to Line 22)	146,111,470	273,940,149	667,003,702
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6,483,286,026	6,622,630,405	6,622,630,405
22.	Net income (from Line 20)	146,111,470	273,940,149	667,003,702
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,944,951	(50,923,377)	23,631,927	(27,026,725)
25.	Change in net unrealized foreign exchange capital gain (loss)	3,246,350	(11,464,677)	(31,439,400)
26.	Change in net deferred income tax	28,514,481	12,612,063	18,948,379
27.	Change in nonadmitted assets	(6,599,096)	6,120,360	3,774,886
28.	Change in provision for reinsurance	0	0	(605,222)
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	(260,000,000)	(385,000,000)	(770,000,000)
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)	(139,650,171)	(80,160,178)	(139,344,380)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,343,635,855	6,542,470,227	6,483,286,026
	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	971,813	645,854	(267,708)
1402.	Change in COLI cash values	432,393	(2,714,895)	(3,326,729)
1403.	Fines and penalties of regulatory authorities	(43,831)	(42,166)	(82,866)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(129,043)	37,962	(341,323)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,231,332	(2,073,244)	(4,018,625)
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	4,021,809,553	3,564,409,607	7,542,074,036
2.	Net investment income	351,280,327	337,082,578	826,251,237
3.	Miscellaneous income	6,596,891	(3,976,994)	(2,260,452)
4.	Total (Lines 1 to 3)	4,379,686,772	3,897,515,192	8,366,064,821
5.	Benefit and loss related payments	2,239,688,931	1,906,575,723	3,981,824,616
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,657,318,703	1,435,156,591	2,756,939,669
8.	Dividends paid to policyholders	3,162,174	3,489,879	8,727,925
9.	Federal and foreign income taxes paid (recovered) net of $ (1,309,628) tax on capital gains (losses)	(25,174,402)	119,131,378	169,617,260
10.	Total (Lines 5 through 9)	3,874,995,406	3,464,353,571	6,917,109,471
11.	Net cash from operations (Line 4 minus Line 10)	504,691,365	433,161,621	1,448,955,350
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,378,475,930	945,080,930	2,211,217,228
	12.2 Stocks	39,667,733	44,351,508	79,146,775
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	10,536,615
	12.5 Other invested assets	26,268,151	51,303,273	99,896,587
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,309	(31,819)	(29,392)
	12.7 Miscellaneous proceeds	30,042,840	89,777,393	5,059,215
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,474,457,963	1,130,481,285	2,405,827,028
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,446,453,600	873,932,493	2,539,405,904
	13.2 Stocks	42,976,521	60,019,449	96,696,974
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	22,134,317	10,644,238	31,726,457
	13.5 Other invested assets	172,937,892	160,924,761	384,650,737
	13.6 Miscellaneous applications	0	68,442,810	59,484,314
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,684,502,331	1,173,963,752	3,111,964,386
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(210,044,367)	(43,482,466)	(706,137,358)
	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	260,000,000	385,000,000	770,000,000
	16.6 Other cash provided (applied)	(39,005,092)	112,223,900	84,857,493
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(299,005,092)	(272,776,100)	(685,142,507)
	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)	(4,358,094)	116,903,055	57,675,485
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	130,565,650	72,890,165	72,890,165
	19.2 End of period (Line 18 plus Line 19.1)	126,207,556	189,793,220	130,565,650

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

20.0001. Exchange of bonds	5,398,370	17,896,843	29,917,733
20.0002. Income payment received in securities	290,616	375,220	701,059
20.0003. Stock distribution from limited partnership	0	735,966	747,041

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2023	December 31, 2022
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 146,111,470	$ 667,003,702
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	$ 146,111,470	$ 667,003,702
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,343,635,855	$ 6,483,286,026
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,343,635,855	$ 6,483,286,026

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities:

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	16,006,225
2. 12 Months or Longer	$	86,471,455

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

1. Less than 12 Months	$	847,994,670
2. 12 Months or Longer	$	626,181,674

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	0.9 %
(2)	Cash equivalents	59.5 %
(3)	Short-term investments	39.6 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

The Company recognized a one-time tax benefit of $70,184,019 in the first quarter of 2023 due to the expiration of the statute of limitations with respect to a tax item impacted by the repeal of Internal Revenue Code Section 847, which related to the discounting of property-casualty loss reserves.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

Employee Retirement Plans:

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

H. Postemployment Benefits and Compensated Absences:

No significant change.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2023, the Company paid dividends totaling $260 million to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 27, 2023	$ —	$ 182	$ 182
June 20, 2023	78	—	78

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 2,295,828	$ —	$ —	$ 2,295,828
Industrial and miscellaneous	—	487,446,262	12,163,196	—	499,609,458
Total bonds	—	489,742,090	12,163,196	—	501,905,286

NOTES TO FINANCIAL STATEMENTS

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Perpetual	1,733,600	—	—	—	1,733,600
Common stock					
Industrial and miscellaneous	120,481,864	—	2,359,634	—	122,841,498
Total securities at fair value	$ 122,215,464	$ 489,742,090	$ 14,522,830	$ —	$ 626,480,384

At June 30, 2023, the Company also holds Level 2 U.S. special revenue and special assessment obligations bonds and Level 3 Perpetual preferred stocks, both measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the quarter:

Description	Beginning Balance 4/1/2023	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ 12,098,152	$ —	$ —	$ —	$ 65,044
Common stock	2,175,593	—	—	—	184,041
Total	$ 14,273,745	$ —	$ —	$ —	$ 249,085

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2023
Bonds	$ —	$ —	$ —	$ —	$ 12,163,196
Common stock	—	—	—	—	2,359,634
Total	$ —	$ —	$ —	$ —	$ 14,522,830

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At June 30, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 92,204,172	$ 92,204,172	$ 22,773,415	$ 69,430,757	$ —	$ —	$ —
Short-term bonds	3,411,631	3,411,576	—	3,411,631	—	—	—
Long-term bonds	14,303,858,534	15,345,634,496	1,142,088,454	13,089,166,959	72,603,121	—	—
Preferred stock	1,733,600	1,733,600	1,733,600	—	—	—	—
Common stock	122,841,498	122,841,498	120,481,864	—	2,359,634	—	—

(At December 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 88,215,825	$ 88,215,825	$ 20,373,252	$ 67,842,573	$ —	$ —	$ —
Short-term bonds	3,448,655	3,437,305	—	3,448,655	—	—	—
Long-term bonds	14,160,786,500	15,270,548,085	1,053,508,195	12,960,157,392	147,120,913	—	—
Preferred stock	1,599,400	1,599,400	1,599,400	—	—	—	—
Common stock	115,572,829	115,572,829	113,397,236	—	2,175,593	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through August 8, 2023, the date the Company's statutory statement was available to be issued.

NOTES TO FINANCIAL STATEMENTS

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 2023, the prior year-end total loss and LAE reserves developed favorably by $21,727,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners and other liability – claims-made lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, commercial auto liability and commercial multiple peril.

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut .....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] 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: ..... $ 17,185,614

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	$ 2,002,011,854	$ 1,961,621,444
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 353,939,196	$ 353,901,628
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,355,951,050	$ 2,315,523,072
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. ..... $ 152,919,830

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 152,919,830

16.3 Total payable for securities lending reported on the liability page. ..... $ 152,919,830

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurance	0.0	5.000	0	0	26,377,552	26,377,552	0	0	210,219	210,219
		TOTAL	0	0	26,377,552	26,377,552	0	0	210,219	210,219

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	2,762,491	1,429,527	1,130,985	(45,486)	24,196,845	22,661,756
2. Alaska AK	L	5,631	(2,225)	91,533	108,249	2,736,725	3,781,070
3. Arizona AZ	L	838,819	501,148	1,025,520	101,513	19,957,485	21,977,727
4. Arkansas AR	L	1,539,533	967,399	1,150,858	6,586,595	10,417,359	10,843,622
5. California CA	L	3,799,212	5,701,940	7,386,182	3,614,723	113,091,979	105,577,463
6. Colorado CO	L	6,376,587	2,488,252	2,303,139	1,608,403	44,845,286	50,814,349
7. Connecticut CT	L	1,207,979	226,253	108,130	111,716	11,221,152	14,843,786
8. Delaware DE	L	109,794	32,179	24,648	22,286	4,029,237	4,353,692
9. District of Columbia DC	L	53,290	34,288	5,796	22,040	3,332,500	3,986,824
10. Florida FL	L	280,167	217,537	859,022	2,801,714	31,568,865	36,874,516
11. Georgia GA	L	5,843,251	1,380,042	1,605,092	460,819	29,912,009	29,674,810
12. Hawaii HI	L	8,041	8,506	53,603	2,257	1,318,209	2,126,402
13. Idaho ID	L	37,470	36,948	(526)	(419)	1,366,120	1,526,610
14. Illinois IL	L	1,113,883	666,210	1,837,137	(1,250,194)	48,309,555	54,028,566
15. Indiana IN	L	512,797	116,496	169,892	1,581,067	13,455,759	14,875,175
16. Iowa IA	L	165,569	29,001	561,227	1,024,492	20,070,722	21,558,225
17. Kansas KS	L	262,649	(65,498)	1,371,881	887,096	17,799,424	23,632,801
18. Kentucky KY	L	232,916	161,718	75,824	222,778	7,949,073	7,706,258
19. Louisiana LA	L	142,817	28,821	3,008,957	7,974,654	33,354,810	42,047,569
20. Maine ME	L	82,719	54,618	770	484	1,529,595	1,733,220
21. Maryland MD	L	886,999	437,366	810,242	613,116	32,943,589	33,816,658
22. Massachusetts MA	L	801,831	764,596	442,411	507,100	22,160,293	25,679,944
23. Michigan MI	L	1,037,120	971,305	591,170	1,010,362	36,209,609	40,247,011
24. Minnesota MN	L	2,452,469	1,007,193	2,241,689	3,115,458	51,965,388	50,783,999
25. Mississippi MS	L	690,911	247,915	2,058,589	401,668	13,201,087	14,407,374
26. Missouri MO	L	896,903	399,667	1,156,220	1,323,076	27,228,662	25,914,089
27. Montana MT	L	1,076,149	637,160	444,059	29,319	5,573,868	6,229,451
28. Nebraska NE	L	106,014	61,501	1,091,738	129,174	10,406,643	11,348,498
29. Nevada NV	L	2,867,753	2,012,219	1,850,836	1,201,997	8,526,187	9,974,836
30. New Hampshire NH	L	121,745	31,389	76,164	23,341	3,457,842	5,638,320
31. New Jersey NJ	L	7,360,248	5,184,611	2,782,392	610,978	34,534,280	32,564,921
32. New Mexico NM	L	482,853	194,361	25,912,305	6,140,132	38,030,541	32,086,613
33. New York NY	L	429,413	500,192	11,821,273	12,387,862	89,840,241	99,312,352
34. North Carolina NC	L	1,302,778	385,328	1,757,996	363,730	13,764,011	14,719,469
35. North Dakota ND	L	396,253	(12,315)	120,516	712,257	21,653,031	25,405,195
36. Ohio OH	L	2,046,289	1,089,704	4,542,659	539,190	27,828,313	29,614,496
37. Oklahoma OK	L	2,823,544	2,646,510	9,144,360	8,918,828	28,587,800	38,333,219
38. Oregon OR	L	823,396	349,829	421,531	3,187,276	4,860,587	5,280,483
39. Pennsylvania PA	L	2,168,693	2,080,713	2,300,566	2,233,246	55,246,803	62,784,737
40. Rhode Island RI	L	181,377	48,808	21,579	20,145	2,664,930	2,911,816
41. South Carolina SC	L	1,157,503	653,941	470,407	824,956	6,551,607	7,728,731
42. South Dakota SD	L	112,132	(2,281)	59,737	73,089	7,394,331	8,606,669
43. Tennessee TN	L	753,611	392,489	154,411	122,594	20,316,714	22,466,222
44. Texas TX	L	16,008,450	9,266,073	60,868,591	33,605,605	244,456,991	288,623,310
45. Utah UT	L	1,214,693	621,288	233,805	57,963	6,682,699	10,509,891
46. Vermont VT	L	35,171	1,036	2,910	3,590	1,670,549	1,960,783
47. Virginia VA	L	939,813	325,784	176,729	197,349	15,041,424	17,416,868
48. Washington WA	L	83,509	64,260	14,376,190	2,733,022	11,858,851	15,682,451
49. West Virginia WV	L	362,760	9,774	100,728	1,417,460	13,594,017	17,319,948
50. Wisconsin WI	L	266,897	157,225	290,584	1,585,325	36,926,450	40,209,864
51. Wyoming WY	L	315,513	260	151,832	379,077	20,097,566	22,127,938
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	111,258
55. U.S. Virgin Islands VI	L	0	0	0	0	30,175	37,524
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	27,146,035	26,233,719	8,477,675	9,601,930	117,373,079	136,903,885
58. Aggregate Other Alien OT	XXX	7,318	2,364	99,198	0	3,124,029	3,450,123
59. Totals	XXX	102,731,759	70,777,143	177,820,761	119,905,000	1,474,264,892	1,634,833,386
DETAILS OF WRITE-INS							
58001. NLD Netherlands	XXX	3,387	3,025	0	0	0	0
58002. MEX Mexico	XXX	2,818	0	0	0	0	0
58003. ZAF South Africa	XXX	470	435	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	643	(1,096)	99,198	0	3,124,029	3,450,123
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	7,318	2,364	99,198	0	3,124,029	3,450,123

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0
6. N - None of the above - Not allowed to write business in the state... 4

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Zensurance Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … ClearCover Underwriting Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … Travelers Special Services Limited	United Kingdom		… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	

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

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

… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil		… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … 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			

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	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

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.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	8,778,690	244,212	2.8	3.4
2.1	Allied Lines	1,655,428	5,404,235	326.5	163.6
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	32,662,666	37,713,953	115.5	68.3
5.2	Commercial multiple peril (liability portion)	9,804,062	10,115,632	103.2	36.6
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	3,394,220	274,354	8.1	37.6
9.	Inland marine	2,509,146	(666,625)	(26.6)	(2.1)
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(160,700)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(9,180,763)	0.0	0.0
12.	Earthquake	93,892	21,949	23.4	52.9
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	(1,685)	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	(800)	0.0	0.0
16.	Workers' compensation	132,295	(15,420,556)	(11,656.2)	(855.2)
17.1	Other liability - occurrence	7,903,353	94,180,700	1,191.7	111.9
17.2	Other liability - claims-made	2,826,880	588,194	20.8	(10.4)
17.3	Excess workers' compensation	0	191,189	0.0	0.0
18.1	Products liability - occurrence	4,504,357	(5,440,198)	(120.8)	(190.6)
18.2	Products liability - claims-made	71,470	(977,625)	(1,367.9)	(721.3)
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	(449,966)	0.0	177,144.9
19.4	Other commercial auto liability	3,515,692	(11,349,646)	(322.8)	(102.8)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	826,396	(171,396)	(20.7)	46.5
22.	Aircraft (all perils)	0	5,151	0.0	0.0
23.	Fidelity	1,192,804	336,348	28.2	(49.7)
24.	Surety	412,244	374,779	90.9	(139.5)
26.	Burglary and theft	165,040	26,631	16.1	(27.1)
27.	Boiler and machinery	365,985	49,334	13.5	10.2
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	82,931	0.0	0.0
35.	Totals	80,814,619	105,789,633	130.9	38.3
	DETAILS OF WRITE-INS				
3401.	Tribal workers' compensation	0	82,931	0.0	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	82,931	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	4,756,119	10,344,483	8,523,578
2.1	Allied Lines	1,200,487	2,195,417	1,338,640
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	31,129,301	48,897,068	27,257,059
5.2	Commercial multiple peril (liability portion)	9,242,265	14,884,776	6,957,141
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	2,389,718	3,586,875	4,189,901
9.	Inland marine	803,249	1,928,464	3,163,197
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	35,123	96,002	121,032
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	137,004	129,739	121,442
17.1	Other liability - occurrence	2,476,853	7,363,201	5,750,777
17.2	Other liability - claims-made	1,647,396	2,793,607	2,978,578
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	1,696,526	4,280,764	4,566,688
18.2	Products liability - claims-made	90,521	107,109	107,397
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	(86)
19.4	Other commercial auto liability	627,058	3,471,125	2,917,670
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	135,720	810,404	767,278
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	497,688	1,005,748	1,009,090
24.	Surety	91,138	262,563	415,115
26.	Burglary and theft	118,948	192,500	185,193
27.	Boiler and machinery	214,001	381,913	407,454
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	57,289,115	102,731,759	70,777,143
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	2,954,642	3,885,515	6,840,157	545,698	54,648	600,346	2,630,544	61,999	3,490,633	6,183,177	221,601	(278,235)	(56,634)
2. 2021	564,846	1,078,124	1,642,970	219,752	17,917	237,669	503,059	22,995	871,636	1,397,690	157,965	(165,576)	(7,611)
3. Subtotals 2021 + Prior	3,519,488	4,963,639	8,483,127	765,449	72,565	838,014	3,133,604	84,994	4,362,269	7,580,867	379,565	(443,811)	(64,246)
4. 2022	860,907	2,220,278	3,081,185	711,403	164,406	875,809	741,906	84,337	1,421,651	2,247,894	592,402	(549,884)	42,518
5. Subtotals 2022 + Prior	4,380,395	7,183,917	11,564,312	1,476,853	236,971	1,713,823	3,875,510	169,331	5,783,920	9,828,761	971,968	(993,695)	(21,727)
6. 2023	XXX	XXX	XXX	XXX	919,289	919,289	XXX	494,964	1,615,671	2,110,635	XXX	XXX	XXX
7. Totals	4,380,395	7,183,917	11,564,312	1,476,853	1,156,260	2,633,112	3,875,510	664,295	7,399,591	11,939,396	971,968	(993,695)	(21,727)
8. Prior Year-End Surplus As Regards Policyholders	6,483,286										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 22.2	2. (13.8)	3. (0.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.3)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Amounts receivable under high deductible policies	16,849,747	1,691,367	15,158,380	13,255,858
2505.	State surcharges receivable	10,129,027	0	10,129,027	9,730,448
2506.	Assumed reinsurance receivable and payable	1,969,042	0	1,969,042	(39,380)
2507.	Ceded deposit asset	1,858,621	0	1,858,621	107,970
2508.	Suspense, undistributed payments	1,360,008	0	1,360,008	1,632,966
2509.	Other assets	1,131,962	0	1,131,962	914,189
2510.	Other assets nonadmitted	122	122	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	33,298,529	1,691,490	31,607,039	25,602,052

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Interest deposit liability	142,384	142,384
2505.	Retroactive reinsurance reserve ceded	(9,022,154)	(9,144,649)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(8,879,770)	(9,002,265)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Retroactive reinsurance gain/loss	(129,043)	37,962	(341,323)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(129,043)	37,962	(341,323)

Additional Write-ins for Schedule T Line 58

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004.	DEU Germany	XXX	432	(1,088)	0	0	0	0
58005.	CHN China	XXX	210	210	0	0	0	0
58006.	GBR United Kingdom	XXX	1	0	9,326	0	265,531	280,265
58007.	ZZZ Other Alien	XXX	0	1	89,871	0	2,032,913	2,165,035
58008.	CHL Chile	XXX	0	0	0	0	396,000	396,000
58009.	BRA Brazil	XXX	0	0	0	0	250,000	395,000
58010.	FRA France	XXX	0	0	0	0	115,000	115,000
58011.	BRB Barbados	XXX	0	0	0	0	52,255	52,255
58012.	SGP Singapore	XXX	0	0	0	0	12,330	46,568
58013.	AUS Australia	XXX	0	(219)	0	0	0	0
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	643	(1,096)	99,198	0	3,124,029	3,450,123

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	864,690,714	890,583,241
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	22,134,317	31,726,457
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	3,993,986
5.	Deduct amounts received on disposals	0	10,536,615
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	10,509,535
8.	Deduct current year's depreciation	20,480,562	40,566,819
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	866,344,469	864,690,714
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	866,344,469	864,690,714

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		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)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,548,061,413	1,212,245,107
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	18,261,254	91,303,894
	2.2 Additional investment made after acquisition	154,676,638	293,346,843
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(23,741,653)	73,572,578
6.	Total gain (loss) on disposals	(1,357,051)	(1,347,892)
7.	Deduct amounts received on disposals	26,268,151	100,643,628
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	1,597,368	(2,352,953)
10.	Deduct current year's other than temporary impairment recognized	0	18,062,536
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,671,229,817	1,548,061,413
12.	Deduct total nonadmitted amounts	25,397,095	26,161,803
13.	Statement value at end of current period (Line 11 minus Line 12)	1,645,832,722	1,521,899,610

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	17,389,732,167	17,231,685,662
2.	Cost of bonds and stocks acquired	1,495,119,108	2,667,468,711
3.	Accrual of discount	13,807,659	14,166,861
4.	Unrealized valuation increase (decrease)	(21,236,773)	(113,490,736)
5.	Total gain (loss) on disposals	1,543,895	(8,503,810)
6.	Deduct consideration for bonds and stocks disposed of	1,425,524,424	2,323,809,375
7.	Deduct amortization of premium	19,311,403	51,397,176
8.	Total foreign exchange change in book/adjusted carrying value	417,214	(959,141)
9.	Deduct current year's other than temporary impairment recognized	4,698,797	28,956,467
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,982,391	3,527,639
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,431,831,038	17,389,732,167
12.	Deduct total nonadmitted amounts	10,092,590	10,092,329
13.	Statement value at end of current period (Line 11 minus Line 12)	17,421,738,449	17,379,639,838

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	11,855,954,041	529,682,966	396,936,690	35,397,331	11,855,954,041	12,024,097,647	0	12,005,102,550
2.	NAIC 2 (a)	2,610,505,102	89,262,710	31,275,385	(28,903,134)	2,610,505,102	2,639,589,293	0	2,554,567,836
3.	NAIC 3 (a)	402,681,004	0	7,985,583	(10,122,568)	402,681,004	384,572,853	0	427,632,752
4.	NAIC 4 (a)	265,112,318	0	19,128,686	(3,728,749)	265,112,318	242,254,883	0	230,436,716
5.	NAIC 5 (a)	42,724,934	0	315,561	3,838,646	42,724,934	46,248,020	0	44,143,633
6.	NAIC 6 (a)	12,292,354	0	0	(8,978)	12,292,354	12,283,376	0	12,101,902
7.	Total Bonds	15,189,269,755	618,945,676	455,641,906	(3,527,453)	15,189,269,755	15,349,046,072	0	15,273,985,389
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	1,743,800	0	0	(10,200)	1,743,800	1,733,600	0	1,599,400
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,743,800	0	0	(10,200)	1,743,800	1,733,600	0	1,599,400
15.	Total Bonds and Preferred Stock	15,191,013,555	618,945,676	455,641,906	(3,537,653)	15,191,013,555	15,350,779,672	0	15,275,584,789

(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 $ 3,010,609 ; NAIC 3 $ 0 NAIC 4 $ 400,967 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	3,411,576	XXX	3,450,024	132,915	10,761

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,437,305	0
2.	Cost of short-term investments acquired	0	4,953,172
3.	Accrual of discount	1,166	845
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(8,322)
6.	Deduct consideration received on disposals	0	1,489,649
7.	Deduct amortization of premium	26,894	18,742
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,411,576	3,437,305
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,411,576	3,437,305

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	88,215,825	30,502,949
2.	Cost of cash equivalents acquired	2,091,836,965	3,272,159,699
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,087,848,617	3,214,446,824
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)	92,204,172	88,215,825
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	92,204,172	88,215,825

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
385 Washington Street	Saint Paul	MN	12/30/1983		0	0	0	307,334
Other real estate properties								
Commercial industrial properties								
21 warehouses and land located at various addresses	Denver	CO	05/26/1993		0	0	0	419,131
35 warehouses and land located at various addresses	Saint Paul	MN	12/31/1990		0	0	0	1,247,301
344 Duffy Avenue	Hicksville	NY	12/29/2020		0	0	0	337,723
4 warehouses and land located at Oceangate Business Park	Hawthorne	CA	12/31/1990		0	0	0	4,085
14 warehouses/office showrooms and land located at Plymouth Business Center	Plymouth	MN	04/01/1992		0	0	0	294,536
9 warehouses and land located at 1885 Beaver Ruin Road	Norcross	GA	03/18/1994		0	0	0	944,563
8 warehouses and land located at various addresses	Memphis	TN	12/10/1996		0	0	0	133,080
13 warehouses and land located at 6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996		0	0	0	1,060,909
12 warehouses and land located at aarious addresses	Houston	TX	02/20/1997		0	0	0	610,387
12 warehouses and land located at various addresses	Hayward	CA	06/15/1998		0	0	0	707,769
5 warehouses and land located at various addresses	Tampa/St. Petersburg	FL	03/22/2004		0	0	0	336,765
Commercial office properties								
706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	12/31/1991		0	0	0	87,369
3300 Fernbrook Lane	Plymouth	MN	04/01/1992		0	0	0	210,547
920, 930, & 950 De Guigne Dr	Sunnyvale	CA	05/30/2013		0	0	0	66,316
5401 West Kennedy	Tampa	FL	03/31/1998		0	0	0	939,157
2525 West 190th Street	Torrance	CA	12/31/1990		0	0	0	52,248
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998		0	0	0	1,028,510
19801 SW 72nd Street	Tualatin	OR	10/01/1998		0	0	0	16,445
3001 Butterfield Road	Oakbrook	IL	05/12/1999		0	0	0	43,538
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006		0	0	0	204,404
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013		0	0	0	1,451,598
7045 College Blvd	Overland Park	KS	08/05/2015		0	0	0	35,511
Commercial retail properties, buildings and land located at 1550 Rosecrans Avenue	Manhattan Beach	CA	12/29/1993		0	0	0	5,003
9060 E. Via Linda	Scottsdale	AZ	02/01/2007		0	0	0	3,945
0199999. Acquired by Purchase					0	0	0	10,548,174
0399999 - Totals					0	0	0	10,548,174

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
Two Centerpointe Drive	Lake Oswego	OR	05/31/2023	Written Off Fully Depreciated	920,546	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10303 & 10333 E. Dry Creek Road	Englewood	CO	05/31/2023	Written Off Fully Depreciated	10,404	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19801 SW 72nd Street	Tualatin	OR	04/30/2023	Written Off Fully Depreciated	920,718	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19801 SW 72nd Street	Tualatin	OR	05/31/2023	Written Off Fully Depreciated	920,269	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Property Disposed					2,771,936	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999 - Totals					2,771,936	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	(14,325)	0	842,392	2.810
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	(14,325)	0	842,392	XXX
Joint Venture Interests - Common Stock - Unaffiliated												
	Aquiline Financial Services Fund IV L.P.	New York	NY	Aquiline Capital Partners		05/30/2019	3	0	585,162	0	720,771	0.700
	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners		11/03/2022	3	3,992,675	0	0	16,007,325	1.130
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital		10/17/2019	3	0	78,389	0	5,055,764	9.430
	BCM Fund II, LP	Miami	FL	Boyne Capital Management, LLC		07/17/2020	3	0	1,527,622	0	8,540,546	5.790
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group		03/29/2019	3	0	1,765,224	0	8,439,561	0.080
	BRS & Co. IV, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.		12/22/2017	3	0	154,791	0	5,019,192	10.340
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group		02/01/2007	3	0	(30,850)	0	93,060	0.240
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group		12/21/2018	3	0	1,474,683	0	6,622,442	0.210
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	23,419	0	1,061,531	0.130
	FPE Fund III LP	London	GBR	FPE Capital LLP		08/06/2021	3	0	1,031,895	0	12,826,603	8.080
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	10,709	0	863,410	2.370
	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Management		05/27/2021	3	0	346,522	0	12,045,262	4.780
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	467,115	0	2,264,991	0.360
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Gridiron Capital		03/31/2020	3	0	364,625	0	1,089,795	1.610
	Heartwood Partners IV, LP	Norwalk	CT	Heartwood Partners		02/10/2022	3	0	661,710	0	7,351,854	2.350
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	2,763	0	436,779	0.160
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham		03/01/2019	3	0	1,297,771	0	4,261,007	3.080
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	1,843,911	0	715,592	3.530
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company		12/24/2019	3	0	2,019,928	0	1,127,553	1.090
	Kelso Investment Associates XI, L.P.	New York	NY	Kelso & Company		02/08/2023	3	0	60,799	0	12,578,427	0.700
	Mason Wells Buyout Fund V, LP	Milwaukee	WI	Mason Wells, Inc.		05/31/2020	3	0	1,869,052	0	9,326,583	2.050
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management		12/06/2019	3	0	437,500	0	2,461,301	0.980
	NexPhase Capital Fund IV, LP	New York	NY	NexPhase Capital		09/23/2019	3	0	514,071	0	1,583,954	5.930
	Pitango HealthTech Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital		02/15/2023	1	500,000	0	0	9,500,000	13.420
	Rally Ventures Fund IV, L.P.	Menlo Park	CA	Rally Ventures		11/20/2020	1	0	750,000	0	9,900,000	6.560
	Sentinel Continuation Fund I, L.P.	New York	NY	Sentinel Capital Partners		07/28/2021	3	0	2,746,193	0	19,990,820	2.980
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Shamrock Capital		05/06/2021	3	0	106,578	0	5,147,325	1.000
	Solamere Series IV Flagship Fund, LP	New York	NY	Solamere Capital		12/30/2022	3	818,339	0	0	19,181,661	3.650
	Stone-Goff Partners Fund IV	New York	NY	Stone-Goff Management, LLC		06/15/2023	3	1,656,311	0	0	3,343,689	3.260
	Synova Capital Fund IV LP	London	GBR	Synova Capital		06/27/2019	3	0	690,881	0	726,253	2.680
	Synova Fund V LP	London	GBR	Synova Capital		07/22/2022	3	0	205,667	0	17,130,521	1.720
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	0	1,265,004	0	11,105,753	2.170
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC		02/22/2019	3	0	427,036	0	3,583,053	0.680
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP		04/28/2021	3	0	1,162,266	0	9,859,331	3.700
	Viola FinTech II, L.P.	Ohter	ISR	Viola Group		12/29/2022	1	0	774,989	0	9,125,011	13.072
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	0	340,606	0	396,435	1.850
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners		02/17/2021	3	0	2,185,548	0	11,123,484	2.690
	WindRose Health Investors VI, L.P.	New York	NY	WindRose Health Investors		12/06/2021	3	0	(653,605)	0	19,971,379	3.850
1999999. Joint Venture Interests - Common Stock - Unaffiliated								6,967,325	26,507,974	0	270,578,016	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		12/23/2020		0	411,522	0	5,596,708	1.640
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc		12/18/2019		0	2,015,885	0	1,435,998	2.430
	Bell Value-Add Fund VIII, LP	Wilmington	DE	Bell Partners,Inc		02/17/2023		0	(15,033)	0	19,890,127	2.260

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Blackstone Group		12/22/2015		0	7,503	0	8,642,928	0.740
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group		10/17/2019		0	2,568,239	0	9,419,251	0.510
	Blackstone Real Estate Partners Asia III, L.P.	Grand Cayman	CYM	Blackstone Group		03/25/2022		0	(2,865,696)	0	0	0.280
	Blackstone Real Estate Partners X L.P.	Wilmington	DE	Blackstone Group		06/30/2022		0	972,683	0	24,067,027	0.070
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC		04/19/2019		0	1,050,000	0	1,200,000	2.690
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		07/01/2021		0	1,044,509	0	22,454,054	0.300
	Dermody Properties Industrial Fund III LP	Dover	DE	Dermody GP, LLC		09/22/2020		0	1,760,443	0	4,555,382	2.150
	HSREF VII Venture, LLC	Wilmington	DE	High Street Logistics Properties, LLC		03/17/2023		1,176,471	0	0	8,823,529	7.840
	PCCP Credit X, LP	Dover	DE	PCCP, LLC		12/14/2021		0	1,835,781	0	11,825,334	3.780
	PIX GCP Co-Invest, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		09/21/2022		0	789,473	0	3,157,895	15.790
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Prime Finance Partners		04/21/2022		0	1,290,000	0	12,444,000	1.380
	Prime Storage Fund III	Wilmington	DE	Prime Group Holdings		07/20/2022		0	525,516	0	15,866,348	1.870
	Sares Regis Multifamily Value Add Fund III, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/22/2019		0	(502,174)	0	0	4.410
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/13/2022		0	1,584,643	0	6,074,508	3.640
	Tishman Spe yer U.S. Growth & Income Fund	Wilmington	DE	Tishman Speyer		12/29/2021		0	141,603	0	5,453,923	6.790
2199999. Joint Venture Interests - Real Estate - Unaffiliated								1,176,471	12,614,896	0	160,907,012	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Aerospace & Defense Fund V, L.P..	Oklahoma City	OK	Acorn Growth Companies		08/13/2021		0	59,998	0	8,678,302	7.790
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Apollo Capital Management		12/17/2021		0	6,745,009	0	12,699,258	2.410
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015		0	223,846	0	1,109,013	0.300
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017		0	414,872	0	1,628,759	0.130
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018		0	25,932	0	2,137,892	0.300
	Five Elms IV Q, L.P.	Kansas City	MO	Five Elms Capital Management		04/12/2019		0	1,032,653	0	1,128,438	2.850
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners		03/27/2020	2	0	1,038,233	0	6,190,520	0.730
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019		0	249,914	0	7,215,955	0.360
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	(1,944)	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	444	0	307,787	5.960
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014		0	106,099	0	645,132	1.850
	Level Equity Growth Partners V, L.P.	New York	NY	Level Equity Management LLC		09/23/2021		0	1,576,237	0	8,284,232	1.970
	Lynstone Special Situations Fund II (No.1) SCSP	New York	NY	JP Morgan Asset Management		05/27/2022		0	1,583,602	0	18,454,443	5.570
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC		03/31/2020		0	2,049,180	0	14,314,693	4.180
	Monarch Capital Partners V LP	New York	NY	Monarch Alternative Capital		05/04/2020		0	1,050,000	0	1,950,000	0.980
	Monarch Capital Partners VI LP	New York	NY	Monarch Alternative Capital		04/19/2023		2,000,000	2,000,000	0	16,000,000	2.290
	MSA Acceleration Partners, L.P.	Santa Monica	CA	MSA Acceleration Partners		05/31/2022		0	2,142,778	0	15,087,759	1.730
	NB Secondary Opportunities Fund V LP	New York	NY	Neuberger Berman Investment Management		02/22/2022		0	1,443,750	0	11,157,941	0.310
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners		10/12/2011		0	19,258	0	107,028	0.800
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management		05/12/2020		0	491,070	0	7,131,721	5.340
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020		0	204,040	0	6,001,718	3.710
	Shamrock Capital Content Fund III, L.P.	Los Angeles	CA	Shamrock Capital		07/29/2022		0	82,297	0	14,761,306	2.490
	Vintage Secondary Fund V, L.P.	Herzliya Pituach	ISR	Vintage Investment Partners		10/08/2021		0	150,000	0	4,525,000	1.560
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners		12/31/2009		0	15,652	0	2,793	0.880
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016		0	97,588	0	17,556	1.560
2599999. Joint Venture Interests - Other - Unaffiliated								2,000,000	22,800,509	0	159,654,086	XXX
6099999. Total - Unaffiliated								10,143,796	61,909,054	0	591,981,505	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								10,143,796	61,909,054	0	591,981,505	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																		
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	05/30/2023	(14,325)	0	0	0	0	0	0	(14,325)	(14,325)	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							(14,325)	0	0	0	0	0	0	(14,325)	(14,325)	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																		
	Atlas Merchant Capital Fund II LP	New York	NY	Distribution	10/17/2019	06/08/2023	(62,112)	0	0	0	0	0	0	(62,112)	(62,112)	0	0	0	0
	BRS & Co. IV, L.P.	New York	NY	Distribution	12/22/2017	05/17/2023	154,791	0	0	0	0	0	0	154,791	154,791	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	06/29/2023	(30,920)	0	0	0	0	0	0	(30,920)	(30,920)	0	0	0	0
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	Distribution	12/21/2018	06/27/2023	2,267	0	0	0	0	0	0	2,267	2,267	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	06/30/2023	31,962	0	0	0	0	0	0	31,962	31,962	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	06/27/2023	477,303	0	0	0	0	0	0	477,303	477,303	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	06/06/2023	617,730	0	0	0	0	0	0	617,730	617,730	0	0	0	0
	Eureka II, L.P.	Philadelphia	PA	Distribution	02/28/2007	04/18/2023	158,036	0	0	0	0	0	0	158,036	158,036	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Distribution	08/13/2007	06/15/2023	35,504	0	0	0	0	0	0	35,504	35,504	0	0	0	0
	Heartwood Partners IV, LP	Norwalk	CT	Distribution	02/10/2022	06/22/2023	27,241	0	0	0	0	0	0	27,241	27,241	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Distribution	07/21/2009	04/14/2023	71,483	0	0	0	0	0	0	71,483	71,483	0	0	0	0
	NB Strategic Capital LP	New York	NY	Distribution	12/06/2019	05/05/2023	(62,500)	0	0	0	0	0	0	(62,500)	(62,500)	0	0	0	0
	NexPhase Capital Fund IV, LP	New York	NY	Distribution	09/23/2019	06/21/2023	(189,201)	0	0	0	0	0	0	(189,201)	(189,201)	0	0	0	0
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Distribution	05/06/2021	04/07/2023	8,590	0	0	0	0	0	0	8,590	8,590	0	0	0	0
	Trident VIII, L.P.	Greenwich	CT	Distribution	02/22/2019	06/26/2023	69,855	0	0	0	0	0	0	69,855	69,855	0	0	0	0
	TruArc Fund IV, LP	New York	NY	Distribution	04/28/2021	06/23/2023	(319,076)	0	0	0	0	0	0	(319,076)	(319,076)	0	0	0	0
	VMG Partners V, L.P.	San Francisco	CA	Distribution	02/17/2021	05/05/2023	171,012	0	0	0	0	0	0	171,012	171,012	0	0	0	0
	WindRose Health Investors VI, L.P.	New York	NY	Distribution	12/06/2021	06/02/2023	(653,605)	0	0	0	0	0	0	(653,605)	(653,605)	0	0	0	0
	Banc Fund VIII L.P.	Chicago	IL	Liquidation	04/30/2008	04/28/2023	0	1,293,844	0	0	0	1,293,844	0	1,293,844	0	0	(1,293,844)	(1,293,844)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							508,361	1,293,844	0	0	0	1,293,844	0	1,802,205	508,361	0	(1,293,844)	(1,293,844)	0
Joint Venture Interests - Real Estate - Unaffiliated																		
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Distribution	12/22/2015	06/14/2023	816,326	0	0	0	0	0	0	816,326	816,326	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	06/30/2023	833,868	0	0	0	0	0	0	833,868	833,868	0	0	0	0
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	Distribution	10/05/2021	04/04/2023	148,878	0	0	0	0	0	0	148,878	148,878	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Distribution	11/20/2020	04/07/2023	(16,370)	0	0	0	0	0	0	(16,370)	(16,370)	0	0	0	0
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Distribution	04/21/2022	04/04/2023	(19,945)	0	0	0	0	0	0	(19,945)	(19,945)	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Distribution	09/13/2019	06/30/2023	641,727	0	0	0	0	0	0	641,727	641,727	0	0	0	0
	Sares Regis Multifamily Value Add Fund III, LP	Camden	DE	Distribution	05/22/2019	05/23/2023	(502,174)	0	0	0	0	0	0	(502,174)	(502,174)	0	0	0	0
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Distribution	05/13/2022	04/25/2023	(378,244)	0	0	0	0	0	0	(378,244)	(378,244)	0	0	0	0
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Distribution	12/29/2021	05/18/2023	74,173	0	0	0	0	0	0	74,173	74,173	0	0	0	0
	Tishman Speyer Real Estate Venture VII, L.P.	New York	NY	Liquidation	05/03/2007	05/31/2023	132,973	60,395	0	0	0	60,395	0	193,368	130,163	0	(63,205)	(63,205)	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,731,214	60,395	0	0	0	60,395	0	1,791,609	1,728,404	0	(63,205)	(63,205)	0
Joint Venture Interests - Other - Unaffiliated																		
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Distribution	12/17/2021	06/21/2023	10,904	0	0	0	0	0	0	10,904	10,904	0	0	0	0
	Content Partners Fund 3 LP	Los Angeles	CA	Distribution	04/10/2014	05/24/2023	316,327	0	0	0	0	0	0	316,327	316,327	0	0	0	0
	Encap Energy Capital Fund X, L.P.	Houston	TX	Distribution	03/05/2015	06/15/2023	3,250,101	0	0	0	0	0	0	3,250,101	3,250,101	0	0	0	0
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	Distribution	05/07/2012	06/02/2023	187,659	0	0	0	0	0	0	187,659	187,659	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
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	05/05/2023	62,679	0	0	0	0	0	0	62,679	62,679	0	0	0	0
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	Distribution	01/16/2018	05/08/2023	210,753	0	0	0	0	0	0	210,753	210,753	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	06/05/2023	13,657	0	0	0	0	0	0	13,657	13,657	0	0	0	0
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Distribution	07/18/2019	06/16/2023	5,387	0	0	0	0	0	0	5,387	5,387	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	05/31/2023	(1,944)	0	0	0	0	0	0	(1,944)	(1,944)	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	06/13/2023	194,456	0	0	0	0	0	0	194,456	194,456	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	06/30/2023	225,192	0	0	0	0	0	0	225,192	225,192	0	0	0	0
	MB Special Opportunities Fund II, LP	New York	NY	Distribution	03/31/2020	06/30/2023	516,439	0	0	0	0	0	0	516,439	516,439	0	0	0	0
	MSA Acceleration Partners, L.P.	Santa Monica	CA	Distribution	05/31/2022	05/18/2023	304,300	0	0	0	0	0	0	304,300	304,300	0	0	0	0
	Natural Gas Partners IX, L.P.	Irving	TX	Distribution	12/31/2009	05/02/2023	16,738	0	0	0	0	0	0	16,738	16,738	0	0	0	0
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	05/03/2023	337,359	0	0	0	0	0	0	337,359	337,359	0	0	0	0
	Petrichor Opportunities Fund I LP	New York	NY	Distribution	05/12/2020	04/28/2023	541,600	0	0	0	0	0	0	541,600	541,600	0	0	0	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Distribution	02/21/2020	04/28/2023	151,408	0	0	0	0	0	0	151,408	151,408	0	0	0	0
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Distribution	10/14/2020	04/28/2023	67,640	0	0	0	0	0	0	67,640	67,640	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	06/23/2023	215,073	0	0	0	0	0	0	215,073	215,073	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	06/16/2023	282,813	0	0	0	0	0	0	282,813	282,813	0	0	0	0
	Energy Spectrum Partners V LP	Dallas	TX	Liquidation	09/30/2007	04/28/2023	0	0	0	0	0	0	0	0	0	0	0	0	8,080
2599999. Joint Venture Interests - Other - Unaffiliated							6,908,539	0	0	0	0	0	0	6,908,539	6,908,539	0	0	0	8,080
6099999. Total - Unaffiliated							9,133,789	1,354,239	0	0	0	1,354,239	0	10,488,028	9,130,979	0	(1,357,049)	(1,357,049)	8,080
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							9,133,789	1,354,239	0	0	0	1,354,239	0	10,488,028	9,130,979	0	(1,357,049)	(1,357,049)	8,080

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282C-DZ-1	U S TREASURY NOTES 1.500 2025 02		04/13/2023	CITIGROUP GLOBAL MARKETS		15,753,044	16,500,000	39,655	1.A FE
36179X-5H-5	GNMA II PASS T #MA8948 5.500 2053 06		06/16/2023	GOLDMAN SACHS & CO		20,033,594	20,000,000	58,056	1.A
3622AC-EH-9	GNMA II PASS T #786536 5.500 2053 02		05/22/2023	MORGAN STANLEY		24,911,676	24,741,577	86,939	1.A
3622AC-JA-9	GNMA II PASS T #786657 5.000 2053 04		05/17/2023	J P MORGAN CHASE SECURITIES INC		19,943,614	19,949,848	49,875	1.A
3622AC-JK-7	GNMA II PASS T #786666 5.500 2053 04		05/16/2023	J P MORGAN CHASE SECURITIES INC		25,151,542	24,973,993	64,863	1.A
38375B-ZA-3	GNR 2012-H27 HA CMO 2.000 2062 11		06/20/2023	PAR WRITE-UP		2,239	2,239	0	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12		06/20/2023	PAR WRITE-UP		39	39	0	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09		06/20/2023	PAR WRITE-UP		53,836	53,836	0	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12		06/20/2023	PAR WRITE-UP		86,347	86,347	0	1.A
38384A-RB-1	GNR 2023-66 BC CMO 5.000 2048 09		06/07/2023	STONEX FINANCIAL		10,555,828	10,722,956	16,382	1.A
83162C-T6-0	SBAP 2023-25F 1 4.930 2048 06		06/08/2023	STIFEL NICOLAUS & CO INC		6,000,000	6,000,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						122,491,758	123,030,835	315,769	XXX
Bonds - All Other Governments									
13509P-JN-4	CANADA HOUSING TRUST 3.950 2028 06		06/14/2023	VARIOUS		3,998,760	4,000,000	0	1.A FE
40649C-ZL-3	HALTON REGIONAL MUNICIPA 3.650 2026 05		05/02/2023	NATIONAL BANK OF CANADA FINANCIAL		2,149,934	2,152,000	0	1.A FE
40649C-ZM-1	HALTON REGIONAL MUNICIPA 3.500 2027 05		05/02/2023	NATIONAL BANK OF CANADA FINANCIAL		2,229,360	2,233,000	0	1.A FE
541908-LU-1	LONDON ONTARIO 3.600 2028 05		04/11/2023	NATIONAL BANK OF CANADA FINANCIAL		2,147,958	2,150,000	0	1.A FE
563469-UT-0	MANITOBA (PROVINCE OF) 2.750 2029 06		06/05/2023	NATIONAL BANK OF CANADA FINANCIAL		1,875,900	2,000,000	753	1.E FE
563469-UV-5	MANITOBA (PROVINCE OF) 2.050 2030 06		06/01/2023	NATIONAL BANK OF CANADA FINANCIAL		1,782,300	2,000,000	337	1.E FE
563469-VB-8	MANITOBA (PROVINCE OF) 3.800 2033 06		05/31/2023	RBC CAPITAL MARKETS CAD		984,270	1,000,000	0	1.E Z
68323A-DM-3	ONTARIO (PROVINCE OF) 2.400 2026 06		06/01/2023	DESJARDINS SECURITIES		4,765,500	5,000,000	986	1.D FE
68333Z-AZ-0	ONTARIO (PROVINCE OF) 3.400 2028 09		04/13/2023	NATIONAL BANK OF CANADA FINANCIAL		999,680	1,000,000	3,726	1.D FE
891288-EE-8	TORONTO (CITY OF) 4.250 2033 07		06/21/2023	CIBC WORLD MARKETS		1,999,360	2,000,000	0	1.C FE
98704C-QU-3	YORK ONTARIO REGIONAL MU 3.650 2033 05		05/31/2023	TD SECURITIES		1,934,180	2,000,000	4,000	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						24,867,202	25,535,000	9,803	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
675635-MP-8	OCONOMOWOC AREA SCH DIST 3.150 2032 04		06/29/2023	BAS-MERRILL LYNCH		1,816,793	1,895,000	15,255	1.C FE
675635-MQ-6	OCONOMOWOC AREA SCH DIST 3.200 2033 04		06/29/2023	BAS-MERRILL LYNCH		1,635,385	1,705,000	13,943	1.C FE
791319-LM-6	ST LOUIS CO SD C-2 PARKW 1.750 2037 03		06/15/2023	BAS-MERRILL LYNCH		7,686,902	10,405,000	55,132	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,139,080	14,005,000	84,330	XXX
Bonds - U.S. Special Revenues									
3133KQ-XX-9	FHLMC PASS THR #RA8794 5.500 2053 04		06/21/2023	BARCLAYS CAPITAL INC		29,968,963	29,695,210	99,809	1.A
3132DQ-AG-1	FHLMC PASS THR #SD2707 5.000 2053 04		05/02/2023	MORGAN STANLEY		11,865,631	11,891,644	4,955	1.A
3132DW-F5-7	FHLMC PASS THR #SD8288 5.000 2053 01		06/13/2023	VARIOUS		38,257,075	38,836,590	67,425	1.A
3132DW-GZ-0	FHLMC PASS THR #SD8316 5.500 2053 04		04/26/2023	BMO CAPITAL MARKETS		30,002,187	29,777,691	122,833	1.A
3140QQ-SQ-9	FNMA PASS THRU #CB5026 5.500 2052 11		06/22/2023	J P MORGAN CHASE SECURITIES INC		24,386,529	24,272,751	92,708	1.A
3140XK-EU-0	FNMA PASS THRU #FS3746 5.500 2052 12		05/08/2023	WELLS FARGO SECURITIES		16,352,574	16,218,266	24,778	1.A
3140XK-P3-8	FNMA PASS THRU #FS4041 5.500 2053 03		05/09/2023	CITIGROUP GLOBAL MARKETS		9,964,218	9,882,380	15,098	1.A
3140XK-V3-1	FNMA PASS THRU #FS4233 4.500 2052 12		05/04/2023	MORGAN STANLEY		19,494,961	19,851,671	17,370	1.A
31418E-GK-0	FNMA PASS THRU #MA4701 4.500 2052 08		05/24/2023	GOLDMAN SACHS & CO		22,802,115	23,707,828	74,087	1.A
31418E-JF-8	FNMA PASS THRU #MA4761 5.000 2052 09		06/12/2023	TD SECURITIES		15,989,428	16,240,651	27,068	1.A
31418E-MS-6	FNMA PASS THRU #MA4868 5.000 2053 01		06/26/2023	BMO CAPITAL MARKETS		24,079,909	24,438,855	91,646	1.A
31418E-PD-6	FNMA PASS THRU #MA4919 5.500 2053 02		05/03/2023	GOLDMAN SACHS & CO		23,327,309	23,058,889	14,092	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						266,490,900	267,872,426	651,868	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
02665W-EF-4	AMERICAN HONDA FINANCE 4.600 2025 04	C	04/13/2023	SOCIETY GENERALE AMERICAS		4,998,300	5,000,000	0	1.G FE

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
04636N-AH-6	ASTRAZENECA FINANCE LLC 4.875 2033 03	C	06/14/2023	HSBC		5,053,900	5,000,000	69,740	1.G FE
000000-00-0	AT&T MOBILITY II LLC 6.800 2099 06		06/12/2023	APOLLO		50,000,000	50,000,000	0	2.B Z
141781-CA-0	CARGILL INC (144A) 4.500 2026 06		04/17/2023	GOLDMAN SACHS & CO		9,980,100	10,000,000	0	1.F FE
15189Y-AG-1	CENTERPOINT ENERGY RESOU 5.250 2028 03		05/01/2023	J P MORGAN CHASE SECURITIES INC		5,133,850	5,000,000	51,042	1.G FE
21036P-BP-2	CONSTELLATION BRANDS IN 4.900 2033 05		05/02/2023	BARCLAYS CAPITAL INC		3,002,100	3,000,000	1,225	2.C FE
224044-CR-6	COX COMMUNICATIONS INC (5.450 2028 09		06/12/2023	J P MORGAN CHASE SECURITIES INC		2,999,730	3,000,000	0	2.B FE
126650-DW-7	CVS HEALTH CORP 5.000 2029 01		05/30/2023	J P MORGAN CHASE SECURITIES INC		2,989,230	3,000,000	0	2.B FE
126650-DX-5	CVS HEALTH CORP 5.250 2031 01		05/30/2023	WELLS FARGO SECURITIES		2,989,290	3,000,000	0	2.B FE
341081-GN-1	FLORIDA POWER & LIGHT 4.400 2028 05		05/16/2023	GOLDMAN SACHS & CO		2,987,400	3,000,000	0	1.D FE
361448-BL-6	GATX CORP 5.450 2033 09		05/01/2023	CITIGROUP GLOBAL MARKETS		2,994,570	3,000,000	0	2.B FE
37045X-EF-9	GENERAL MOTORS FINANCIAL 5.400 2026 04		04/03/2023	J P MORGAN CHASE SECURITIES INC		2,996,160	3,000,000	0	2.B FE
37045X-EH-5	GENERAL MOTORS FINANCIAL 5.800 2028 06		06/20/2023	CITIGROUP GLOBAL MARKETS		4,998,950	5,000,000	0	2.B FE
427866-BH-0	HERSHEY COMPANY 4.250 2028 05		05/02/2023	GOLDMAN SACHS & CO		5,260,314	5,265,000	0	1.F FE
581557-BT-1	MCKESSON CORP 4.900 2028 07		06/08/2023	GOLDMAN SACHS & CO		3,001,290	3,000,000	0	2.A FE
592179-KG-9	MET LIFE GLOBAL FUNDING 5.180 2026 06		06/06/2023	TD SECURITIES		1,000,000	1,000,000	0	1.D FE
87264A-DA-0	T-MOBILE USA INC 4.800 2028 07		05/08/2023	J P MORGAN CHASE SECURITIES INC		6,985,230	7,000,000	0	2.B FE
904764-AH-0	UNILEVER CAPITAL 5.900 2032 11	C	06/22/2023	RBC CAPITAL MARKETS		5,685,890	5,205,000	34,975	1.E FE
931142-FA-6	WALMART INC 4.000 2026 04		04/14/2023	DEUTSCHE BANC		7,213,082	7,230,000	0	1.C FE
06368L-NK-8	BANK OF MONTREAL 5.039 2028 05		05/25/2023	BMO CAPITAL MARKETS		1,000,000	1,000,000	0	1.F FE
13607H-5C-2	CANADIAN IMPERIAL BANK 5.050 2027 10		06/07/2023	TD SECURITIES		991,510	1,000,000	8,716	1.F FE
13648T-AB-3	CANADIAN PACIFIC RAILWAY 3.125 2026 06	A	04/19/2023	EXCHANGED		949,070	1,000,000	0	2.B FE
13648T-AC-1	CANADIAN PACIFIC RAILWAY 2.875 2029 11	A	04/19/2023	EXCHANGED		4,449,300	5,000,000	0	2.B FE
25675T-AM-9	DOLLARAMA INC 1.871 2026 07		06/07/2023	CIBC WORLD MARKETS		907,790	1,000,000	7,792	2.B FE
47788Z-AN-1	JOHN DEERE FINANCIALS IN 4.950 2027 06		06/08/2023	TD SECURITIES		999,890	1,000,000	0	1.F FE
56501R-AQ-9	MANULIFE FINANCIAL CORP 5.409 2033 03		05/01/2023	RBC CAPITAL MARKETS CAD		1,013,220	1,000,000	8,002	1.G FE
780086-ZE-7	ROYAL BANK OF CANADA 5.341 2026 06		06/21/2023	RBC CAPITAL MARKETS CAD		2,000,000	2,000,000	0	1.F FE
86682Z-AT-3	SUN LIFE FINANCIAL INC 5.500 2035 07		06/27/2023	TD SECURITIES		998,970	1,000,000	0	1.F FE
891102-AE-5	TOROMONT INDUSTRIES LTD 3.842 2027 10		05/10/2023	TD SECURITIES		976,940	1,000,000	1,579	1.G FE
89119Z-AS-2	TORONTO HYDRO CORP 4.610 2033 06		06/16/2023	NATIONAL BANK OF CANADA FINANCIAL		1,002,130	1,000,000	758	1.F FE
58769C-AA-0	MERCEDES-BENZ FINANCE 5.140 2026 06	B	06/20/2023	TD SECURITIES		1,449,841	1,450,000	0	1.F FE
58769C-AB-8	MERCEDES-BENZ FINANCE 5.120 2028 06	B	06/21/2023	SCOTIA CAPITAL		999,360	1,000,000	0	1.F FE
46653P-AF-4	JPMMT 2021-6 A4 CMO 2.500 2051 10		04/21/2023	BAS-MERRILL LYNCH		6,626,266	7,545,925	12,577	1.A
46656R-AH-3	JPMMT 2023-3 A3A CMO (14 5.000 2053 10		04/21/2023	J P MORGAN CHASE SECURITIES INC		17,921,875	18,500,000	69,375	1.A FE
61772N-AQ-0	MSRM 2021-5 A4 CMO (144A 2.500 2051 08		05/11/2023	CITIGROUP GLOBAL MARKETS		14,014,327	15,869,018	15,428	1.A
75409J-AG-2	RATE 2021-J1 A7 CMO (144 2.500 2051 07		05/11/2023	J P MORGAN CHASE SECURITIES INC		4,293,891	4,896,811	4,761	1.A
75410J-AG-9	RATE 2021-J4 A7 CMO (144 2.500 2051 11		05/11/2023	J P MORGAN CHASE SECURITIES INC		3,092,971	3,541,147	3,443	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						193,956,736	198,502,902	289,411	XXX
2509999997. Total - Bonds - Part 3						618,945,676	628,946,162	1,351,181	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						618,945,676	628,946,162	1,351,181	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
015271-10-9	ALEXANDRIA REAL ESTATE EQUITY		06/30/2023	VARIOUS	1,840.000	212,806		0	
03064D-10-8	AMERICOLD REALTY TRUST		06/30/2023	VARIOUS	16,366.000	493,320		0	
03750L-10-9	APARTMENT INCOME REIT CORP		06/27/2023	VARIOUS	6,153.000	216,643		0	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		06/01/2023	EVERCORE ISI SOFT CREDIT NORTH AMERICA A	29,162.000	582,391		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
11135E-20-3	BROADSTONE NET LEASE INC		06/30/2023	RAYMOND JAMES SOFT CREDIT NORTH AMERICA	1,802.000	27,879		0	
133131-10-2	CAMDEN PROPERTY TRUST		06/27/2023	VARIOUS	1,533.000	164,596		0	
229663-10-9	CUBESMART		06/06/2023	BMO CAPITAL MARKETS CORP NORTH AMERICA C	4,201.000	186,187		0	
252784-30-1	DIAMONDROCK HOSPITALITY CO		06/20/2023	JP MORGAN SECURITIES NORTH AMERICA ALGO	58,304.000	460,543		0	
253868-10-3	DIGITAL REALTY TRUST INC		05/16/2023	WELLS FARGO NORTH AMERICA ALGO 250	1,077.000	104,083		0	
26884U-10-9	EPR PROPERTIES		05/31/2023	CITIGROUP NORTH AMERICA CASH 505	8,099.000	337,555		0	
29444U-70-0	EQUINIX INC		06/27/2023	EVERCORE ISI NORTH AMERICA ALGO 226	248.000	179,860		0	
297178-10-5	ESSEX PROPERTY TRUST INC		05/02/2023	EVERCORE ISI NORTH AMERICA ALGO 226	480.000	102,946		0	
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		06/30/2023	RAYMOND JAMES SOFT CREDIT NORTH AMERICA	2,943.000	74,399		0	
42250P-10-3	HEALTHPEAK PROPERTIES INC		06/30/2023	VARIOUS	7,227.000	147,364		0	
45378A-10-6	INDEPENDENCE REALTY TRUST INC		06/27/2023	EVERCORE ISI NORTH AMERICA ALGO 226	3,814.000	69,722		0	
49803T-30-0	KITE REALTY GROUP TRUST		06/27/2023	VARIOUS	20,589.000	417,451		0	
53223X-10-7	LIFE STORAGE INC		06/06/2023	BMO CAPITAL MARKETS CORP NORTH AMERICA C	1,252.000	159,042		0	
554382-10-1	MACERICH COMPANY		06/13/2023	UBS SECURITIES SOFT CREDIT NORTH AMERICA	7,696.000	87,065		0	
700517-10-5	PARK HOTELS & RESORTS INC		05/16/2023	VARIOUS	23,591.000	300,301		0	
74460D-10-9	PUBLIC STORAGE INC		06/30/2023	VARIOUS	3,961.000	1,125,407		0	
74965L-10-1	RLJ LODGING TRUST		06/06/2023	VARIOUS	17,755.000	178,071		0	
758849-10-3	REGENCY CENTERS CORP		06/20/2023	CITIGROUP NORTH AMERICA ALGO 505	1,209.000	73,536		0	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		06/20/2023	CITIGROUP NORTH AMERICA ALGO 505	8,492.000	114,232		0	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		06/30/2023	VARIOUS	17,864.000	970,813		0	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		06/27/2023	VARIOUS	29,218.000	299,452		0	
902653-10-4	UDR INC		04/04/2023	CITIGROUP NORTH AMERICA ALGO 505	6,227.000	251,177		0	
92276F-10-0	VENTAS INC		05/31/2023	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	6,781.000	292,454		0	
95040Q-10-4	WELLTOWER INC		06/27/2023	VARIOUS	76,838.000	5,718,978		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						13,348,275	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
G90158-10-5	TRAVELERS SPECIAL SERVICES LTD	D	05/24/2023	DIRECT WITH COMPANY	890,640.000	890,640		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						890,640	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						14,238,915	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						14,238,915	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						14,238,915	XXX	0	XXX
6009999999 - Totals						633,184,591	XXX	1,351,181	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Bonds - U.S. Governments																					
91282C-BZ-3	U S TREASURY NOTES 1.250		05/17/2023	BMO CAPITAL MARKETS		3,573,268	4,000,000	4,001,266	4,001,011	0	(61)	0	(61)	0	4,000,951	0	(427,683)	(427,683)	27,446	04/30/2028	1.A
912828-P4-6	U S TREASURY NOTES 1.625		04/28/2023	BAS-MERRILL LYNCH		14,131,590	15,000,000	14,284,035	14,387,647	0	62,349	0	62,349	0	14,449,996	0	(318,406)	(318,406)	172,376	02/15/2026	1.A
912828-R6-9	U S TREASURY NOTES 1.625		05/31/2023	MATURED		48,000,000	48,000,000	46,008,825	47,861,482	0	138,518	0	138,518	0	48,000,000	0	0	0	390,000	05/31/2023	1.A
925387-AC-6	VESSEL MANAGEMENT SERV 5.850		05/01/2023	REDEEMED		79,000	79,000	79,000	78,988	0	12	0	12	0	79,000	0	0	0	2,311	05/01/2027	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		06/20/2023	PAID ON PRINCIPAL		30,360	30,360	29,805	29,426	0	934	0	934	0	30,360	0	0	0	300	09/20/2046	1.A
36179S-NT-0	GNMA II PASS #MA4002 2.500		06/20/2023	PAID ON PRINCIPAL		268,966	268,966	264,782	263,366	0	5,599	0	5,599	0	268,966	0	0	0	2,829	10/20/2046	1.A
36179S-SN-8	GNMA II PASS #MA4125 2.500		06/20/2023	PAID ON PRINCIPAL		298,693	298,693	292,998	290,861	0	7,832	0	7,832	0	298,693	0	0	0	3,129	12/20/2046	1.A
36179T-G3-3	GNMA II PASS #MA4718 3.000		06/20/2023	PAID ON PRINCIPAL		56,007	56,007	56,913	57,393	0	(1,386)	0	(1,386)	0	56,007	0	0	0	710	09/20/2047	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		06/20/2023	PAID ON PRINCIPAL		65,998	65,998	68,730	69,020	0	(3,022)	0	(3,022)	0	65,998	0	0	0	965	01/20/2042	1.A
36202C-HM-8	GNMA II PASS #2036 8.000		06/20/2023	PAID ON PRINCIPAL		177	177	180	178	0	0	0	0	0	177	0	0	0	6	07/20/2025	1.A
36202C-K7-7	GNMA II PASS #2118 7.500		06/20/2023	PAID ON PRINCIPAL		1,403	1,403	1,427	1,407	0	(3)	0	(3)	0	1,403	0	0	0	44	11/20/2025	1.A
36202C-PS-6	GNMA II PASS #2233 7.500		06/20/2023	PAID ON PRINCIPAL		1,839	1,839	1,810	1,823	0	16	0	16	0	1,839	0	0	0	60	06/20/2026	1.A
36202C-QY-2	GNMA II PASS #2271 8.500		06/20/2023	PAID ON PRINCIPAL		691	691	708	699	0	(7)	0	(7)	0	691	0	0	0	22	08/20/2026	1.A
36202C-RF-2	GNMA II PASS #2286 8.500		06/20/2023	PAID ON PRINCIPAL		222	222	226	223	0	(2)	0	(2)	0	222	0	0	0	7	09/20/2026	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		06/20/2023	PAID ON PRINCIPAL		444	444	437	435	0	10	0	10	0	444	0	0	0	14	06/20/2030	1.A
36202D-SP-7	GNMA II PASS #3226 5.500		06/20/2023	PAID ON PRINCIPAL		12,561	12,561	12,035	12,047	0	514	0	514	0	12,561	0	0	0	285	04/20/2032	1.A
36202D-TD-3	GNMA II PASS #3248 5.500		06/20/2023	PAID ON PRINCIPAL		1,586	1,586	1,513	1,526	0	60	0	60	0	1,586	0	0	0	36	06/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		06/20/2023	PAID ON PRINCIPAL		974	974	973	973	0	2	0	2	0	974	0	0	0	23	10/20/2032	1.A
36202D-U7-4	GNMA II PASS #3306 5.500		06/20/2023	PAID ON PRINCIPAL		13,773	13,773	13,747	13,748	0	26	0	26	0	13,773	0	0	0	321	11/20/2032	1.A
36202D-VM-0	GNMA II PASS #3320 5.500		06/20/2023	PAID ON PRINCIPAL		22,030	22,030	22,171	22,177	0	(147)	0	(147)	0	22,030	0	0	0	476	12/20/2032	1.A
36202D-YY-1	GNMA II PASS #3427 4.500		06/20/2023	PAID ON PRINCIPAL		74,945	74,945	70,059	71,648	0	3,298	0	3,298	0	74,945	0	0	0	1,482	08/20/2033	1.A
36202D-2B-6	GNMA II PASS #3470 4.500		06/20/2023	PAID ON PRINCIPAL		7,983	7,983	7,392	7,553	0	430	0	430	0	7,983	0	0	0	155	11/20/2033	1.A
36202D-4N-8	GNMA II PASS #3529 5.000		06/20/2023	PAID ON PRINCIPAL		39,623	39,623	37,871	38,179	0	1,444	0	1,444	0	39,623	0	0	0	805	03/20/2034	1.A
36202D-5P-2	GNMA II PASS #3554 4.500		06/20/2023	PAID ON PRINCIPAL		14,800	14,800	13,703	14,103	0	697	0	697	0	14,800	0	0	0	275	05/20/2034	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		06/20/2023	PAID ON PRINCIPAL		38,316	38,316	37,334	37,502	0	814	0	814	0	38,316	0	0	0	779	11/20/2035	1.A
36202E-XT-1	GNMA II PASS #4290 5.500		06/20/2023	PAID ON PRINCIPAL		8,037	8,037	8,003	7,998	0	39	0	39	0	8,037	0	0	0	185	11/20/2038	1.A
3622AC-EH-9	GNMA II PASS #786536 5.500		06/20/2023	PAID ON PRINCIPAL		27,609	27,609	27,799	27,799	0	(190)	0	(190)	0	27,609	0	0	0	127	02/20/2053	1.A
3622AC-JA-9	GNMA II PASS #786657 5.000		06/20/2023	PAID ON PRINCIPAL		49,045	49,045	49,029	49,029	0	15	0	15	0	49,045	0	0	0	204	04/20/2053	1.A
3622AC-JK-7	GNMA II PASS #786666 5.500		06/20/2023	PAID ON PRINCIPAL		105,575	105,575	106,326	106,326	0	(751)	0	(751)	0	105,575	0	0	0	484	04/20/2053	1.A
36176S-SV-3	GNMA PASS TH #0074832 3.500		06/15/2023	PAID ON PRINCIPAL		4,118	4,118	4,303	4,374	0	(257)	0	(257)	0	4,118	0	0	0	59	04/15/2042	1.A
36176J-GJ-3	GNMA PASS TH #00767301 3.500		06/15/2023	PAID ON PRINCIPAL		3,037	3,037	3,174	3,251	0	(213)	0	(213)	0	3,037	0	0	0	44	04/15/2042	1.A
36176X-FR-5	GNMA PASS TH #00778976 3.500		06/15/2023	PAID ON PRINCIPAL		7,592	7,592	7,971	8,312	0	(720)	0	(720)	0	7,592	0	0	0	110	03/15/2042	1.A
36208F-JZ-4	GNMA PASS TH #449480 7.500		06/15/2023	PAID ON PRINCIPAL		3,637	3,637	3,730	3,685	0	(48)	0	(48)	0	3,637	0	0	0	114	10/15/2027	1.A
36209G-RV-1	GNMA PASS TH #471300 6.000		06/15/2023	PAID ON PRINCIPAL		2,153	2,153	2,104	2,110	0	44	0	44	0	2,153	0	0	0	54	01/15/2032	1.A
36209Y-TV-0	GNMA PASS TH #485764 6.000		06/15/2023	PAID ON PRINCIPAL		1,967	1,967	1,961	1,961	0	6	0	6	0	1,967	0	0	0	49	09/15/2031	1.A
36210N-RP-6	GNMA PASS TH #497394 6.000		06/15/2023	PAID ON PRINCIPAL		1,265	1,265	1,239	1,243	0	23	0	23	0	1,265	0	0	0	32	01/15/2029	1.A
36212N-AM-9	GNMA PASS TH #538312 6.000		06/15/2023	PAID ON PRINCIPAL		5,171	5,171	5,106	5,103	0	68	0	68	0	5,171	0	0	0	129	02/15/2032	1.A
36213A-CE-2	GNMA PASS TH #548269 6.000		06/15/2023	PAID ON PRINCIPAL		752	752	744	744	0	8	0	8	0	752	0	0	0	19	02/15/2032	1.A
36213C-U4-0	GNMA PASS TH #550603 5.000		06/15/2023	PAID ON PRINCIPAL		2,621	2,621	2,591	2,594	0	27	0	27	0	2,621	0	0	0	55	08/15/2035	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		06/15/2023	PAID ON PRINCIPAL		29,103	29,103	28,642	28,725	0	378	0	378	0	29,103	0	0	0	606	11/15/2035	1.A
36213D-Z4-3	GNMA PASS TH #551663 6.000		06/15/2023	PAID ON PRINCIPAL		1,324	1,324	1,320	1,320	0	4	0	4	0	1,324	0	0	0	33	09/15/2031	1.A
36213E-B9-6	GNMA PASS TH #551864 6.000		06/15/2023	PAID ON PRINCIPAL		966	966	949	948	0	18	0	18	0	966	0	0	0	24	11/15/2031	1.A
36213E-PU-4	GNMA PASS TH #552235 6.000		06/15/2023	PAID ON PRINCIPAL		276	276	270	269	0	7	0	7	0	276	0	0	0	7	12/15/2031	1.A
36213E-PY-6	GNMA PASS TH #552239 6.000		06/15/2023	PAID ON PRINCIPAL		1,766	1,766	1,730	1,729	0	37	0	37	0	1,766	0	0	0	44	12/15/2031	1.A
36213E-UH-7	GNMA PASS TH #552384 6.000		06/15/2023	PAID ON PRINCIPAL		482	482	467	462	0	20	0	20	0	482	0	0	0	12	02/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..36213E-UL-8	GNMA PASS TH #552387 6.500		06/15/2023	PAID ON PRINCIPAL		2,520	2,520	2,664	2,677	0	(157)	0	(157)	0	2,520	0	0	0	70	02/15/2032	1.A
..36213E-YG-5	GNMA PASS TH #552511 6.500		06/15/2023	PAID ON PRINCIPAL		3,157	3,157	3,337	3,369	0	(211)	0	(211)	0	3,157	0	0	0	86	04/15/2032	1.A
..36213F-QS-5	GNMA PASS TH #553165 6.000		06/15/2023	PAID ON PRINCIPAL		30,866	30,866	32,419	32,148	0	(1,283)	0	(1,283)	0	30,866	0	0	0	637	04/15/2033	1.A
..36213F-WW-9	GNMA PASS TH #553361 5.500		06/15/2023	PAID ON PRINCIPAL		12,807	12,807	12,709	12,734	0	73	0	73	0	12,807	0	0	0	294	07/15/2033	1.A
..36213G-U5-8	GNMA PASS TH #554204 6.000		06/15/2023	PAID ON PRINCIPAL		650	650	638	637	0	13	0	13	0	650	0	0	0	17	12/15/2031	1.A
..36213U-YC-8	GNMA PASS TH #565107 6.000		06/15/2023	PAID ON PRINCIPAL		9,484	9,484	9,668	9,616	0	(131)	0	(131)	0	9,484	0	0	0	228	10/15/2032	1.A
..36213X-2H-6	GNMA PASS TH #567876 6.000		06/15/2023	PAID ON PRINCIPAL		2,173	2,173	2,204	2,207	0	(34)	0	(34)	0	2,173	0	0	0	54	10/15/2032	1.A
..36200Q-LQ-5	GNMA PASS TH #569235 6.000		06/15/2023	PAID ON PRINCIPAL		4,160	4,160	4,240	4,264	0	(105)	0	(105)	0	4,160	0	0	0	110	03/15/2032	1.A
..36200Q-WM-2	GNMA PASS TH #569552 6.000		06/15/2023	PAID ON PRINCIPAL		3,426	3,426	3,422	3,422	0	3	0	3	0	3,426	0	0	0	88	01/15/2032	1.A
..36200Q-W6-7	GNMA PASS TH #569569 6.000		06/15/2023	PAID ON PRINCIPAL		9,925	9,925	9,652	9,654	0	271	0	271	0	9,925	0	0	0	252	01/15/2032	1.A
..36200R-WR-9	GNMA PASS TH #570456 6.000		06/15/2023	PAID ON PRINCIPAL		1,046	1,046	1,049	1,049	0	(4)	0	(4)	0	1,046	0	0	0	26	11/15/2031	1.A
..36200S-AG-5	GNMA PASS TH #570707 6.000		06/15/2023	PAID ON PRINCIPAL		1,312	1,312	1,293	1,299	0	13	0	13	0	1,312	0	0	0	33	12/15/2031	1.A
..36200S-BH-2	GNMA PASS TH #570740 6.000		06/15/2023	PAID ON PRINCIPAL		2,734	2,734	2,683	2,693	0	40	0	40	0	2,734	0	0	0	68	01/15/2032	1.A
..36200S-WM-8	GNMA PASS TH #571352 6.000		06/15/2023	PAID ON PRINCIPAL		736	736	718	717	0	19	0	19	0	736	0	0	0	18	12/15/2031	1.A
..36200W-BU-4	GNMA PASS TH #574351 6.000		06/15/2023	PAID ON PRINCIPAL		1,409	1,409	1,390	1,391	0	18	0	18	0	1,409	0	0	0	35	01/15/2032	1.A
..36200W-T6-8	GNMA PASS TH #574873 6.000		06/15/2023	PAID ON PRINCIPAL		3,270	3,270	3,224	3,226	0	44	0	44	0	3,270	0	0	0	76	12/15/2031	1.A
..36200X-E6-2	GNMA PASS TH #575357 6.000		06/15/2023	PAID ON PRINCIPAL		6,499	6,499	6,466	6,464	0	34	0	34	0	6,499	0	0	0	161	12/15/2031	1.A
..36200X-XP-9	GNMA PASS TH #575886 6.000		06/15/2023	PAID ON PRINCIPAL		7,984	7,984	7,867	7,874	0	110	0	110	0	7,984	0	0	0	220	12/15/2031	1.A
..36200X-YB-9	GNMA PASS TH #575906 6.000		06/15/2023	PAID ON PRINCIPAL		692	692	683	681	0	11	0	11	0	692	0	0	0	17	01/15/2032	1.A
..36201A-NV-6	GNMA PASS TH #577404 6.000		06/15/2023	PAID ON PRINCIPAL		5,944	5,944	5,865	5,865	0	79	0	79	0	5,944	0	0	0	149	12/15/2031	1.A
..36201A-PS-1	GNMA PASS TH #577433 6.000		06/15/2023	PAID ON PRINCIPAL		6,511	6,511	6,486	6,486	0	25	0	25	0	6,511	0	0	0	163	02/15/2032	1.A
..36201A-SW-9	GNMA PASS TH #577533 6.000		06/15/2023	PAID ON PRINCIPAL		1,294	1,294	1,277	1,274	0	20	0	20	0	1,294	0	0	0	33	01/15/2032	1.A
..36201A-XN-3	GNMA PASS TH #577685 6.000		06/15/2023	PAID ON PRINCIPAL		1,956	1,956	1,994	2,006	0	(51)	0	(51)	0	1,956	0	0	0	49	10/15/2032	1.A
..36201A-3T-3	GNMA PASS TH #577810 6.000		06/15/2023	PAID ON PRINCIPAL		1,018	1,018	999	999	0	19	0	19	0	1,018	0	0	0	25	01/15/2032	1.A
..36201B-RQ-1	GNMA PASS TH #578395 6.000		06/15/2023	PAID ON PRINCIPAL		2,457	2,457	2,491	2,510	0	(53)	0	(53)	0	2,457	0	0	0	61	10/15/2032	1.A
..36201B-RT-5	GNMA PASS TH #578398 6.000		06/15/2023	PAID ON PRINCIPAL		2,223	2,223	2,266	2,288	0	(65)	0	(65)	0	2,223	0	0	0	56	10/15/2032	1.A
..36201C-JW-5	GNMA PASS TH #579077 6.000		06/15/2023	PAID ON PRINCIPAL		1,103	1,103	1,087	1,086	0	17	0	17	0	1,103	0	0	0	28	12/15/2031	1.A
..36201C-KF-0	GNMA PASS TH #579094 6.000		06/15/2023	PAID ON PRINCIPAL		1,282	1,282	1,263	1,261	0	21	0	21	0	1,282	0	0	0	32	12/15/2031	1.A
..36201C-LA-0	GNMA PASS TH #579121 6.000		06/15/2023	PAID ON PRINCIPAL		4,917	4,917	4,848	4,850	0	67	0	67	0	4,917	0	0	0	123	01/15/2032	1.A
..36201C-LZ-5	GNMA PASS TH #579144 6.000		06/15/2023	PAID ON PRINCIPAL		183	183	178	177	0	6	0	6	0	183	0	0	0	5	01/15/2032	1.A
..36201C-YP-3	GNMA PASS TH #579518 6.000		06/15/2023	PAID ON PRINCIPAL		2,156	2,156	2,091	2,083	0	73	0	73	0	2,156	0	0	0	54	02/15/2032	1.A
..36201E-M7-2	GNMA PASS TH #580982 6.000		06/15/2023	PAID ON PRINCIPAL		2,675	2,675	2,636	2,638	0	38	0	38	0	2,675	0	0	0	67	02/15/2032	1.A
..36201F-XP-7	GNMA PASS TH #582186 6.000		06/15/2023	PAID ON PRINCIPAL		1,350	1,350	1,335	1,335	0	15	0	15	0	1,350	0	0	0	34	01/15/2032	1.A
..36201F-5T-0	GNMA PASS TH #582358 6.000		06/15/2023	PAID ON PRINCIPAL		6,546	6,546	6,637	6,673	0	(128)	0	(128)	0	6,546	0	0	0	164	10/15/2032	1.A
..36201F-5U-7	GNMA PASS TH #582359 6.000		06/15/2023	PAID ON PRINCIPAL		58,943	58,943	59,769	59,893	0	(950)	0	(950)	0	58,943	0	0	0	1,706	10/15/2032	1.A
..36201G-TK-1	GNMA PASS TH #582954 6.000		06/15/2023	PAID ON PRINCIPAL		1,292	1,292	1,285	1,285	0	7	0	7	0	1,292	0	0	0	32	02/15/2032	1.A
..36201H-2U-6	GNMA PASS TH #584087 6.000		06/15/2023	PAID ON PRINCIPAL		1,483	1,483	1,512	1,526	0	(43)	0	(43)	0	1,483	0	0	0	37	10/15/2032	1.A
..36201H-2W-2	GNMA PASS TH #584089 6.000		06/15/2023	PAID ON PRINCIPAL		1,416	1,416	1,444	1,447	0	(31)	0	(31)	0	1,416	0	0	0	35	10/15/2032	1.A
..36201M-FN-7	GNMA PASS TH #587073 6.000		06/15/2023	PAID ON PRINCIPAL		1,243	1,243	1,234	1,234	0	9	0	9	0	1,243	0	0	0	31	05/15/2032	1.A
..36201N-M4-9	GNMA PASS TH #588179 6.000		06/15/2023	PAID ON PRINCIPAL		6,010	6,010	6,254	6,233	0	(222)	0	(222)	0	6,010	0	0	0	149	01/15/2033	1.A
..36201S-XE-4	GNMA PASS TH #592077 5.000		06/15/2023	PAID ON PRINCIPAL		1,821	1,821	1,820	1,820	0	2	0	2	0	1,821	0	0	0	38	08/15/2033	1.A
..36201V-AE-2	GNMA PASS TH #594105 4.500		06/15/2023	PAID ON PRINCIPAL		20,047	20,047	18,983	19,387	0	660	0	660	0	20,047	0	0	0	375	09/15/2033	1.A
..36201V-AF-9	GNMA PASS TH #594106 4.500		06/15/2023	PAID ON PRINCIPAL		1,929	1,929	1,829	1,864	0	65	0	65	0	1,929	0	0	0	36	09/15/2033	1.A
..36201V-VN-9	GNMA PASS TH #594721 4.500		06/15/2023	PAID ON PRINCIPAL		27,431	27,431	27,645	27,517	0	(86)	0	(86)	0	27,431	0	0	0	515	07/15/2033	1.A
..36200A-BA-6	GNMA PASS TH #595033 6.000		06/15/2023	PAID ON PRINCIPAL		1,519	1,519	1,548	1,566	0	(48)	0	(48)	0	1,519	0	0	0	38	10/15/2032	1.A
..36200E-BQ-3	GNMA PASS TH #598647 5.500		06/15/2023	PAID ON PRINCIPAL		8,584	8,584	8,778	8,782	0	(198)	0	(198)	0	8,584	0	0	0	197	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
..36200E-B6-7	GNMA PASS TH #598661 5.000		06/15/2023	PAID ON PRINCIPAL		10,765	10,765	10,950	10,865	0	(100)	0	(100)	0	10,765	0	0	0	223	05/15/2033	1.A
..36200E-CQ-2	GNMA PASS TH #598679 5.500		06/15/2023	PAID ON PRINCIPAL		2,595	2,595	2,658	2,648	0	(53)	0	(53)	0	2,595	0	0	0	59	05/15/2033	1.A
..36200E-DL-2	GNMA PASS TH #598707 5.000		06/15/2023	PAID ON PRINCIPAL		3,920	3,920	3,923	3,920	0	0	0	0	0	3,920	0	0	0	82	07/15/2033	1.A
..36200E-D5-7	GNMA PASS TH #598724 4.500		06/15/2023	PAID ON PRINCIPAL		7,747	7,747	7,806	7,779	0	(32)	0	(32)	0	7,747	0	0	0	145	07/15/2033	1.A
..36200M-QW-6	GNMA PASS TH #604469 4.500		06/15/2023	PAID ON PRINCIPAL		10,913	10,913	10,070	10,359	0	554	0	554	0	10,913	0	0	0	204	07/15/2033	1.A
..36200M-RT-2	GNMA PASS TH #604498 4.500		06/15/2023	PAID ON PRINCIPAL		4,027	4,027	4,044	4,036	0	(9)	0	(9)	0	4,027	0	0	0	75	07/15/2033	1.A
..36200M-T7-8	GNMA PASS TH #604574 4.500		06/15/2023	PAID ON PRINCIPAL		6,618	6,618	6,581	6,590	0	28	0	28	0	6,618	0	0	0	124	08/15/2033	1.A
..36200M-VM-2	GNMA PASS TH #604620 4.500		06/15/2023	PAID ON PRINCIPAL		16,298	16,298	15,414	15,694	0	604	0	604	0	16,298	0	0	0	307	09/15/2033	1.A
..36200M-WA-7	GNMA PASS TH #604641 4.500		06/15/2023	PAID ON PRINCIPAL		7,686	7,686	7,237	7,368	0	318	0	318	0	7,686	0	0	0	143	09/15/2033	1.A
..36200M-3K-7	GNMA PASS TH #604802 4.500		06/15/2023	PAID ON PRINCIPAL		3,431	3,431	3,249	3,323	0	108	0	108	0	3,431	0	0	0	64	11/15/2033	1.A
..36200N-RJ-2	GNMA PASS TH #605389 5.000		06/15/2023	PAID ON PRINCIPAL		19,524	19,524	19,289	19,322	0	202	0	202	0	19,524	0	0	0	410	04/15/2034	1.A
..36290R-QZ-9	GNMA PASS TH #615272 4.500		06/15/2023	PAID ON PRINCIPAL		15,249	15,249	15,363	15,303	0	(54)	0	(54)	0	15,249	0	0	0	255	07/15/2033	1.A
..36290R-Q2-2	GNMA PASS TH #615273 4.500		06/15/2023	PAID ON PRINCIPAL		7,139	7,139	7,192	7,170	0	(31)	0	(31)	0	7,139	0	0	0	134	07/15/2033	1.A
..36290R-T4-5	GNMA PASS TH #615371 4.500		06/15/2023	PAID ON PRINCIPAL		2,487	2,487	2,501	2,494	0	(7)	0	(7)	0	2,487	0	0	0	46	07/15/2033	1.A
..36290R-YE-7	GNMA PASS TH #615509 4.500		06/15/2023	PAID ON PRINCIPAL		43,138	43,138	39,869	41,003	0	2,135	0	2,135	0	43,138	0	0	0	839	08/15/2033	1.A
..36290R-YM-9	GNMA PASS TH #615516 4.500		06/15/2023	PAID ON PRINCIPAL		3,027	3,027	2,866	2,922	0	104	0	104	0	3,027	0	0	0	57	09/15/2033	1.A
..36290R-ZJ-5	GNMA PASS TH #615545 4.500		06/15/2023	PAID ON PRINCIPAL		8,324	8,324	7,784	7,942	0	382	0	382	0	8,324	0	0	0	156	09/15/2033	1.A
..36290R-4Y-6	GNMA PASS TH #615639 4.500		06/15/2023	PAID ON PRINCIPAL		3,290	3,290	3,110	3,167	0	124	0	124	0	3,290	0	0	0	62	09/15/2033	1.A
..36290R-5E-9	GNMA PASS TH #615645 4.500		06/15/2023	PAID ON PRINCIPAL		1,646	1,646	1,523	1,563	0	83	0	83	0	1,646	0	0	0	31	09/15/2033	1.A
..36290X-JW-1	GNMA PASS TH #620477 4.500		06/15/2023	PAID ON PRINCIPAL		12,679	12,679	12,037	12,259	0	420	0	420	0	12,679	0	0	0	237	08/15/2033	1.A
..36290X-PJ-3	GNMA PASS TH #620625 4.500		06/15/2023	PAID ON PRINCIPAL		8,835	8,835	8,388	8,594	0	241	0	241	0	8,835	0	0	0	166	09/15/2033	1.A
..36290X-QX-1	GNMA PASS TH #620670 4.500		06/15/2023	PAID ON PRINCIPAL		3,333	3,333	3,156	3,213	0	120	0	120	0	3,333	0	0	0	64	09/15/2033	1.A
..36291Q-BW-3	GNMA PASS TH #634653 5.000		06/15/2023	PAID ON PRINCIPAL		50,753	50,753	51,582	51,360	0	(607)	0	(607)	0	50,753	0	0	0	1,240	12/15/2034	1.A
..36291R-RF-1	GNMA PASS TH #635986 5.000		06/15/2023	PAID ON PRINCIPAL		2,219	2,219	2,255	2,244	0	(25)	0	(25)	0	2,219	0	0	0	46	12/15/2034	1.A
..36291R-2G-6	GNMA PASS TH #636275 5.000		06/15/2023	PAID ON PRINCIPAL		22,662	22,662	22,389	22,471	0	191	0	191	0	22,662	0	0	0	552	03/15/2035	1.A
..36291S-VW-7	GNMA PASS TH #637029 5.000		06/15/2023	PAID ON PRINCIPAL		5,484	5,484	5,573	5,549	0	(66)	0	(66)	0	5,484	0	0	0	115	12/15/2034	1.A
..36292F-S2-4	GNMA PASS TH #647737 5.000		06/15/2023	PAID ON PRINCIPAL		4,469	4,469	4,417	4,423	0	46	0	46	0	4,469	0	0	0	94	08/15/2035	1.A
..36292H-S6-1	GNMA PASS TH #649541 5.000		06/15/2023	PAID ON PRINCIPAL		1,199	1,199	1,185	1,188	0	12	0	12	0	1,199	0	0	0	25	11/15/2035	1.A
..36176E-5W-7	GNMA PASS TH #764361 3.500		06/15/2023	PAID ON PRINCIPAL		2,540	2,540	2,651	2,759	0	(219)	0	(219)	0	2,540	0	0	0	37	01/15/2042	1.A
..36176E-6E-6	GNMA PASS TH #764369 3.500		06/15/2023	PAID ON PRINCIPAL		717	717	748	784	0	(67)	0	(67)	0	717	0	0	0	10	01/15/2042	1.A
..36176Q-NH-3	GNMA PASS TH #772892 3.500		06/15/2023	PAID ON PRINCIPAL		983	983	1,026	1,077	0	(95)	0	(95)	0	983	0	0	0	14	01/15/2042	1.A
..36176Q-NT-7	GNMA PASS TH #772902 3.500		06/15/2023	PAID ON PRINCIPAL		1,147	1,147	1,198	1,264	0	(117)	0	(117)	0	1,147	0	0	0	17	01/15/2042	1.A
..36176Q-NX-8	GNMA PASS TH #772906 3.500		06/15/2023	PAID ON PRINCIPAL		698	698	729	748	0	(50)	0	(50)	0	698	0	0	0	10	01/15/2042	1.A
..36225A-TG-5	GNMA PASS TH #780551 7.500		06/15/2023	PAID ON PRINCIPAL		418	418	428	426	0	(8)	0	(8)	0	418	0	0	0	13	04/15/2027	1.A
..36225A-YM-6	GNMA PASS TH #780716 7.500		06/15/2023	PAID ON PRINCIPAL		1,360	1,360	1,394	1,382	0	(22)	0	(22)	0	1,360	0	0	0	40	02/15/2028	1.A
..36241K-BF-4	GNMA PASS TH #781838 8.000		06/15/2023	PAID ON PRINCIPAL		17,311	17,311	18,888	18,085	0	(774)	0	(774)	0	17,311	0	0	0	554	12/15/2029	1.A
..36241K-BG-2	GNMA PASS TH #781839 8.000		06/15/2023	PAID ON PRINCIPAL		4,278	4,278	4,631	4,336	0	(58)	0	(58)	0	4,278	0	0	0	142	06/15/2025	1.A
..36241K-BL-1	GNMA PASS TH #781843 6.500		06/15/2023	PAID ON PRINCIPAL		12,932	12,932	13,640	13,279	0	(347)	0	(347)	0	12,932	0	0	0	349	11/15/2028	1.A
..36241K-BM-9	GNMA PASS TH #781844 6.500		06/15/2023	PAID ON PRINCIPAL		70,637	70,637	74,373	73,393	0	(2,756)	0	(2,756)	0	70,637	0	0	0	1,894	03/15/2032	1.A
..36241K-CT-3	GNMA PASS TH #781882 7.500		06/15/2023	PAID ON PRINCIPAL		14,171	14,171	15,180	14,666	0	(495)	0	(495)	0	14,171	0	0	0	442	03/15/2030	1.A
..36241K-CU-0	GNMA PASS TH #781883 7.500		06/15/2023	PAID ON PRINCIPAL		12,153	12,153	13,016	12,607	0	(454)	0	(454)	0	12,153	0	0	0	377	03/15/2030	1.A
..36241K-CV-8	GNMA PASS TH #781884 7.500		06/15/2023	PAID ON PRINCIPAL		16,550	16,550	17,731	17,200	0	(649)	0	(649)	0	16,550	0	0	0	539	04/15/2030	1.A
..36241K-DH-8	GNMA PASS TH #781904 5.000		06/15/2023	PAID ON PRINCIPAL		25,994	25,994	25,582	25,651	0	342	0	342	0	25,994	0	0	0	519	04/15/2035	1.A
..38375B-G2-2	GNR 2013-H03 HA CMO 1.750		06/20/2023	PAID ON PRINCIPAL		125	125	125	125	0	0	0	0	0	125	0	0	0	1	12/20/2062	1.A
..38376R-GY-6	GNR 2015-H22 GA CMO 2.000		06/20/2023	PAID ON PRINCIPAL		88,243	88,243	85,093	86,864	0	1,380	0	1,380	0	88,243	0	0	0	588	09/20/2065	1.A
..38376R-ML-7	GNR 2015-H32 KA CMO 2.700		06/20/2023	PAID ON PRINCIPAL		1,120,252	1,120,252	1,113,032	1,118,772	0	1,481	0	1,481	0	1,120,252	0	0	0	12,940	12/20/2065	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
..36225C-PC-4	G2 (ARM) #80418 3.000		06/20/2023	PAID ON PRINCIPAL		497	497	498	493	0	4	0	4	0	497	0	0	0	6	06/20/2030	1.A
..36202K-6Z-3	G2 (ARM) #8988 2.750		06/20/2023	PAID ON PRINCIPAL		1,683	1,683	1,687	1,678	0	5	0	5	0	1,683	0	0	0	18	10/20/2026	1.A
..38378N-EW-9	GNR 2013-162 A (PROJEC 2.750		06/16/2023	PAID ON PRINCIPAL		4,621	4,621	4,565	4,584	0	37	0	37	0	4,621	0	0	0	53	09/16/2046	1.A
..38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		06/16/2023	PAID ON PRINCIPAL		16,675	16,675	16,680	16,682	0	(7)	0	(7)	0	16,675	0	0	0	174	05/16/2055	1.A
..38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471		06/16/2023	PAID ON PRINCIPAL		21,890	21,890	21,978	21,963	0	(73)	0	(73)	0	21,890	0	0	0	225	09/16/2053	1.A
..38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750		06/16/2023	PAID ON PRINCIPAL		24,869	24,869	25,072	25,030	0	(160)	0	(160)	0	24,869	0	0	0	285	12/16/2047	1.A
..38379K-H5-0	GNR 2015-130 AH (PROJE 2.900		06/16/2023	PAID ON PRINCIPAL		79,868	79,868	81,765	80,594	0	(726)	0	(726)	0	79,868	0	0	0	966	08/16/2047	1.A
..38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300		06/16/2023	PAID ON PRINCIPAL		27,495	27,495	27,237	27,285	0	210	0	210	0	27,495	0	0	0	264	11/16/2048	1.A
..38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650		06/16/2023	PAID ON PRINCIPAL		52,389	52,389	52,712	52,533	0	(144)	0	(144)	0	52,389	0	0	0	579	03/16/2050	1.A
..38379R-5R-0	GNR 2017-145A (PROJECT 2.700		06/16/2023	PAID ON PRINCIPAL		27,319	27,319	27,311	27,313	0	7	0	7	0	27,319	0	0	0	307	10/16/2051	1.A
..38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600		06/16/2023	PAID ON PRINCIPAL		30,151	30,151	29,934	29,931	0	220	0	220	0	30,151	0	0	0	327	07/16/2057	1.A
..38380M-BX-8	GNR 2018-98 A (PROJECT 3.000		06/16/2023	PAID ON PRINCIPAL		10,963	10,963	10,962	10,960	0	3	0	3	0	10,963	0	0	0	147	10/16/2050	1.A
..38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250		06/16/2023	PAID ON PRINCIPAL		21,064	21,064	20,717	20,566	0	499	0	499	0	21,064	0	0	0	264	03/16/2059	1.A
..83162C-VY-6	SBAP 2013-20L 1 3.380		06/01/2023	PAID ON PRINCIPAL		82,415	82,415	82,415	81,908	0	507	0	507	0	82,415	0	0	0	1,405	12/01/2033	1.A
..83162C-YX-5	SBAP 2017-20J 1 2.850		04/01/2023	PAID ON PRINCIPAL		94,736	94,736	94,736	94,264	0	473	0	473	0	94,736	0	0	0	1,366	10/01/2037	1.A
..83162C-ZY-2	SBAP 2018-10F 1 3.470		05/01/2023	PAID ON PRINCIPAL		82,799	82,799	82,799	82,701	0	98	0	98	0	82,799	0	0	0	1,437	11/01/2028	1.A
..83162C-ZZ-9	SBAP 2018-20K 1 3.870		05/01/2023	PAID ON PRINCIPAL		187,749	187,749	187,749	186,554	0	1,195	0	1,195	0	187,749	0	0	0	3,913	11/01/2038	1.A
..83162C-B9-3	SBAP 2019-25E 1 3.070		05/01/2023	PAID ON PRINCIPAL		238,309	238,309	238,309	237,788	0	521	0	521	0	238,309	0	0	0	3,841	05/01/2044	1.A
0109999999. Subtotal - Bonds - U.S. Governments						69,955,385	71,250,527	68,524,283	70,482,610	0	218,864	0	218,864	0	70,701,474	0	(746,088)	(746,088)	653,988	XXX	XXX
Bonds - All Other Governments																					
..13509P-GM-9	CANADA HOUSING TRUST 2.350		06/15/2023	MATURED		4,000,000	4,000,000	4,002,960	4,000,245	0	(245)	0	(245)	0	4,000,000	0	0	0	47,000	06/15/2023	1.A FE
..541908-KB-4	LONDON ONTARIO 2.200		04/02/2023	MATURED		1,085,000	1,085,000	1,127,706	1,089,007	0	(4,007)	0	(4,007)	0	1,085,000	0	0	0	11,935	04/02/2023	1.A FE
..563469-UA-1	MANITOBA (PROVINCE OF) 2.550		06/02/2023	MATURED		6,000,000	6,000,000	6,074,840	6,008,213	0	(8,213)	0	(8,213)	0	6,000,000	0	0	0	76,500	06/02/2023	1.E FE
..68323A-BN-3	ONTARIO (PROVINCE OF) 2.850		06/02/2023	MATURED		11,000,000	11,000,000	10,919,100	10,995,812	0	4,188	0	4,188	0	11,000,000	0	0	0	156,750	06/02/2023	1.D FE
..62959Z-RN-5	CANADA NHA PASS THRU P 1.740		06/15/2023	PAID ON PRINCIPAL		93,696	93,696	92,758	93,231	0	465	0	465	0	93,696	0	0	0	679	01/01/2025	1.A
..62959Z-X6-5	CANADA NHA PASS THRU P 1.920		06/15/2023	PAID ON PRINCIPAL		6,209	6,209	6,166	6,176	0	34	0	34	0	6,209	0	0	0	50	01/01/2030	1.A
0309999999. Subtotal - Bonds - All Other Governments						22,184,905	22,184,905	22,223,530	22,192,684	0	(7,779)	0	(7,779)	0	22,184,905	0	0	0	292,914	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..015302-U3-4	ALEXANDRIA GENERAL OBL 4.500		06/15/2023	REDEEMED		3,305,000	3,305,000	3,507,861	3,315,991	0	(10,991)	0	(10,991)	0	3,305,000	0	0	0	74,363	06/15/2029	1.A FE
..015302-U4-2	ALEXANDRIA GENERAL OBL 4.500		06/15/2023	REDEEMED		3,305,000	3,305,000	3,488,295	3,314,950	0	(9,950)	0	(9,950)	0	3,305,000	0	0	0	74,363	06/15/2030	1.A FE
..015302-U5-9	ALEXANDRIA GENERAL OBL 4.500		06/15/2023	REDEEMED		3,305,000	3,305,000	3,468,862	3,313,909	0	(8,909)	0	(8,909)	0	3,305,000	0	0	0	74,363	06/15/2031	1.A FE
..05914F-XT-2	BALTIMORE CO GENERAL O 3.500		04/11/2023	BAS-MERRILL LYNCH		9,746,967	9,575,000	10,005,779	9,697,747	0	(13,023)	0	(13,023)	0	9,684,724	0	62,243	62,243	233,657	08/01/2028	1.A FE
..084167-LZ-6	BERKELEY CO GENERAL OB 3.000		04/21/2023	MUNI CENTER		151,779	150,000	151,695	150,583	0	(56)	0	(56)	0	150,527	0	1,252	1,252	2,925	03/01/2031	1.B FE
..161035-FY-1	CHARLOTTE GENERAL OBLI 4.000		06/15/2023	MUNI CENTER		203,327	200,000	210,058	201,711	0	(456)	0	(456)	0	201,256	0	2,072	2,072	7,222	07/01/2033	1.A FE
..366155-F2-0	GARLAND ISD GO REF S20 4.000		06/02/2023	MUNI CENTER		1,228,212	1,200,000	1,253,772	1,213,357	0	(2,650)	0	(2,650)	0	1,210,707	0	17,505	17,505	38,800	02/15/2030	1.A FE
..430686-QE-8	HIGHLAND PARK ISD GO S 4.000		05/15/2023	MUNI CENTER		102,523	100,000	107,685	102,018	0	(351)	0	(351)	0	101,667	0	857	857	3,022	02/15/2036	1.A FE
..439881-KF-9	HOPKINS ISD #270 GO S2 3.250		04/04/2023	REDEEMED		8,000,000	8,000,000	8,099,680	8,000,718	0	(718)	0	(718)	0	8,000,000	0	0	0	175,500	02/01/2029	1.B FE
..495224-Z7-5	KING CO SD#411 ISSAQUA 4.500		04/13/2023	J P MORGAN CHASE SECURITIES INC		1,681,812	1,650,000	1,849,502	1,682,197	0	(6,414)	0	(6,414)	0	1,675,783	0	6,029	6,029	27,431	12/01/2030	1.B FE
..515300-RL-7	LANE CO SD #4J EUGENE 2.500		05/01/2023	MUNI CENTER		200,644	200,000	190,630	191,096	0	626	0	626	0	191,722	0	8,922	8,922	1,917	06/15/2027	1.B FE
..52882P-FC-7	LEWISVILLE ISD TXBL GO 3.000		04/26/2023	TENDERED		21,026,940	22,000,000	24,675,420	24,128,711	0	(99,465)	0	(99,465)	0	24,029,246	0	(3,002,306)	(3,002,306)	498,667	08/15/2030	1.A FE
..533404-CQ-0	LINCOLN CO SCHOOL DIST 5.000		06/15/2023	MATURED		2,000,000	2,000,000	2,291,540	1,999,919	0	81	0	81	0	2,000,000	0	0	0	50,000	06/15/2023	1.B FE
..539158-JG-1	LIVINGSTON TOWNSHIP SD 5.000		05/31/2023	MUNI CENTER		390,795	375,000	431,419	391,329	0	(2,617)	0	(2,617)	0	388,713	0	2,083	2,083	16,510	07/15/2034	1.B FE
..592240-UQ-6	METRO PARK DISTRICT OF 4.000		06/01/2023	MUNI CENTER		310,884	300,000	341,304	299,358	18,018	(1,815)	0	16,203	0	315,561	0	(4,677)	(4,677)	6,133	12/01/2029	5.B GI
..66702R-GH-9	NORTHSIDE ISD GO REF S 4.500		06/21/2023	REDEEMED		5,700,000	5,700,000	6,084,636	5,722,038	0	(22,038)	0	(22,038)	0	5,700,000	0	0	0	132,525	06/15/2032	1.A FE
..725769-JN-4	PITTSYLVANIA CO GEN OB 3.250		04/13/2023	HILLTOP SECURITIES		3,193,960	3,180,000	3,223,884	3,190,773	0	(1,487)	0	(1,487)	0	3,189,287	0	4,674	4,674	72,632	02/01/2029	1.D 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
..774285-7S-3	ROCKWALL ISD GO TXBL R 2.521		04/21/2023	TENDERED		2,983,641	3,235,000	3,235,000	3,235,000	0	0	0	0	0	3,235,000	0	(251,360)	(251,360)	60,260	02/15/2030	1.A FE
..774285-7T-1	ROCKWALL ISD GO TXBL R 2.621		04/21/2023	TENDERED		1,189,135	1,290,000	1,290,000	1,290,000	0	0	0	0	0	1,290,000	0	(100,865)	(100,865)	24,982	02/15/2031	1.A FE
..783244-BM-7	RUTHERFORD CO GENERAL 3.500		04/01/2023	REDEEMED		3,010,000	3,010,000	3,224,222	3,015,879	0	(5,879)	0	(5,879)	0	3,010,000	0	0	0	52,675	04/01/2029	1.A FE
..783244-BN-5	RUTHERFORD CO GENERAL 3.500		04/01/2023	REDEEMED		3,480,000	3,480,000	3,708,601	3,486,273	0	(6,273)	0	(6,273)	0	3,480,000	0	0	0	60,900	04/01/2030	1.A FE
..849476-RJ-7	SPRING BRANCH ISD GO R 4.000		04/27/2023	MUNI CENTER		306,777	300,000	314,400	303,644	0	(573)	0	(573)	0	303,071	0	3,706	3,706	9,000	02/01/2035	1.A FE
..969871-7T-3	WILLIAMSON CO GENERAL 4.000		05/01/2023	REDEEMED		5,040,000	5,040,000	5,220,583	5,047,079	0	(7,079)	0	(7,079)	0	5,040,000	0	0	0	100,800	05/01/2029	1.A FE
..969871-7U-0	WILLIAMSON CO GENERAL 4.000		05/01/2023	REDEEMED		5,250,000	5,250,000	5,387,130	5,255,282	0	(5,282)	0	(5,282)	0	5,250,000	0	0	0	105,000	05/01/2030	1.A FE
..969871-7X-4	WILLIAMSON CO GENERAL 4.000		05/01/2023	REDEEMED		5,900,000	5,900,000	5,941,477	5,901,241	0	(1,241)	0	(1,241)	0	5,900,000	0	0	0	118,000	05/01/2033	1.A FE
..969871-7Y-2	WILLIAMSON CO GENERAL 4.000		05/01/2023	REDEEMED		6,130,000	6,130,000	6,144,222	6,130,071	0	(71)	0	(71)	0	6,130,000	0	0	0	122,600	05/01/2034	1.A FE
..975673-BK-9	WINSTON SALEM GENERAL 3.250		04/12/2023	MUNI CENTER		412,588	400,000	411,512	404,256	0	(344)	0	(344)	0	403,913	0	8,675	8,675	4,803	06/01/2033	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						97,554,984	98,580,000	104,259,168	100,985,130	18,018	(206,973)	0	(188,956)	0	100,796,175	0	(3,241,191)	(3,241,191)	2,149,049	XXX	XXX
Bonds - U.S. Special Revenues																					
..161045-MW-6	CHARLOTTE WATER & SEWE 4.000		05/02/2023	MUNI CENTER		205,104	200,000	211,850	203,381	0	(441)	0	(441)	0	202,941	0	2,163	2,163	6,656	07/01/2035	1.A FE
..198504-WR-9	COLUMBIA WATERWORKS & 4.000		05/08/2023	MUNI CENTER		212,460	200,000	209,516	204,228	0	(352)	0	(352)	0	203,876	0	8,584	8,584	6,200	02/01/2033	1.B FE
..414158-NJ-5	HARRIS CO HSG FIN CORP 6.700		06/01/2023	REDEEMED		22,000	22,000	21,719	21,997	0	3	0	3	0	22,000	0	0	0	737	06/01/2025	1.A
..45203H-RD-6	ILLINOIS FIN AUTH (UNI 5.000		04/01/2023	REDEEMED		3,500,000	3,500,000	4,087,930	3,516,867	0	(16,867)	0	(16,867)	0	3,500,000	0	0	0	87,500	10/01/2034	1.C FE
..46246K-3G-5	IOWA FINANCE AUTH ST G 5.000		06/01/2023	TENDERED		12,696,670	11,765,000	14,360,241	12,787,956	0	(125,274)	0	(125,274)	0	12,662,682	0	(897,682)	(897,682)	1,444,755	08/01/2034	1.A FE
..46246K-3H-3	IOWA FINANCE AUTH ST G 5.000		06/01/2023	TENDERED		13,315,770	12,350,000	15,122,452	13,441,543	0	(133,753)	0	(133,753)	0	13,307,790	0	(957,790)	(957,790)	1,504,367	08/01/2035	1.A FE
..545904-MM-3	LOUDOUN CO SANTN WATER 4.000		05/03/2023	MUNI CENTER		102,414	100,000	104,204	101,016	0	(174)	0	(174)	0	100,842	0	1,572	1,572	3,378	01/01/2036	1.A FE
..57584Y-ND-7	MASSACHUSETTS DEV FIN(4.000		06/15/2023	MUNI CENTER		786,917	770,000	797,335	777,808	0	(1,353)	0	(1,353)	0	776,455	0	10,461	10,461	26,094	08/15/2038	1.A
..622634-FS-7	MOUNT PLEASANT WATER & 5.000		06/14/2023	MUNI CENTER		107,952	100,000	116,941	108,084	0	(789)	0	(789)	0	107,295	0	657	657	2,708	06/01/2037	1.B FE
..641480-JB-5	NEVADA HIGHWAY IMPT RE 3.000		05/05/2023	MUNI CENTER		795,226	780,000	802,885	788,341	0	(832)	0	(832)	0	787,510	0	7,716	7,716	10,270	12/01/2029	1.B FE
..646065-7X-4	NEW JERSEY EDL FACS (P 4.000		05/08/2023	MUNI CENTER		805,366	790,000	838,996	798,144	0	(1,936)	0	(1,936)	0	796,208	0	9,157	9,157	27,123	07/01/2028	1.A FE
..64711N-ZK-4	NEW MEXICO FIN AUTH SR 5.000		04/13/2023	RBC CAPITAL MARKETS		3,678,164	3,510,000	4,073,109	3,664,871	0	(17,789)	0	(17,789)	0	3,647,082	0	31,083	31,083	64,838	06/01/2034	1.B FE
..64972G-JZ-8	NEW YORK CITY FIN AUTH 4.500		04/20/2023	BREAN CAPITAL		11,995,135	11,450,000	13,473,902	12,191,740	0	(63,242)	0	(63,242)	0	12,128,498	0	(133,363)	(133,363)	180,338	06/15/2032	1.B FE
..592481-FT-7	ST LOUIS METRO SWR DIS 4.500		05/01/2023	REDEEMED		5,960,000	5,960,000	6,050,830	5,963,286	0	(3,286)	0	(3,286)	0	5,960,000	0	0	0	134,100	05/01/2033	1.B FE
..592481-FZ-3	ST LOUIS METRO SWR DIS 4.500		05/01/2023	REDEEMED		6,230,000	6,230,000	6,296,163	6,232,196	0	(2,196)	0	(2,196)	0	6,230,000	0	0	0	140,175	05/01/2034	1.B FE
..592481-GA-7	ST LOUIS METRO SWR DIS 4.500		05/01/2023	REDEEMED		6,510,000	6,510,000	6,549,255	6,511,002	0	(1,002)	0	(1,002)	0	6,510,000	0	0	0	146,475	05/01/2035	1.B FE
..915217-VE-0	UNIVERSITY OF VIRGINIA 5.000		06/01/2023	REDEEMED		10,000,000	10,000,000	11,751,700	10,082,207	0	(82,207)	0	(82,207)	0	10,000,000	0	0	0	250,000	06/01/2035	1.A FE
..31349G-5Z-8	FH (ARM) #755364 4.289		06/15/2023	PAID ON PRINCIPAL		1,993	1,993	2,009	1,988	0	6	0	6	0	1,993	0	0	0	24	01/15/2029	1.A
..31349S-KR-3	FH (3/1 ARM) #781204 4.401		06/15/2023	PAID ON PRINCIPAL		1,735	1,735	1,732	1,729	0	6	0	6	0	1,735	0	0	0	20	02/15/2034	1.A
..31295N-AQ-1	FH (5/1 ARM) #789015 4.355		06/15/2023	PAID ON PRINCIPAL		248	248	248	247	0	1	0	1	0	248	0	0	0	3	02/15/2032	1.A
..31335G-NC-5	FHLMC GOLD P #C80387 6.500		06/15/2023	PAID ON PRINCIPAL		825	825	770	808	0	17	0	17	0	825	0	0	0	22	04/15/2026	1.A
..31294M-GB-1	FHLMC GOLD P #E02894 3.500		06/15/2023	PAID ON PRINCIPAL		19,063	19,063	19,156	19,092	0	(29)	0	(29)	0	19,063	0	0	0	277	05/15/2026	1.A
..3128MJ-ZA-1	FHLMC GOLD P #G08736 2.500		06/15/2023	PAID ON PRINCIPAL		65,277	65,277	65,154	65,129	0	148	0	148	0	65,277	0	0	0	677	12/15/2046	1.A
..3128MJ-ZQ-6	FHLMC GOLD P #G08750 3.000		06/15/2023	PAID ON PRINCIPAL		45,593	45,593	46,156	46,506	0	(913)	0	(913)	0	45,593	0	0	0	572	03/15/2047	1.A
..3128MM-QB-2	FHLMC GOLD P #G18449 2.500		06/15/2023	PAID ON PRINCIPAL		40,124	40,124	41,842	40,780	0	(656)	0	(656)	0	40,124	0	0	0	418	11/15/2027	1.A
..31335A-YU-6	FHLMC GOLD P #G60723 3.000		06/15/2023	PAID ON PRINCIPAL		45,504	45,504	46,251	46,459	0	(955)	0	(955)	0	45,504	0	0	0	573	10/15/2046	1.A
..31335B-T8-9	FHLMC GOLD P #G61475 3.500		06/15/2023	PAID ON PRINCIPAL		74,944	74,944	74,300	74,096	0	848	0	848	0	74,944	0	0	0	1,104	12/15/2044	1.A
..31323F-AD-3	FHLMC GOLD P #T69904 3.000		06/15/2023	PAID ON PRINCIPAL		340,298	340,298	309,193	309,355	0	30,943	0	30,943	0	340,298	0	0	0	4,355	05/15/2045	1.A
..3132GR-LV-1	FHLMC GOLD P #00Q06340 3.500		06/15/2023	PAID ON PRINCIPAL		14,994	14,994	15,371	15,424	0	(430)	0	(430)	0	14,994	0	0	0	211	02/15/2042	1.A
..3132GS-LQ-0	FHLMC GOLD P #00Q07235 3.500		06/15/2023	PAID ON PRINCIPAL		31,436	31,436	32,236	32,151	0	(716)	0	(716)	0	31,436	0	0	0	454	03/15/2042	1.A
..3128MJ-TB-6	FHLMC GOLD P #08545 3.500		06/15/2023	PAID ON PRINCIPAL		18,086	18,086	17,846	17,830	0	256	0	256	0	18,086	0	0	0	270	09/15/2043	1.A
..3133BN-AX-1	FHLMC PASS T #QF0922 5.000		06/25/2023	PAID ON PRINCIPAL		300,764	300,764	301,986	301,986	0	(1,222)	0	(1,222)	0	300,764	0	0	0	3,663	09/25/2052	1.A
..3133G6-7K-5	FHLMC PASS T #QN0898 2.500		06/25/2023	PAID ON PRINCIPAL		257,188	257,188	259,077	259,729	0	(2,541)	0	(2,541)	0	257,188	0	0	0	2,662	11/25/2034	1.A
..3132D5-3W-0	FHLMC PASS T #SB8013 2.500		06/25/2023	PAID ON PRINCIPAL		205,362	205,362	208,082	209,836	0	(4,474)	0	(4,474)	0	205,362	0	0	0	2,094	09/25/2034	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
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		06/25/2023	PAID ON PRINCIPAL		40,623	40,623	41,172	41,543	0	(920)	0	(920)	0	40,623	0	0	0	501	09/25/2047	1.A
3132DM-EV-3	FHLMC PASS T #SD0148 2.500		06/25/2023	PAID ON PRINCIPAL		87,164	87,164	87,028	87,032	0	132	0	132	0	87,164	0	0	0	905	04/25/2048	1.A
3132DN-FZ-1	FHLMC PASS T #SD1084 3.500		06/25/2023	PAID ON PRINCIPAL		494,507	494,507	473,722	473,913	0	20,594	0	20,594	0	494,507	0	0	0	7,598	05/25/2051	1.A
3132DP-CV-8	FHLMC PASS T #SD1884 5.000		06/25/2023	PAID ON PRINCIPAL		254,532	254,532	250,346	250,346	0	4,186	0	4,186	0	254,532	0	0	0	3,325	11/25/2052	1.A
3132DQ-AG-1	FHLMC PASS T #SD2707 5.000		06/25/2023	PAID ON PRINCIPAL		141,736	141,736	141,426	141,426	0	310	0	310	0	141,736	0	0	0	591	04/25/2053	1.A
3132DV-L8-6	FHLMC PASS T #SD7551 3.000		06/25/2023	PAID ON PRINCIPAL		398,029	398,029	375,205	375,353	0	22,676	0	22,676	0	398,029	0	0	0	5,104	01/25/2052	1.A
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		06/25/2023	PAID ON PRINCIPAL		356,359	356,359	346,503	346,503	0	9,856	0	9,856	0	356,359	0	0	0	4,046	08/25/2052	1.A
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		06/25/2023	PAID ON PRINCIPAL		318,023	318,023	318,619	318,619	0	(596)	0	(596)	0	318,023	0	0	0	4,092	08/25/2052	1.A
3132DW-E6-6	FHLMC PASS T #SD8257 4.500		06/25/2023	PAID ON PRINCIPAL		133,011	133,011	126,111	126,151	0	6,860	0	6,860	0	133,011	0	0	0	2,433	10/25/2052	1.A
3132DW-GZ-0	FHLMC PASS T #SD8316 5.500		06/25/2023	PAID ON PRINCIPAL		592,010	592,010	596,474	596,474	0	(4,463)	0	(4,463)	0	592,010	0	0	0	4,123	04/25/2053	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		06/25/2023	PAID ON PRINCIPAL		37,041	37,041	37,194	37,608	0	(567)	0	(567)	0	37,041	0	0	0	384	12/25/2046	1.A
3133T5-LL-5	FHR 1727 I CMO 6.500		06/15/2023	PAID ON PRINCIPAL		19,200	19,200	19,155	19,152	0	49	0	49	0	19,200	0	0	0	508	05/15/2024	1.A
3133TB-JR-2	FHR 1998 PE CMO 7.500		06/17/2023	PAID ON PRINCIPAL		3,010	3,010	3,123	3,034	0	(25)	0	(25)	0	3,010	0	0	0	94	10/17/2027	1.A
3137BA-HX-3	FHR 4345 AB CMO 3.000		06/15/2023	PAID ON PRINCIPAL		91,372	91,372	93,099	91,526	0	(154)	0	(154)	0	91,372	0	0	0	1,103	02/15/2040	1.A
3137BD-GH-3	FHR 4388 TP CMO 3.000		06/15/2023	PAID ON PRINCIPAL		241,594	241,594	247,822	247,883	0	(6,290)	0	(6,290)	0	241,594	0	0	0	3,011	09/15/2044	1.A
3137FA-3G-1	FHR 4710 CA CMO 3.000		06/15/2023	PAID ON PRINCIPAL		390,788	390,788	400,252	392,476	0	(1,689)	0	(1,689)	0	390,788	0	0	0	4,742	12/15/2043	1.A
3137FC-H9-8	FHR 4736 AB CMO 2.500		06/15/2023	PAID ON PRINCIPAL		235,584	235,584	235,630	235,624	0	(41)	0	(41)	0	235,584	0	0	0	2,397	12/15/2047	1.A
3137FC-HH-0	FHR 4736 CT CMO 3.000		06/15/2023	PAID ON PRINCIPAL		237,152	237,152	240,598	240,739	0	(3,587)	0	(3,587)	0	237,152	0	0	0	2,946	12/15/2047	1.A
3137FP-K2-0	FHR 4929 CP CMO 2.500		06/25/2023	PAID ON PRINCIPAL		102,786	102,786	103,075	103,370	0	(584)	0	(584)	0	102,786	0	0	0	1,066	10/25/2048	1.A
3137H9-FU-8	FHR 5271 A CMO 5.500		06/25/2023	PAID ON PRINCIPAL		276,866	276,866	273,816	273,843	0	3,023	0	3,023	0	276,866	0	0	0	6,191	10/25/2047	1.A
3137H9-EV-7	FHR 5274 DA CMO 5.500		06/25/2023	PAID ON PRINCIPAL		118,582	118,582	117,118	117,128	0	1,454	0	1,454	0	118,582	0	0	0	2,654	06/25/2045	1.A
31385S-B4-9	FN (ARM) #550959 4.941		06/25/2023	PAID ON PRINCIPAL		3,244	3,244	3,295	3,243	0	1	0	1	0	3,244	0	0	0	58	08/25/2029	1.A
31379X-VF-9	FN (10/1 ARM #432714 3.564		06/25/2023	PAID ON PRINCIPAL		4,174	4,174	4,238	4,147	0	27	0	27	0	4,174	0	0	0	62	12/25/2027	1.A
31402D-GG-9	FN (3/1 ARM) #725699 6.000		06/25/2023	PAID ON PRINCIPAL		46,126	46,126	46,328	45,950	0	176	0	176	0	46,126	0	0	0	918	08/25/2034	1.A
31404M-BN-7	FN (3/1 ARM) #772345 4.119		06/25/2023	PAID ON PRINCIPAL		25,509	25,509	25,525	25,461	0	49	0	49	0	25,509	0	0	0	349	03/25/2034	1.A
31405N-4F-9	FN (3/1 ARM) #794722 3.824		06/25/2023	PAID ON PRINCIPAL		2,448	2,448	2,428	2,442	0	6	0	6	0	2,448	0	0	0	39	10/25/2034	1.A
31385H-6B-3	FN (5/1 ARM) #545466 4.280		06/25/2023	PAID ON PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	01/25/2032	1.A
31389D-W4-5	FN (5/1 ARM) #622667 4.125		06/25/2023	PAID ON PRINCIPAL		1,111	1,111	1,116	1,109	0	1	0	1	0	1,111	0	0	0	19	12/25/2031	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		06/25/2023	PAID ON PRINCIPAL		4,809	4,809	4,965	4,790	0	18	0	18	0	4,809	0	0	0	143	12/25/2041	1.A
31359V-YH-0	FNGT 99-T2 A1 CMO 7.500		06/19/2023	PAID ON PRINCIPAL		1,182	1,182	1,230	1,178	0	4	0	4	0	1,182	0	0	0	37	01/19/2039	1.A
31417G-F2-7	FNMA PASS TH #AB9184 3.000		06/25/2023	PAID ON PRINCIPAL		154,840	154,840	157,199	157,540	0	(2,700)	0	(2,700)	0	154,840	0	0	0	1,842	04/25/2043	1.A
3138EP-KU-7	FNMA PASS TH #AL6606 3.000		06/25/2023	PAID ON PRINCIPAL		79,011	79,011	79,221	79,289	0	(277)	0	(277)	0	79,011	0	0	0	983	08/25/2043	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		06/25/2023	PAID ON PRINCIPAL		77,781	77,781	77,234	76,957	0	823	0	823	0	77,781	0	0	0	953	08/25/2045	1.A
3138WG-X7-4	FNMA PASS TH #AS7001 3.000		06/25/2023	PAID ON PRINCIPAL		9,809	9,809	9,843	9,869	0	(60)	0	(60)	0	9,809	0	0	0	123	04/25/2041	1.A
3138X0-Y3-6	FNMA PASS TH #AU1629 3.000		06/25/2023	PAID ON PRINCIPAL		101,400	101,400	100,520	100,271	0	1,129	0	1,129	0	101,400	0	0	0	1,284	07/25/2043	1.A
3140F0-HX-5	FNMA PASS TH #BC4745 3.000		06/25/2023	PAID ON PRINCIPAL		149,526	149,526	145,998	145,491	0	4,035	0	4,035	0	149,526	0	0	0	1,853	10/25/2046	1.A
3140FQ-T3-1	FNMA PASS TH #BE5069 3.000		06/25/2023	PAID ON PRINCIPAL		34,945	34,945	34,988	35,017	0	(72)	0	(72)	0	34,945	0	0	0	465	11/25/2046	1.A
3140FX-LZ-3	FNMA PASS TH #BF0343 2.500		06/25/2023	PAID ON PRINCIPAL		252,503	252,503	253,490	253,501	0	(998)	0	(998)	0	252,503	0	0	0	2,625	06/25/2043	1.A
3140J6-DF-1	FNMA PASS TH #BM1901 3.000		06/25/2023	PAID ON PRINCIPAL		174,850	174,850	175,506	175,699	0	(849)	0	(849)	0	174,850	0	0	0	2,145	06/25/2045	1.A
3140J8-LG-6	FNMA PASS TH #BM3926 3.500		06/25/2023	PAID ON PRINCIPAL		100,964	100,964	99,733	99,385	0	1,578	0	1,578	0	100,964	0	0	0	1,479	08/25/2037	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		06/25/2023	PAID ON PRINCIPAL		40,707	40,707	40,504	40,468	0	239	0	239	0	40,707	0	0	0	409	10/25/2043	1.A
3140MF-4H-3	FNMA PASS TH #BV2623 4.500		06/25/2023	PAID ON PRINCIPAL		341,224	341,224	323,549	323,729	0	17,495	0	17,495	0	341,224	0	0	0	6,448	07/25/2052	1.A
3140MM-Y2-8	FNMA PASS TH #BV7928 4.500		06/25/2023	PAID ON PRINCIPAL		396,689	396,689	391,730	391,730	0	4,959	0	4,959	0	396,689	0	0	0	6,383	08/25/2052	1.A
3140MS-KP-9	FNMA PASS TH #BW1201 5.000		06/25/2023	PAID ON PRINCIPAL		533,289	533,289	532,039	532,039	0	1,250	0	1,250	0	533,289	0	0	0	8,055	09/25/2052	1.A
3140MS-NG-6	FNMA PASS TH #BW1290 5.000		06/25/2023	PAID ON PRINCIPAL		810,015	810,015	803,826	803,826	0	6,189	0	6,189	0	810,015	0	0	0	9,839	10/25/2052	1.A
3140Q7-WS-2	FNMA PASS TH #CA0656 3.500		06/25/2023	PAID ON PRINCIPAL		167,289	167,289	165,851	165,355	0	1,934	0	1,934	0	167,289	0	0	0	2,332	11/25/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31400B-GN-2	FNMA PASS TH #CA3804 2.500		06/25/2023	PAID ON PRINCIPAL		48,590	48,590	48,620	48,655	0	(65)	0	(65)	0	48,590	0	0	0	530	07/25/2049	1.A
3140X4-DE-3	FNMA PASS TH #FM1000 3.000		06/25/2023	PAID ON PRINCIPAL		70,565	70,565	71,502	72,247	0	(1,682)	0	(1,682)	0	70,565	0	0	0	887	04/25/2047	1.A
3140X4-S6-4	FNMA PASS TH #FM1440 2.500		06/25/2023	PAID ON PRINCIPAL		81,469	81,469	81,027	80,891	0	578	0	578	0	81,469	0	0	0	843	04/25/2048	1.A
3140XD-UF-1	FNMA PASS TH #FM9581 3.000		06/25/2023	PAID ON PRINCIPAL		170,413	170,413	160,348	160,433	0	9,980	0	9,980	0	170,413	0	0	0	2,164	11/25/2051	1.A
3140XH-PQ-4	FNMA PASS TH #FS2230 3.500		06/25/2023	PAID ON PRINCIPAL		77,628	77,628	73,382	73,444	0	4,183	0	4,183	0	77,628	0	0	0	1,139	04/25/2049	1.A
3140XJ-AR-4	FNMA PASS TH #FS2715 3.500		06/25/2023	PAID ON PRINCIPAL		373,729	373,729	346,341	346,261	0	27,468	0	27,468	0	373,729	0	0	0	5,556	04/25/2052	1.A
3140XJ-JL-8	FNMA PASS TH #FS2966 5.000		06/25/2023	PAID ON PRINCIPAL		162,973	162,973	160,006	159,980	0	2,993	0	2,993	0	162,973	0	0	0	3,755	10/25/2052	1.A
3140XJ-Q3-0	FNMA PASS TH #FS3173 3.000		06/25/2023	PAID ON PRINCIPAL		322,347	322,347	287,115	287,246	0	35,101	0	35,101	0	322,347	0	0	0	4,028	06/25/2051	1.A
3140XJ-RM-7	FNMA PASS TH #FS3191 5.500		06/25/2023	PAID ON PRINCIPAL		420,759	420,759	421,219	421,219	0	(460)	0	(460)	0	420,759	0	0	0	3,591	10/25/2052	1.A
3140XK-DN-7	FNMA PASS TH #FS3708 5.000		06/25/2023	PAID ON PRINCIPAL		595,084	595,084	592,108	592,108	0	2,975	0	2,975	0	595,084	0	0	0	7,902	01/25/2053	1.A
3140XK-EU-0	FNMA PASS TH #FS3746 5.500		06/25/2023	PAID ON PRINCIPAL		76,772	76,772	77,408	77,408	0	(636)	0	(636)	0	76,772	0	0	0	352	12/25/2052	1.A
3140XK-P3-8	FNMA PASS TH #FS4041 5.500		06/25/2023	PAID ON PRINCIPAL		12,027	12,027	12,126	12,126	0	(100)	0	(100)	0	12,027	0	0	0	55	03/25/2053	1.A
3140XK-V3-1	FNMA PASS TH #FS4233 4.500		06/25/2023	PAID ON PRINCIPAL		42,088	42,088	41,332	41,332	0	756	0	756	0	42,088	0	0	0	158	12/25/2052	1.A
31418E-HP-8	FNMA PASS TH #MA 4737 5.000		06/25/2023	PAID ON PRINCIPAL		311,868	311,868	310,406	310,407	0	1,461	0	1,461	0	311,868	0	0	0	6,533	08/25/2052	1.A
31418A-VF-2	FNMA PASS TH #MA1513 2.500		06/25/2023	PAID ON PRINCIPAL		9,701	9,701	9,652	9,669	0	32	0	32	0	9,701	0	0	0	101	07/25/2028	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		06/25/2023	PAID ON PRINCIPAL		15,417	15,417	15,398	15,436	0	(19)	0	(19)	0	15,417	0	0	0	264	10/25/2048	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		06/25/2023	PAID ON PRINCIPAL		58,453	58,453	57,866	57,043	0	1,410	0	1,410	0	58,453	0	0	0	726	06/25/2049	1.A
31418D-GF-3	FNMA PASS TH #MA3797 2.500		06/25/2023	PAID ON PRINCIPAL		126,045	126,045	126,877	127,445	0	(1,400)	0	(1,400)	0	126,045	0	0	0	1,313	10/25/2034	1.A
31418D-GU-0	FNMA PASS TH #MA3810 2.500		06/25/2023	PAID ON PRINCIPAL		74,917	74,917	75,326	75,842	0	(926)	0	(926)	0	74,917	0	0	0	775	10/25/2039	1.A
31418E-GK-0	FNMA PASS TH #MA4701 4.500		06/25/2023	PAID ON PRINCIPAL		356,740	356,740	347,735	347,735	0	9,006	0	9,006	0	356,740	0	0	0	3,015	08/25/2052	1.A
31418E-J6-8	FNMA PASS TH #MA4784 4.500		06/25/2023	PAID ON PRINCIPAL		152,052	152,052	148,750	148,750	0	3,302	0	3,302	0	152,052	0	0	0	1,766	10/25/2052	1.A
31418E-KV-1	FNMA PASS TH #MA4807 5.500		06/25/2023	PAID ON PRINCIPAL		443,382	443,382	442,204	442,204	0	1,178	0	1,178	0	443,382	0	0	0	3,957	11/25/2052	1.A
31418E-PD-6	FNMA PASS TH #MA4919 5.500		06/25/2023	PAID ON PRINCIPAL		182,313	182,313	184,435	184,435	0	(2,122)	0	(2,122)	0	182,313	0	0	0	836	02/25/2053	1.A
31371F-E9-9	FNMA PASS TH #250460 7.000		06/25/2023	PAID ON PRINCIPAL		664	664	637	653	0	10	0	10	0	664	0	0	0	19	02/25/2026	1.A
31371M-DT-1	FNMA PASS TH #255814 5.500		06/25/2023	PAID ON PRINCIPAL		763	763	763	763	0	0	0	0	0	763	0	0	0	18	08/25/2035	1.A
31373D-EF-8	FNMA PASS TH #290034 7.500		06/25/2023	PAID ON PRINCIPAL		1,806	1,806	1,777	1,794	0	12	0	12	0	1,806	0	0	0	57	08/25/2024	1.A
31382M-ZX-5	FNMA PASS TH #486858 7.000		06/25/2023	PAID ON PRINCIPAL		736	736	745	740	0	(4)	0	(4)	0	736	0	0	0	21	03/25/2029	1.A
31391T-UL-0	FNMA PASS TH #676587 5.500		06/25/2023	PAID ON PRINCIPAL		3,202	3,202	3,215	3,213	0	(11)	0	(11)	0	3,202	0	0	0	72	12/25/2032	1.A
31402R-F9-5	FNMA PASS TH #735592 5.000		06/25/2023	PAID ON PRINCIPAL		32,222	32,222	30,797	30,996	0	1,226	0	1,226	0	32,222	0	0	0	707	05/25/2034	1.A
31403D-SP-5	FNMA PASS TH #745826 6.000		06/25/2023	PAID ON PRINCIPAL		516	516	514	514	0	2	0	2	0	516	0	0	0	13	07/25/2036	1.A
31405N-TV-7	FNMA PASS TH #794464 6.000		06/25/2023	PAID ON PRINCIPAL		4,336	4,336	4,448	4,508	0	(172)	0	(172)	0	4,336	0	0	0	108	09/25/2034	1.A
31406Y-TU-4	FNMA PASS TH #824163 5.500		06/25/2023	PAID ON PRINCIPAL		13,859	13,859	14,000	13,973	0	(114)	0	(114)	0	13,859	0	0	0	372	04/25/2035	1.A
31407B-XH-7	FNMA PASS TH #826080 5.000		06/25/2023	PAID ON PRINCIPAL		16,419	16,419	17,097	17,351	0	(932)	0	(932)	0	16,419	0	0	0	340	07/25/2035	1.A
31408G-ZW-0	FNMA PASS TH #851357 6.000		06/25/2023	PAID ON PRINCIPAL		650	650	658	659	0	(9)	0	(9)	0	650	0	0	0	16	02/25/2036	1.A
31408J-D4-0	FNMA PASS TH #852523 5.500		06/25/2023	PAID ON PRINCIPAL		175	175	174	174	0	1	0	1	0	175	0	0	0	4	02/25/2036	1.A
31409T-QM-3	FNMA PASS TH #878060 5.500		06/25/2023	PAID ON PRINCIPAL		907	907	892	893	0	14	0	14	0	907	0	0	0	21	03/25/2036	1.A
31410U-3G-5	FNMA PASS TH #898199 6.000		06/25/2023	PAID ON PRINCIPAL		1,666	1,666	1,674	1,678	0	(12)	0	(12)	0	1,666	0	0	0	48	11/25/2036	1.A
31411A-RJ-6	FNMA PASS TH #902389 5.500		06/25/2023	PAID ON PRINCIPAL		394	394	388	388	0	6	0	6	0	394	0	0	0	9	11/25/2036	1.A
31411Y-VZ-3	FNMA PASS TH #918732 5.500		06/25/2023	PAID ON PRINCIPAL		81	81	80	79	0	2	0	2	0	81	0	0	0	2	06/25/2037	1.A
313921-DF-2	FNR 2001-55 PC CMO 6.500		06/25/2023	PAID ON PRINCIPAL		3,570	3,570	3,603	3,594	0	(24)	0	(24)	0	3,570	0	0	0	85	10/25/2031	1.A
3136A8-SU-5	FNR 2012-102 BC CMO 1.750		06/25/2023	PAID ON PRINCIPAL		156,005	156,005	152,836	154,052	0	1,953	0	1,953	0	156,005	0	0	0	1,057	09/25/2027	1.A
3136AG-XN-7	FNR 2013-102 DG CMO 3.000		06/25/2023	PAID ON PRINCIPAL		68,881	68,881	68,773	68,751	0	130	0	130	0	68,881	0	0	0	862	05/25/2032	1.A
3136AG-QV-7	FNR 2013-109 BA CMO 3.000		06/25/2023	PAID ON PRINCIPAL		149,489	149,489	148,356	148,833	0	656	0	656	0	149,489	0	0	0	1,790	10/25/2032	1.A
3136AD-R2-7	FNR 2013-41 DA CMO 1.750		06/25/2023	PAID ON PRINCIPAL		43,687	43,687	41,939	41,731	0	1,955	0	1,955	0	43,687	0	0	0	308	02/25/2043	1.A
3136AM-UK-3	FNR 2015-8 AP CMO 2.000		06/25/2023	PAID ON PRINCIPAL		155,318	155,318	154,802	154,695	0	623	0	623	0	155,318	0	0	0	1,285	03/25/2045	1.A
3136AR-C2-2	FNR 2016-19 CD CMO 2.500		06/25/2023	PAID ON PRINCIPAL		208,599	208,599	208,762	208,697	0	(97)	0	(97)	0	208,599	0	0	0	2,191	04/25/2046	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	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
..3136B7-DH-1	FNR 2019-64 A CMO	2.500		06/25/2023	PAID ON PRINCIPAL		56,390	56,390	56,826	57,006	0	(616)	0	(616)	0	56,390	0	0	0	595	08/25/2051	1.A
..3136B7-VD-0	FNR 2019-74 C CMO	2.500		06/25/2023	PAID ON PRINCIPAL		88,911	88,911	87,855	87,369	0	1,542	0	1,542	0	88,911	0	0	0	1,000	12/25/2049	1.A
..313920-XY-1	FNW 2001-W2 AF5	6.521		06/25/2023	PAID ON PRINCIPAL		1,928	1,928	1,928	1,920	0	8	0	8	0	1,928	0	0	0	57	11/25/2031	1.A FE
..31392C-MJ-0	FNW 2002-W1 1A4 CMO	6.000		06/25/2023	PAID ON PRINCIPAL		30,183	30,183	29,094	29,490	0	693	0	693	0	30,183	0	0	0	562	02/25/2042	1.A
..3133TL-4S-4	FSPC T-17 A5	7.160		06/25/2023	PAID ON PRINCIPAL		33,590	33,590	33,585	33,430	0	159	0	159	0	33,590	0	0	0	977	07/25/2029	1.A FE
..31392M-EJ-7	FSPC T-41 1A4 CMO	6.500		06/25/2023	PAID ON PRINCIPAL		16,198	16,198	16,100	16,110	0	88	0	88	0	16,198	0	0	0	438	06/25/2032	1.A
..31392M-GY-2	FSPC T-42 A4 CMO	6.500		06/25/2023	PAID ON PRINCIPAL		16,157	16,157	16,134	16,087	0	70	0	70	0	16,157	0	0	0	440	02/25/2042	1.A
..31393N-TB-5	FSPC T-55 1A1 CMO	6.500		06/25/2023	PAID ON PRINCIPAL		8,340	8,340	8,828	8,314	0	26	0	26	0	8,340	0	0	0	219	03/25/2043	1.A
..3137G1-BC-0	FWLS 2016-SC02 1A CMO	3.000		06/25/2023	PAID ON PRINCIPAL		16,421	16,421	16,335	16,319	0	103	0	103	0	16,421	0	0	0	182	10/25/2046	1.A
..3137G1-BD-8	FWLS 2016-SC02 2A CMO	3.500		06/25/2023	PAID ON PRINCIPAL		7,787	7,787	7,926	7,898	0	(111)	0	(111)	0	7,787	0	0	0	123	10/25/2046	1.A
..3137G1-BS-5	FWLS 2017-SC02 1A CMO	3.000		06/25/2023	PAID ON PRINCIPAL		54,252	54,252	53,676	53,622	0	631	0	631	0	54,252	0	0	0	734	05/25/2047	1.A
..3137G1-BV-8	FWLS 2017-SC02 2A CMO	3.500		06/25/2023	PAID ON PRINCIPAL		15,212	15,212	15,439	15,862	0	(650)	0	(650)	0	15,212	0	0	0	239	05/25/2047	1.A
..35563P-BX-6	SCRT 2017-3 HT CMO	3.250		06/25/2023	PAID ON PRINCIPAL		33,787	33,787	33,679	34,043	0	(255)	0	(255)	0	33,787	0	0	0	450	07/25/2056	1.A
..35563P-GB-9	SCRT 2018-3 HA CMO	3.000		06/25/2023	PAID ON PRINCIPAL		64,824	64,824	63,036	63,205	0	1,619	0	1,619	0	64,824	0	0	0	805	08/25/2057	1.A
..35563P-E2-1	SCRT 2022-2 MT CMO	3.000		06/25/2023	PAID ON PRINCIPAL		151,207	151,207	136,747	136,950	0	14,257	0	14,257	0	151,207	0	0	0	1,939	04/25/2062	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues							92,114,497	89,428,320	99,843,604	92,364,729	0	(230,230)	0	(230,230)	0	92,134,499	0	(1,917,442)	(1,917,442)	4,228,180	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
..00287Y-AX-7	ABBVIE INC	2.850		05/14/2023	MATURED		1,000,000	1,000,000	999,870	999,954	0	46	0	46	0	1,000,000	0	0	0	14,250	05/14/2023	2.A FE
..00104U-AC-2	AEPTC 2012-1 A3	2.845		06/01/2023	REDEEMED		101,186	101,186	101,186	101,184	0	2	0	2	0	101,186	0	0	0	1,439	03/01/2026	1.A FE
..02209S-AP-8	ALTRIA GROUP INC	2.950		05/02/2023	MATURED		1,000,000	1,000,000	998,450	999,892	0	108	0	108	0	1,000,000	0	0	0	14,750	05/02/2023	2.B FE
..037833-AK-6	APPLE INC	2.400		05/03/2023	MATURED		1,500,000	1,500,000	1,492,291	1,499,608	0	393	0	393	0	1,500,000	0	0	0	18,000	05/03/2023	1.B FE
..073730-AG-8	BEAM INC	3.250	C	06/15/2023	MATURED		2,000,000	2,000,000	1,970,360	1,998,179	0	1,821	0	1,821	0	2,000,000	0	0	0	32,500	06/15/2023	2.B FE
..05565E-AW-5	BMW US CAPITAL LLC (14	3.450	C	04/12/2023	MATURED		2,000,000	2,000,000	1,998,540	1,999,765	0	235	0	235	0	2,000,000	0	0	0	34,500	04/12/2023	1.F FE
..103304-BU-4	BOYD GAMING CORP	4.750		06/14/2023	WELLS FARGO SECURITIES		2,861,250	3,000,000	3,005,000	2,798,520	203,492	(457)	0	203,035	0	3,001,555	0	(140,305)	(140,305)	77,188	12/01/2027	3.C FE
..19416Q-EC-0	COLGATE-PALMOLIVE	2.100		05/01/2023	MATURED		1,000,000	1,000,000	985,050	999,418	0	582	0	582	0	1,000,000	0	0	0	10,500	05/01/2023	1.D FE
..20030N-BL-4	COMCAST CORP	3.375		05/10/2023	TENDERED		1,974,320	2,000,000	1,999,290	1,999,814	0	9	0	9	0	1,999,823	0	(25,503)	(25,503)	49,688	02/15/2025	1.G FE
..20451N-AE-1	COMPASS MINERALS INTL	4.875		05/10/2023	MAKE WHOLE CALL		6,200,000	6,200,000	6,113,000	5,998,810	184,441	3,465	0	187,905	0	6,186,715	0	13,285	13,285	247,677	07/15/2024	4.A FE
..212015-AL-5	CONTINENTAL RESOURCES	4.500		04/15/2023	MATURED		1,302,000	1,302,000	1,274,215	1,300,358	0	1,642	0	1,642	0	1,302,000	0	0	0	29,295	04/15/2023	2.C FE
..224044-CA-3	COX COMMUNICATIONS INC	2.950		06/30/2023	MATURED		1,000,000	1,000,000	995,600	999,754	0	246	0	246	0	1,000,000	0	0	0	14,750	06/30/2023	2.B FE
..12665V-AA-0	CVS LEASE PASS THRU CE	4.163		06/10/2023	REDEEMED		19,960	19,960	19,960	19,960	0	0	0	0	0	19,960	0	0	0	346	08/11/2036	2.B FE
..126650-AW-0	CVS LEASE PASS THRU CE	5.298		06/10/2023	REDEEMED		52,816	52,816	53,394	53,022	0	(206)	0	(206)	0	52,816	0	0	0	1,167	01/11/2027	2.B
..126659-AA-9	CVS LEASE PASS THRU CE	8.353		06/10/2023	REDEEMED		56,321	56,321	58,189	57,485	0	(1,164)	0	(1,164)	0	56,321	0	0	0	1,962	07/10/2031	2.B FE
..233851-DL-5	DAIMLER FINANCE NA LLC	3.700	C	05/04/2023	MATURED		4,000,000	4,000,000	3,992,400	3,999,137	0	863	0	863	0	4,000,000	0	0	0	74,000	05/04/2023	1.G FE
..286857-C*-6	ELIZABETHTOWN GAS COMP	2.840		04/05/2023	TENDERED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	44,493	09/27/2029	1.G
..29364N-AR-9	ENTERGY MISSISSIPPI	3.100		06/30/2023	REDEEMED		1,000,000	1,000,000	996,060	999,783	0	214	0	214	0	999,997	0	3	3	30,914	07/01/2023	1.F FE
..341081-FJ-1	FLORIDA POWER & LIGHT	2.750		06/01/2023	MATURED		2,300,000	2,300,000	2,198,917	2,294,791	0	5,209	0	5,209	0	2,300,000	0	0	0	31,625	06/01/2023	1.E FE
..345397-XZ-1	FORD MOTOR CREDIT CO L	3.096		05/04/2023	MATURED		1,000,000	1,000,000	1,000,000	992,750	7,250	0	0	7,250	0	1,000,000	0	0	0	15,480	05/04/2023	3.A FE
..37045X-AL-0	GENERAL MOTORS FINANCI	4.250		05/15/2023	MATURED		2,000,000	2,000,000	1,985,000	1,999,065	0	935	0	935	0	2,000,000	0	0	0	42,500	05/15/2023	2.C FE
..37045X-BK-1	GENERAL MOTORS FINANCI	3.700		05/09/2023	MATURED		1,000,000	1,000,000	997,430	999,782	0	218	0	218	0	1,000,000	0	0	0	18,500	05/09/2023	2.C FE
..373298-CF-3	GEORGIA-PACIFIC CORP	8.000		05/24/2023	MAKE WHOLE CALL		1,014,380	1,000,000	1,326,580	1,040,438	0	(15,329)	0	(15,329)	0	1,025,109	0	(25,109)	(25,109)	83,047	01/15/2024	1.G FE
..382550-BG-5	GOODYEAR TIRE & RUBBER	4.875		05/11/2023	UBS WARBURG LONDON		1,932,500	2,000,000	1,934,375	1,832,380	132,327	2,812	0	135,139	0	1,967,519	0	(35,019)	(35,019)	65,000	03/15/2027	3.C FE
..40139L-AE-3	GUARDIAN LIFE GLOBAL F	3.400		04/25/2023	MATURED		3,000,000	3,000,000	2,998,090	2,999,668	0	332	0	332	0	3,000,000	0	0	0	51,000	04/25/2023	1.B FE
..427866-AT-5	HERSHEY COMPANY	2.625		05/01/2023	MATURED		1,000,000	1,000,000	997,400	999,863	0	138	0	138	0	1,000,000	0	0	0	13,125	05/01/2023	1.E FE
..427866-AZ-1	HERSHEY COMPANY	3.375		05/15/2023	MATURED		4,000,000	4,000,000	3,998,320	3,999,653	0	347	0	347	0	4,000,000	0	0	0	67,500	05/15/2023	1.F FE
..437076-AZ-5	HOME DEPOT INC	2.700		04/01/2023	MATURED		1,000,000	1,000,000	970,630	998,983	0	1,017	0	1,017	0	1,000,000	0	0	0	13,500	04/01/2023	1.F FE
..013817-AJ-0	HOWMET AEROSPACE INC	5.900		04/06/2023	GOLDMAN SACHS & CO		2,045,000	2,000,000	2,032,500	1,992,020	25,656	(1,167)	0	24,489	0	2,016,509	0	28,491	28,491	81,944	02/01/2027	3.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	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
24422E-UH-0	JOHN DEERE CAPITAL COR 3.450		06/07/2023	MATURED		1,000,000	1,000,000	1,001,410	1,000,099	0	(99)	0	(99)	0	1,000,000	0	0	0	17,250	06/07/2023	1.F FE
485170-AV-6	KANSAS CITY SOUTHERN 3.000		05/15/2023	MATURED		2,000,000	2,000,000	1,904,108	1,994,386	0	5,614	0	5,614	0	2,000,000	0	0	0	30,000	05/15/2023	2.B FE
485170-BA-1	KANSAS CITY SOUTHERN 3.125		04/19/2023	EXCHANGED		949,070	1,000,000	952,764	999,887	0	691	47,119	(46,428)	0	953,459	0	(4,389)	(4,389)	12,979	06/01/2026	2.B FE
485170-BD-5	KANSAS CITY SOUTHERN 2.875		04/19/2023	EXCHANGED		4,449,300	5,000,000	4,476,803	4,996,805	0	3,432	520,108	(516,676)	0	4,480,130	0	(30,830)	(30,830)	66,493	11/15/2029	2.B FE
494368-BJ-1	KIMBERLY-CLARK 2.400		06/01/2023	MATURED		2,000,000	2,000,000	1,858,390	1,992,595	0	7,405	0	7,405	0	2,000,000	0	0	0	24,000	06/01/2023	1.F FE
581557-BE-4	MCKESSON CORP 3.796		06/16/2023	TENDERED		1,974,920	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(25,080)	(25,080)	57,151	03/15/2024	2.A FE
58933Y-AF-2	MERCK & CO INC 2.800		05/18/2023	MATURED		3,000,000	3,000,000	2,982,630	2,998,943	0	1,057	0	1,057	0	3,000,000	0	0	0	42,000	05/18/2023	1.E FE
594918-AT-1	MICROSOFT CORP 2.375		05/01/2023	MATURED		1,000,000	1,000,000	951,080	997,862	0	2,138	0	2,138	0	1,000,000	0	0	0	11,875	05/01/2023	1.A FE
61744Y-AQ-1	MORGAN STANLEY 3.737		04/24/2023	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	93,425	04/24/2024	1.G FE
654106-AC-7	NIKE INC 2.250		05/01/2023	MATURED		5,599,000	5,599,000	5,425,781	5,587,822	0	11,178	0	11,178	0	5,599,000	0	0	0	62,989	05/01/2023	1.E FE
665772-CK-3	NORTHERN STATES POWER 2.600		05/15/2023	MATURED		2,000,000	2,000,000	1,996,340	1,999,781	0	219	0	219	0	2,000,000	0	0	0	26,000	05/15/2023	1.F FE
67103H-AD-9	O'REILLY AUTOMOTIVE IN 3.850		06/15/2023	MATURED		1,050,000	1,050,000	1,060,843	1,050,320	0	(320)	0	(320)	0	1,050,000	0	0	0	20,213	06/15/2023	2.A FE
48238T-AA-7	OPENLANE INC (144A) 5.125		06/05/2023	TENDERED		944,000	944,000	959,479	923,685	21,585	(1,189)	0	20,396	0	944,081	0	(81)	(81)	24,728	06/01/2025	4.B FE
690872-AB-2	OWENS-BROCKWAY (144A) 5.375		05/26/2023	TENDERED		6,060,000	6,000,000	5,934,200	5,756,201	170,308	13,779	0	184,087	0	5,940,289	0	59,711	59,711	257,979	01/15/2025	4.B FE
718172-BU-2	PHILIP MORRIS INTERNAT 2.125		05/10/2023	MATURED		1,000,000	1,000,000	990,020	999,425	0	575	0	575	0	1,000,000	0	0	0	10,625	05/10/2023	1.F FE
69353R-FL-7	PNC BANK NA 3.500		06/08/2023	MATURED		3,000,000	3,000,000	2,996,580	2,999,576	0	424	0	424	0	3,000,000	0	0	0	52,500	06/08/2023	1.F FE
744560-BC-9	PUBLIC SERVICE ELECTRI 2.375		05/15/2023	MATURED		2,000,000	2,000,000	1,993,620	1,999,680	0	320	0	320	0	2,000,000	0	0	0	23,750	05/15/2023	1.F FE
760759-AM-2	REPUBLIC SERVICES INC 4.750		05/15/2023	MATURED		546,000	546,000	609,964	547,528	0	(1,528)	0	(1,528)	0	546,000	0	0	0	12,968	05/15/2023	2.B FE
79466L-AE-4	SALESFORCE.COM INC 3.250		04/11/2023	MATURED		3,000,000	3,000,000	2,995,200	2,999,504	0	496	0	496	0	3,000,000	0	0	0	48,750	04/11/2023	1.F FE
78433L-AA-4	SCE RECOVERY FUNDING L .861		05/15/2023	REDEEMED		144,729	144,729	144,728	144,729	0	0	0	0	0	144,729	0	0	0	623	11/15/2033	1.A FE
83001A-AB-8	SIX FLAGS ENTERTAINMEN 4.875		05/03/2023	TENDERED		5,502,750	5,500,000	5,466,800	5,304,035	181,806	2,818	0	184,624	0	5,488,659	0	11,341	11,341	206,078	07/31/2024	4.C FE
85208N-AD-2	SPRINT SPECTRUM / SPEC 4.738		06/20/2023	REDEEMED		187,500	187,500	187,500	187,499	0	1	0	1	0	187,500	0	0	0	4,442	03/20/2025	2.A FE
85208N-AE-0	SPRINT SPECTRUM / SPEC 5.152		06/20/2023	PAID ON PRINCIPAL		627,200	627,200	620,928	621,176	0	6,024	0	6,024	0	627,200	0	0	0	16,157	03/20/2028	2.A FE
882508-AW-4	TEXAS INSTRUMENTS INC 2.250		05/01/2023	MATURED		3,283,000	3,283,000	3,137,614	3,276,323	0	6,677	0	6,677	0	3,283,000	0	0	0	36,934	05/01/2023	1.D FE
872540-AP-4	TJX COS INC 2.500		05/15/2023	MATURED		3,170,000	3,170,000	3,056,447	3,164,341	0	5,659	0	5,659	0	3,170,000	0	0	0	39,625	05/15/2023	1.F FE
896239-AB-6	TRIMBLE INC 4.150		06/15/2023	MATURED		3,000,000	3,000,000	3,000,180	2,999,918	0	82	0	82	0	3,000,000	0	0	0	62,250	06/15/2023	2.C FE
86787E-AN-7	TRUIST BANK 2.750		05/01/2023	MATURED		1,000,000	1,000,000	962,090	998,074	0	1,926	0	1,926	0	1,000,000	0	0	0	13,750	05/01/2023	1.F FE
907818-DN-5	UNION PACIFIC CORP 2.750		04/15/2023	MATURED		1,000,000	1,000,000	993,960	999,755	0	245	0	245	0	1,000,000	0	0	0	13,750	04/15/2023	1.G FE
907825-AA-1	UNION PACIFIC PASS THR 3.227		05/14/2023	REDEEMED		240,799	240,799	240,799	240,796	0	3	0	3	0	240,799	0	0	0	3,885	05/14/2026	1.D FE
055778-AN-0	UNION PACIFIC RAILROAD 4.830		04/15/2023	REDEEMED		97,727	97,727	97,727	97,722	0	5	0	5	0	97,727	0	0	0	2,360	10/15/2024	1.D
92047W-AG-6	VALVOLINE INC (144A) 3.625		06/26/2023	MORGAN STANLEY		405,625	500,000	500,000	410,915	89,085	0	0	89,085	0	500,000	0	(94,375)	(94,375)	17,269	06/15/2031	4.A FE
931142-DH-3	WALMART INC 2.550		04/11/2023	MATURED		1,275,000	1,275,000	1,210,794	1,272,711	0	2,289	0	2,289	0	1,275,000	0	0	0	16,256	04/11/2023	1.C FE
931142-EK-5	WALMART INC 3.400		06/26/2023	MATURED		3,000,000	3,000,000	3,085,740	3,008,748	0	(8,748)	0	(8,748)	0	3,000,000	0	0	0	51,000	06/26/2023	1.C FE
94106L-BD-0	WASTE MANAGEMENT INC 2.400		05/15/2023	MATURED		1,000,000	1,000,000	998,980	999,914	0	86	0	86	0	1,000,000	0	0	0	12,000	05/15/2023	2.A FE
70632Z-AP-6	PEMBINA PIPELINE CORP 2.560		06/01/2023	MATURED		2,000,000	2,000,000	2,007,180	2,000,875	0	(875)	0	(875)	0	2,000,000	0	0	0	25,600	06/01/2023	2.B FE
00216L-AA-1	ASB BANK LIMITED (144A 3.750	D	06/14/2023	MATURED		3,000,000	3,000,000	2,983,920	2,998,315	0	1,685	0	1,685	0	3,000,000	0	0	0	56,250	06/14/2023	1.E FE
05545F-AA-5	BHP BILLITON FINANCE L 3.230	B	05/15/2023	MATURED		2,250,000	2,250,000	2,252,303	2,249,990	0	10	0	10	0	2,250,000	0	0	0	36,338	05/15/2023	1.F FE
111013-AL-2	BRITISH SKY BROADCASTI 3.750	D	05/10/2023	TENDERED		5,560,031	5,625,000	5,608,556	5,621,274	0	745	0	745	0	5,622,019	0	(61,988)	(61,988)	137,109	09/16/2024	1.G FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN 3.800	D	06/30/2023	PAID ON PRINCIPAL		78,819	78,819	78,819	80,072	0	(1,254)	0	(1,254)	0	78,819	0	0	0	1,498	09/30/2045	1.D PL
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN 3.800	D	06/30/2023	REDEEMED		128,898	128,898	128,898	130,948	0	(2,050)	0	(2,050)	0	128,898	0	0	0	2,449	09/30/2045	1.D PL
25243Y-AU-3	DIAGEO CAPITAL PLC 2.625	D	04/29/2023	MATURED		5,000,000	5,000,000	4,945,950	4,997,006	0	2,994	0	2,994	0	5,000,000	0	0	0	65,625	04/29/2023	1.G FE
25600W-AG-5	DNB BOLIGKREDITT AS (1 3.250	D	06/28/2023	MATURED		4,400,000	4,400,000	4,390,760	4,399,003	0	997	0	997	0	4,400,000	0	0	0	71,500	06/28/2023	1.A FE
344419-AA-4	FEMSA 2.875	D	05/10/2023	MATURED		3,000,000	3,000,000	2,881,140	2,994,190	0	5,810	0	5,810	0	3,000,000	0	0	0	43,125	05/10/2023	2.A FE
423012-AD-5	HEINEKEN NV (144A) 2.750	D	04/01/2023	MATURED		1,000,000	1,000,000	998,110	999,901	0	99	0	99	0	1,000,000	0	0	0	13,750	04/01/2023	2.A FE
404280-BA-6	HSBC HOLDINGS PLC 3.600	D	05/25/2023	MATURED		1,000,000	1,000,000	999,630	999,925	0	75	0	75	0	1,000,000	0	0	0	18,000	05/25/2023	1.G FE
404280-BS-7	HSBC HOLDINGS PLC 3.950	D	05/18/2023	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	59,250	05/18/2024	1.G FE
00842B-AC-1	ABMT 2015-5 A3 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		7,429	7,429	7,500	7,429	0	0	0	0	0	7,429	0	0	0	121	07/25/2045	1.A
00842D-AC-7	ABMT 2015-6 A3 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		46,683	46,683	46,931	46,696	0	(13)	0	(13)	0	46,683	0	0	0	728	09/25/2045	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
00842C-AC-9	ABMT 2015-7 A3 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		110,342	110,342	108,661	106,165	0	4,177	0	4,177	0	110,342	0	0	0	1,726	10/25/2045	1.A
00842E-AC-5	ABMT 2016-2 A3 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		30,902	30,902	31,269	30,996	0	(94)	0	(94)	0	30,902	0	0	0	395	03/25/2046	1.A
05949C-HU-3	BOAMS 2005-I 2A5 CMO 3.829		06/25/2023	PAID ON PRINCIPAL		11,211	11,211	7,568	4,970	0	6,241	0	6,241	0	11,211	0	0	0	180	10/25/2035	1.A FM
05949C-HU-3	BOAMS 2005-I 2A5 CMO 3.829		05/25/2023	WRITTEN OFF		0	46	31	20	0	0	0	0	0	20	0	(20)	(20)	1	10/25/2035	1.A FM
12498N-AB-9	CBASS 2006-CB2 AF2 6.001		06/25/2023	PAID ON PRINCIPAL		15,870	15,870	8,859	3,438	0	12,431	0	12,431	0	15,870	0	0	0	226	12/25/2036	1.A FM
12564E-AA-0	CIM 2021-J2 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		110,410	110,410	112,544	112,622	0	(2,212)	0	(2,212)	0	110,410	0	0	0	1,150	04/25/2051	1.A
17323E-AD-5	CMLTI 2014-J2 A1 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		2,663	2,663	2,686	2,657	0	5	0	5	0	2,663	0	0	0	39	11/25/2044	1.A
172973-W5-4	CMSI 2005-4 1A6 CMO 5.500		06/25/2023	PAID ON PRINCIPAL		3,701	3,701	2,748	3,016	0	685	0	685	0	3,701	0	0	0	85	07/25/2035	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO 4.842		06/28/2023	PAID ON PRINCIPAL		4,723	4,723	4,505	4,623	0	101	0	101	0	4,723	0	0	0	103	12/28/2033	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO 4.842		05/28/2023	WRITTEN OFF		0	2	2	2	0	0	0	0	0	2	0	(2)	(2)	0	12/28/2033	1.A FM
12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		8,170	8,170	7,889	7,965	0	205	0	205	0	8,170	0	0	0	118	08/25/2043	1.A
12652C-AA-7	CSMC 2017-HL2 A1 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		49,455	49,455	49,992	49,583	0	(128)	0	(128)	0	49,455	0	0	0	799	10/25/2047	1.A
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		06/25/2023	PAID ON PRINCIPAL		238	238	206	10	0	229	0	229	0	238	0	0	0	6	08/25/2035	1.A FM
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		05/25/2023	RECOVERY OF PAR WRITE-OFF		0	(3)	(2)	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1.A FM
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		06/25/2023	WRITTEN OFF		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1.A FM
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		06/25/2023	PAID ON PRINCIPAL		2,749	2,749	2,460	439	0	2,310	0	2,310	0	2,749	0	0	0	73	11/25/2035	1.A FM
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		06/25/2023	WRITTEN OFF		0	1	1	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1.A FM
29977J-AB-2	EVER 2013-1 A2 CMO 2.500		06/25/2023	PAID ON PRINCIPAL		23,778	23,778	21,538	22,040	0	1,738	0	1,738	0	23,778	0	0	0	233	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		13,936	13,936	13,779	13,707	0	229	0	229	0	13,936	0	0	0	193	02/25/2048	1.A
33850B-AC-1	FSMT 2017-1 1A3 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		22,901	22,901	23,237	23,040	0	(139)	0	(139)	0	22,901	0	0	0	341	03/25/2047	1.A
33853G-AB-9	FSMT 2021-12 A2 CMO (1 2.500		06/25/2023	PAID ON PRINCIPAL		187,925	187,925	188,160	188,149	0	(223)	0	(223)	0	187,925	0	0	0	1,936	11/25/2051	1.A
33852F-AE-6	FSMT 2021-4 A5 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		118,176	118,176	107,614	107,862	0	10,314	0	10,314	0	118,176	0	0	0	1,270	06/25/2051	1.A
3622EB-AC-2	GSAA 2007-4 A3A CMO 5.750		06/26/2023	PAID ON PRINCIPAL		5,367	5,367	2,207	391	0	4,976	0	4,976	0	5,367	0	0	0	27	03/25/2037	1.A FM
36242D-UQ-4	GSR 2005-AR1 4A1 CMO 3.187		06/25/2023	PAID ON PRINCIPAL		1,728	1,728	1,562	1,569	0	159	0	159	0	1,728	0	0	0	23	01/25/2035	1.A FM
46630G-AD-7	JPMMT 2007-A1 2A2 CMO 4.099		06/25/2023	PAID ON PRINCIPAL		12,442	12,442	10,980	10,361	0	2,081	0	2,081	0	12,442	0	0	0	244	07/25/2035	1.A FM
46641C-AU-5	JPMMT 2014-1 2A1 CMO (3.500		06/25/2023	PAID ON PRINCIPAL		14,676	14,676	14,463	14,552	0	124	0	124	0	14,676	0	0	0	212	01/25/2044	1.A
46643K-AC-5	JPMMT 2014-5 A2 CMO (1 2.500		06/25/2023	PAID ON PRINCIPAL		42,463	42,463	42,702	42,434	0	29	0	29	0	42,463	0	0	0	424	10/25/2029	1.A
46654K-AC-1	JPMMT 2021-11 A3 CMO (2.500		06/25/2023	PAID ON PRINCIPAL		369,018	369,018	374,957	374,957	0	(5,939)	0	(5,939)	0	369,018	0	0	0	3,768	01/25/2052	1.A
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		06/25/2023	PAID ON PRINCIPAL		258,178	258,178	256,847	256,851	0	1,327	0	1,327	0	258,178	0	0	0	2,773	05/25/2052	1.A
46653P-AC-1	JPMMT 2021-6 A3 CMO (1 2.500		06/25/2023	PAID ON PRINCIPAL		135,170	135,170	107,904	108,231	0	26,939	0	26,939	0	135,170	0	0	0	1,428	10/25/2051	1.A
46653P-AF-4	JPMMT 2021-6 A4 CMO 2.500		06/25/2023	PAID ON PRINCIPAL		92,381	92,381	81,122	81,122	0	11,259	0	11,259	0	92,381	0	0	0	308	10/25/2051	1.A
46654U-AD-7	JPMMT 2022-3 A4 (144A) 3.000		06/25/2023	PAID ON PRINCIPAL		343,551	343,551	336,788	336,915	0	6,636	0	6,636	0	343,551	0	0	0	4,479	08/25/2052	1.A
46655V-AE-2	JPMMT 2022-8 A4A CMO (4.000		06/25/2023	PAID ON PRINCIPAL		298,858	298,858	293,581	293,932	0	4,925	0	4,925	0	298,858	0	0	0	5,050	01/25/2053	1.A
46656R-AH-3	JPMMT 2023-3 A3A CMO (5.000		06/25/2023	PAID ON PRINCIPAL		578,450	578,450	560,374	560,374	0	18,077	0	18,077	0	578,450	0	0	0	3,749	10/25/2053	1.A FE
57643M-LE-2	MASTR 2005-2 1A5 CMO 5.250		06/25/2023	PAID ON PRINCIPAL		2,388	2,388	2,316	1,043	0	1,345	0	1,345	0	2,388	0	0	0	51	11/25/2035	1.A FM
61772N-AQ-0	MSRM 2021-5 A4 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		286,694	286,694	253,186	253,186	0	33,507	0	33,507	0	286,694	0	0	0	597	08/25/2051	1.A Z
67116M-AC-5	OBX 2023-J1 A3 (144A) 4.500		06/25/2023	PAID ON PRINCIPAL		368,758	368,758	354,238	354,238	0	14,520	0	14,520	0	368,758	0	0	0	4,905	01/25/2053	1.A FE
67647E-AA-5	OMCT 2021-5 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		438,515	438,515	442,009	442,036	0	(3,522)	0	(3,522)	0	438,515	0	0	0	4,473	10/25/2051	1.A
74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6.000		06/25/2023	PAID ON PRINCIPAL		7,709	7,709	7,890	7,685	0	24	0	24	0	7,709	0	0	0	198	02/25/2034	1.A FM
69371V-AA-5	PSMC 2018-1A A1 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		1,297	1,297	1,281	1,293	0	4	0	4	0	1,297	0	0	0	19	02/25/2048	1.A
75409J-AG-2	RATE 2021-J1 A7 CMO (1 2.500		06/25/2023	PAID ON PRINCIPAL		71,337	71,337	62,553	62,553	0	8,783	0	8,783	0	71,337	0	0	0	149	07/25/2051	1.A
75409T-AA-3	RATE 2021-J3 A1 CMO (1 2.500		06/25/2023	PAID ON PRINCIPAL		152,193	152,193	153,739	153,693	0	(1,500)	0	(1,500)	0	152,193	0	0	0	1,629	10/25/2051	1.A
75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		06/25/2023	PAID ON PRINCIPAL		111,657	111,657	111,517	111,516	0	141	0	141	0	111,657	0	0	0	1,194	11/25/2051	1.A
75410J-AG-9	RATE 2021-J4 A7 CMO (1 2.500		06/25/2023	PAID ON PRINCIPAL		18,463	18,463	16,126	16,126	0	2,337	0	2,337	0	18,463	0	0	0	38	11/25/2051	1.A Z
74938X-AD-1	RCKT 2022-3 A5 CMO (14 3.000		06/25/2023	PAID ON PRINCIPAL		117,944	117,944	110,978	112,111	0	5,833	0	5,833	0	117,944	0	0	0	1,447	05/25/2052	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
..81745R-AB-6	SEMT 2013-3 A2 CMO 2.500		06/25/2023	PAID ON PRINCIPAL		23,650	23,650	21,007	21,127	0	2,522	0	2,522	0	23,650	0	0	0	271	03/25/2043	1.A
..81744Y-AA-4	SEMT 2013-4 A1 CMO 2.325		06/25/2023	PAID ON PRINCIPAL		36,469	36,469	32,373	32,430	0	4,039	0	4,039	0	36,469	0	0	0	380	04/25/2043	1.A
..81744Y-AB-2	SEMT 2013-4 A2 CMO 2.500		06/25/2023	PAID ON PRINCIPAL		53,210	53,210	48,115	48,206	0	5,005	0	5,005	0	53,210	0	0	0	596	04/25/2043	1.A
..81746G-AA-1	SEMT 2017-7 A1 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		10,132	10,132	10,333	10,288	0	(156)	0	(156)	0	10,132	0	0	0	165	10/25/2047	1.A
..81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		245,922	245,922	207,151	207,865	0	38,057	0	38,057	0	245,922	0	0	0	2,774	07/25/2051	1.A
..81749B-AA-9	SEMT 2023-1 A1 CMO (14 5.000		06/25/2023	PAID ON PRINCIPAL		52,757	52,757	52,196	52,196	0	561	0	561	0	52,757	0	0	0	757	01/25/2053	1.A FE
..97652Q-AD-1	WIN 2014-2 A4 CMO (144 3.500		06/20/2023	PAID ON PRINCIPAL		6,195	6,195	6,301	6,186	0	9	0	9	0	6,195	0	0	0	107	09/20/2044	1.A
..97655J-AE-2	WIN 2016-1 1A5 CMO (14 3.500		06/20/2023	PAID ON PRINCIPAL		4,287	4,287	4,349	4,304	0	(17)	0	(17)	0	4,287	0	0	0	58	01/20/2046	1.A
..05552E-AA-8	BBCMS 2017-DELC A (144 6.083		06/15/2023	PAID ON PRINCIPAL		10,000,000	10,000,000	10,000,000	10,131,549	0	(131,549)	0	(131,549)	0	10,000,000	0	0	0	286,118	08/15/2036	1.A
..05604F-AA-3	BWAY 2013-1515 A1 (144 2.809		06/10/2023	PAID ON PRINCIPAL		436,848	436,848	435,804	436,278	0	570	0	570	0	436,848	0	0	0	5,116	03/10/2033	1.A
..12591U-AE-3	COMM 2014-UBS2 A4 3.691		06/10/2023	PAID ON PRINCIPAL		44,430	44,430	44,724	44,166	0	264	0	264	0	44,430	0	0	0	820	03/10/2047	1.A
..61766C-AF-6	MSC 2016-UBS9 ASB 3.340		06/15/2023	PAID ON PRINCIPAL		238,293	238,293	245,436	239,604	0	(1,311)	0	(1,311)	0	238,293	0	0	0	3,318	03/15/2049	1.A
..92890P-AD-6	WFRBS 2013-C14 A4 3.073		04/15/2023	PAID ON PRINCIPAL		384,326	384,326	393,034	384,243	0	84	0	84	0	384,326	0	0	0	3,937	06/15/2046	1.A
..92938E-AM-5	WFRBS 2013-C16 A4 4.136		06/15/2023	PAID ON PRINCIPAL		1,913,982	1,913,982	1,933,011	1,910,797	0	3,185	0	3,185	0	1,913,982	0	0	0	33,390	09/15/2046	1.A
..92938V-AP-0	WFRBS 2014-C19 A4 3.829		04/15/2023	PAID ON PRINCIPAL		266,847	266,847	269,510	266,712	0	135	0	135	0	266,847	0	0	0	3,406	03/15/2047	1.A
..92939L-AD-8	WFRBS 2014-C25 A4 3.365		06/15/2023	PAID ON PRINCIPAL		1,224	1,224	1,196	1,213	0	10	0	10	0	1,224	0	0	0	17	11/15/2047	1.A
..20846Q-HN-1	CNF 2001-3 A4 6.910		06/01/2023	PAID ON PRINCIPAL		68,943	68,943	68,939	68,501	497	(56)	0	442	0	68,943	0	0	0	2,145	05/01/2033	4.C FE
..674135-DQ-8	OAK 1998-B M2 7.025		06/15/2023	RECOVERY OF PAR WRITE-OFF		0	(5,528)	(344)	0	0	0	0	0	0	0	0	0	0	0	05/15/2028	6.
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						169,572,114	170,462,485	168,681,492	169,214,555	1,016,447	161,077	567,226	610,298	0	169,824,853	0	(329,869)	(329,869)	3,493,468	XXX	XXX
2509999997. Total - Bonds - Part 4						451,381,885	451,906,238	463,532,077	455,239,709	1,034,464	(65,041)	567,226	402,197	0	455,641,906	0	(6,234,591)	(6,234,591)	10,817,599	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						451,381,885	451,906,238	463,532,077	455,239,709	1,034,464	(65,041)	567,226	402,197	0	455,641,906	0	(6,234,591)	(6,234,591)	10,817,599	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
..053484-10-1	AVALONBAY COMMUNITIES INC		04/17/2023	PRIOR YEAR INCOME EVERCORE ISI SOFT CREDIT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	10,308		
..229663-10-9	CUBESMART		04/04/2023	NORTH AMERICA A	4,332.000	205,748		116,054	174,363	(58,309)	0	0	(58,309)	0	116,054	0	89,694	89,694	4,245		
..252784-30-1	DIAMONDROCK HOSPITALITY CO		05/16/2023	VARIOUS	60,518.000	487,911		454,490	495,642	(41,152)	0	0	(41,152)	0	454,490	0	33,421	33,421	5,447		
..29444U-70-0	EQUINIX INC		06/20/2023	VARIOUS	1,926.000	1,443,178		1,095,586	1,261,588	(166,002)	0	0	(166,002)	0	1,095,586	0	347,593	347,593	13,135		
..46187W-10-7	INVITATION HOMES INC		06/06/2023	BMO CAPITAL MARKETS CORP NORTH AMERICA C	1,297.000	44,156		38,443	38,443	0	0	0	0	0	38,443	0	5,713	5,713	674		
..49803T-30-0	KITE REALTY GROUP TRUST		04/25/2023	VARIOUS	54,473.000	1,116,413		938,025	1,146,657	(208,632)	0	0	(208,632)	0	938,025	0	178,388	178,388	26,147		
..53223X-10-7	LIFE STORAGE INC		06/20/2023	VARIOUS	6,125.000	815,582		457,953	603,313	(145,360)	0	0	(145,360)	0	457,953	0	357,629	357,629	11,966		
..554382-10-1	MACERICH COMPANY		06/20/2023	VARIOUS	21,147.000	232,226		264,169	0	40,011	(40,011)	0	0	0	224,158	0	8,068	8,068	7,190		
..64119V-30-3	NETSTREIT CORP		05/31/2023	VARIOUS	21,112.000	366,981		376,005	386,983	(10,978)	0	0	(10,978)	0	376,005	0	(9,024)	(9,024)	8,445		
..74340W-10-3	PROLOGIS INC		06/13/2023	VARIOUS	24,696.000	3,042,529		1,835,239	2,783,980	(948,741)	0	0	(948,741)	0	1,835,239	0	1,207,291	1,207,291	21,486		
..74460D-10-9	PUBLIC STORAGE INC		05/02/2023	VARIOUS	2,268.000	665,478		625,756	0	0	0	0	0	0	625,756	0	39,721	39,721	6,804		
..758849-10-3	REGENCY CENTERS CORP		05/16/2023	MERRILL LYNCH NORTH AMERICA ALGO 161	1,045.000	60,679		63,933	63,933	0	0	0	0	0	63,933	0	(3,254)	(3,254)	1,359		
..76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		05/16/2023	MERRILL LYNCH NORTH AMERICA ALGO 161	6,105.000	74,841		84,005	91,758	(7,753)	0	0	(7,753)	0	84,005	0	(9,164)	(9,164)	916		
..828806-10-9	SIMON PROPERTY GROUP INC		06/06/2023	VARIOUS	9,845.000	1,029,067		633,513	1,156,591	(523,078)	0	0	(523,078)	0	633,513	0	395,554	395,554	17,721		

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
..84860W-30-0	SPIRIT REALTY CAPITAL INC		04/04/2023	UBS SECURITIES NORTH AMERICA ALGO 642	6,010.000	235,255		217,322	239,979	(22,658)	0	0	(22,658)	0	217,322	0	17,934	17,934	7,969		
..92276F-10-0	VENTAS INC		04/04/2023	EVERCORE ISI SOFT CREDIT NORTH AMERICA A	28,969.000	1,217,554		1,163,685	1,305,053	(141,369)	0	0	(141,369)	0	1,163,685	0	53,870	53,870	26,072		
..925652-10-9	VICI PROPERTIES INC		06/27/2023	VARIOUS	41,809.000	1,323,675		1,396,206	0	0	0	35,675	(35,675)	0	1,360,531	0	(36,857)	(36,857)	16,306		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,361,274	XXX	9,760,384	9,748,283	(2,274,031)	0	75,686	(2,349,717)	0	9,684,698	0	2,676,576	2,676,576	186,189	XXX	XXX
5989999997. Total - Common Stocks - Part 4						12,361,274	XXX	9,760,384	9,748,283	(2,274,031)	0	75,686	(2,349,717)	0	9,684,698	0	2,676,576	2,676,576	186,189	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						12,361,274	XXX	9,760,384	9,748,283	(2,274,031)	0	75,686	(2,349,717)	0	9,684,698	0	2,676,576	2,676,576	186,189	XXX	XXX
5999999999. Total - Preferred and Common Stocks						12,361,274	XXX	9,760,384	9,748,283	(2,274,031)	0	75,686	(2,349,717)	0	9,684,698	0	2,676,576	2,676,576	186,189	XXX	XXX
6009999999 - Totals						463,743,159	XXX	473,292,461	464,987,992	(1,239,567)	(65,041)	642,912	(1,947,520)	0	465,326,604	0	(3,558,015)	(3,558,015)	11,003,788	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - BNP A TREASURY		1.A	45,859,292	45,859,292	07/03/2023
000000-00-0	REPO - DAIWA A TREASURY		1.A	53,530,269	53,530,269	07/03/2023
000000-00-0	REPO - JP A TREASURY		1.A	53,530,269	53,530,269	07/03/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				152,919,830	152,919,830	XXX
0109999999. Total - U.S. Government Bonds				152,919,830	152,919,830	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				152,919,830	152,919,830	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				152,919,830	152,919,830	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				152,919,830	152,919,830	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (26,180,097) Book/Adjusted Carrying Value $ (26,180,097)
2. Average balance for the year Fair Value $ 178,865,766 Book/Adjusted Carrying Value $ 178,865,766
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 152,919,830 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Open Depositories									
Bankers Trust	Phoenix, AZ		0.000	0	0	149,752	333,613	274,880	XXX.
JP Morgan Chase	San Antonio, TX		0.000	0	0	956,729	569,101	655,128	XXX.
Hinsdale Bank & Trust	Hinsdale, IL		0.000	0	0	335,815	505,517	263,773	XXX.
Midfirst Bank	Denver, CO		0.000	0	0	923,931	0	0	XXX.
Suntrust Bank	Nashville, TN		0.000	0	0	1,163,808	1,126,950	2,645,662	XXX.
US Bank	St. Paul, MN		0.000	0	0	8,631,188	11,234,255	9,794,692	XXX.
Wells Fargo	San Francisco, CA		0.000	0	0	4,439,045	3,063,794	2,836,381	XXX.
Wells Fargo	Portland, OR		0.000	145	0	390,748	499,178	617,575	XXX.
Commerce Bank	Kansas City, MO		0.000	0	0	955,257	1,011,317	348,878	XXX.
Royal Bank of Canada	Toronto, ON		0.000	0	0	(643,329)	(651,438)	(652,505)	XXX.
CIBC Mellon	Toronto,ON		0.000	0	0	804,117	2,367,484	266,679	XXX.
Citibank, N.A.	New Castle,DE		0.000	0	0	3,911,745	3,965,846	94,925	XXX.
JP Morgan Chase Bank, N.A.	New York, NY		0.000	0	0	654,081	838,053	913,643	XXX.
JP Morgan Chase Bank, N.A.	New York,NY		0.660	84	30	57,366	57,393	57,422	XXX.
TD Bank	Toronto, ON		5.100	139,876	44,768	16,633,278	6,682,232	10,633,500	XXX.
TD Bank	Toronto, ON		4.800	36,103	10,838	3,632,120	3,717,108	3,697,748	XXX.
TD Bank	Toronto,ON		0.000	0	0	(614,211)	(1,025,127)	(1,856,574)	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	176,207	55,636	42,381,439	34,295,276	30,591,807	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	176,207	55,636	42,381,439	34,295,276	30,591,807	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	176,207	55,636	42,381,439	34,295,276	30,591,807	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		06/30/2023	5.159		92,204,172	0	140,677
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						92,204,172	0	140,677
8609999999 - Total Cash Equivalents						92,204,172	0	140,677