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QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

19th day of April, 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	15,185,844,971	0	15,185,844,971	15,270,548,085
2.	Stocks:				
	2.1 Preferred stocks	1,743,800	0	1,743,800	1,599,400
	2.2 Common stocks	2,144,911,537	10,092,449	2,134,819,088	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)	23,290,967	0	23,290,967	23,603,328
	4.2 Properties held for the production of income (less $ 0 encumbrances)	842,857,320	0	842,857,320	841,087,385
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 32,214,939), cash equivalents ($ 37,007,383) and short-term investments ($ 3,424,784)	72,647,106	0	72,647,106	130,565,650
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,635,381,771	55,256,275	1,580,125,497	1,521,899,610
9.	Receivables for securities	1,045,017	0	1,045,017	653,730
10.	Securities lending reinvested collateral assets	149,873,634	0	149,873,634	179,099,927
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,057,596,123	65,348,724	19,992,247,399	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	119,534,357	0	119,534,357	126,054,205
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,072,216,368	39,827,835	1,032,388,533	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)	1,591,938,475	6,192,387	1,585,746,088	1,454,920,911
	15.3 Accrued retrospective premiums ($ 14,975,169) and contracts subject to redetermination ($ 0)	14,975,169	2,086,800	12,888,369	15,192,140
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	32,605,769	0	32,605,769	31,530,490
	16.2 Funds held by or deposited with reinsured companies	1,477,059	0	1,477,059	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	41,797,634	0	41,797,634	30,015,193
18.2	Net deferred tax asset	341,136,990	75,117,735	266,019,255	261,936,497
19.	Guaranty funds receivable or on deposit	322,055	0	322,055	340,493
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	13,484,362	13,484,362	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	110,565,953	3,235,649	107,330,305	105,889,239
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,397,650,314	205,293,492	23,192,356,823	23,054,569,302
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	23,397,650,314	205,293,492	23,192,356,823	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	33,719,945	0	33,719,945	41,352,960
2502.	COLI supplemental benefits trust	20,910,269	0	20,910,269	21,370,950
2503.	Real estate operating fund	21,389,608	1,611,145	19,778,463	17,563,277
2598.	Summary of remaining write-ins for Line 25 from overflow page	34,546,131	1,624,503	32,921,628	25,602,052
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	110,565,953	3,235,649	107,330,305	105,889,239

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 959,147,006)	9,594,333,443	9,516,690,636
2.	Reinsurance payable on paid losses and loss adjustment expenses	468,559,317	435,424,695
3.	Loss adjustment expenses	2,036,141,751	2,047,621,362
4.	Commissions payable, contingent commissions and other similar charges	82,118,729	188,723,512
5.	Other expenses (excluding taxes, licenses and fees)	104,431,733	154,789,710
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	82,027,512	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 $ 59,877,040 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	3,772,025,608	3,633,798,073
10.	Advance premium	0	2,679
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,459,430	12,595,657
12.	Ceded reinsurance premiums payable (net of ceding commissions)	137,115,279	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	16,687,145	18,293,666
15.	Remittances and items not allocated	17,920,027	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	103,094,244	100,335,348
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	15,447,185	23,904,876
20.	Derivatives	0	0
21.	Payable for securities	1,389,895	4,220,840
22.	Payable for securities lending	149,873,634	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	63,259,941	65,255,243
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	16,663,222,969	16,571,283,276
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	16,663,222,969	16,571,283,276
29.	Aggregate write-ins for special surplus funds	10,145,570	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)	3,260,605,751	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)	6,529,133,853	6,483,286,026
38.	Totals (Page 2, Line 28, Col. 3)	23,192,356,823	23,054,569,302
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,190,294	43,213,725
2502.	Investment real estate liability	28,734,634	30,751,450
2503.	Retroactive reinsurance reserve assumed	292,318	292,333
2598.	Summary of remaining write-ins for Line 25 from overflow page	(8,957,304)	(9,002,265)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	63,259,941	65,255,243
2901.	Special surplus from retroactive reinsurance	10,145,570	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)	10,145,570	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 $ 45,442,644)	39,123,191	48,677,284	173,460,183
	1.2 Assumed (written $ 2,072,301,816)	1,939,663,446	1,739,757,198	7,355,720,998
	1.3 Ceded (written $ 35,017,114)	30,365,968	39,820,281	136,395,182
	1.4 Net (written $ 2,082,727,346)	1,948,420,669	1,748,614,201	7,392,785,998
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,190,081,449):			
	2.1 Direct	19,676,214	14,564,506	69,884,425
	2.2 Assumed	1,179,076,578	970,321,112	4,450,335,595
	2.3 Ceded	19,126,981	9,566,622	61,248,483
	2.4 Net	1,179,625,810	975,318,996	4,458,971,536
3.	Loss adjustment expenses incurred	177,932,902	151,082,455	709,040,787
4.	Other underwriting expenses incurred	574,795,742	508,262,446	2,100,165,690
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,932,354,455	1,634,663,897	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)	16,066,214	113,950,305	124,607,985
	INVESTMENT INCOME			
9.	Net investment income earned	157,022,958	143,071,676	751,679,829
10.	Net realized capital gains (losses) less capital gains tax of $ (566,575)	2,338,234	1,959,649	(58,887,764)
11.	Net investment gain (loss) (Lines 9 + 10)	159,361,191	145,031,325	692,792,064
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 424,823 amount charged off $ 3,017,561)	(2,592,738)	(9,008,110)	(20,128,928)
13.	Finance and service charges not included in premiums	5,852,867	5,649,994	22,725,476
14.	Aggregate write-ins for miscellaneous income	1,313,646	(517,747)	(4,018,625)
15.	Total other income (Lines 12 through 14)	4,573,775	(3,875,863)	(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)	180,001,180	255,105,767	815,977,971
17.	Dividends to policyholders	2,415,144	2,313,238	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)	177,586,036	252,792,530	808,332,746
19.	Federal and foreign income taxes incurred	(32,346,749)	47,425,735	141,329,043
20.	Net income (Line 18 minus Line 19)(to Line 22)	209,932,785	205,366,794	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)	209,932,785	205,366,794	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 $ 5,125,605	42,197,824	36,752,614	(27,026,725)
25.	Change in net unrealized foreign exchange capital gain (loss)	(1,738,385)	813,259	(31,439,400)
26.	Change in net deferred income tax	6,681,557	1,470,957	18,948,379
27.	Change in nonadmitted assets	(29,225,954)	6,653,700	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	(182,000,000)	(181,000,000)	(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)	45,847,827	70,057,324	(139,344,380)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,529,133,853	6,692,687,730	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	1,421,827	675,682	(267,708)
1402.	Change in COLI cash values	10,242	(1,226,691)	(3,326,729)
1403.	Fines and penalties of regulatory authorities	(21,080)	(25,329)	(82,866)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(97,343)	58,592	(341,323)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,313,646	(517,747)	(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	1,933,534,644	1,748,812,538	7,542,074,036
2.	Net investment income	174,095,422	167,880,315	826,251,237
3.	Miscellaneous income	4,102,852	(4,065,590)	(2,260,452)
4.	Total (Lines 1 to 3)	2,111,732,918	1,912,627,263	8,366,064,821
5.	Benefit and loss related payments	1,069,671,491	888,670,829	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	925,890,172	832,465,196	2,756,939,669
8.	Dividends paid to policyholders	1,551,371	2,044,749	8,727,925
9.	Federal and foreign income taxes paid (recovered) net of $ (1,099,336) tax on capital gains (losses)	(21,130,884)	429,917	169,617,260
10.	Total (Lines 5 through 9)	1,975,982,149	1,723,610,692	6,917,109,471
11.	Net cash from operations (Line 4 minus Line 10)	135,750,768	189,016,571	1,448,955,350
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	934,466,985	396,438,037	2,211,217,228
	12.2 Stocks	27,306,459	23,845,108	79,146,775
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	10,536,615
	12.5 Other invested assets	17,137,173	24,951,765	99,896,587
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,387	(16,411)	(29,392)
	12.7 Miscellaneous proceeds	29,697,216	94,645,751	5,059,215
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,008,609,219	539,864,249	2,405,827,028
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	833,048,755	373,329,369	2,539,405,904
	13.2 Stocks	28,737,607	24,002,760	96,696,974
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	11,586,143	4,581,554	31,726,457
	13.5 Other invested assets	100,885,041	78,848,881	384,650,737
	13.6 Miscellaneous applications	3,222,233	13,553,018	59,484,314
	13.7 Total investments acquired (Lines 13.1 to 13.6)	977,479,779	494,315,583	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)	31,129,440	45,548,666	(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	182,000,000	181,000,000	770,000,000
	16.6 Other cash provided (applied)	(42,798,752)	10,553,522	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)	(224,798,752)	(170,446,478)	(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)	(57,918,544)	64,118,760	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)	72,647,106	137,008,925	130,565,650

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

20.0001. Income payment received in securities	148,155	195,242	701,059
20.0002. Exchange of bonds	0	9,203,598	29,917,733
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 #	March 31, 2023	December 31, 2022
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 209,932,785	$ 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	$ 209,932,785	$ 667,003,702
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,529,133,853	$ 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	$ 6,529,133,853	$ 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 March 31, 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	$	12,732,815
2. 12 Months or Longer	$	71,493,375

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

1. Less than 12 Months	$	442,003,958
2. 12 Months or Longer	$	522,926,615

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	1.0 %
(2)	Cash equivalents	76.0 %
(3)	Short-term investments	23.0 %
(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.

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 27, 2023, the Company paid extraordinary dividends of $182 million to its parent company, The Travelers Companies, Inc.

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 March 31, 2023:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 2,606,140	$ —	$ —	$ 2,606,140
Industrial and miscellaneous	—	455,214,784	12,098,152	—	467,312,936
Total bonds	—	457,820,924	12,098,152	—	469,919,076

NOTES TO FINANCIAL STATEMENTS

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Perpetual	1,743,800	—	—	—	1,743,800
Common stock					
Industrial and miscellaneous	118,005,757	—	2,175,593	—	120,181,350
Total securities at fair value	$ 119,749,557	$ 457,820,924	$ 14,273,745	$ —	$ 591,844,226

At March 31, 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 1/1/2023	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	$ —	$ —	$ (405,584)	$ 405,584
Common stock	2,175,593	—	—	—	—
Total	$ 14,273,745	$ —	$ —	$ (405,584)	$ 405,584

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2023
Bonds	$ —	$ —	$ —	$ —	$ 12,098,152
Common stock	—	—	—	—	2,175,593
Total	$ —	$ —	$ —	$ —	$ 14,273,745

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 March 31, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 37,007,383	$ 37,007,383	$ 4,095,082	$ 32,912,301	$ —	$ —	$ —
Short-term bonds	3,425,993	3,424,784	—	3,425,993	—	—	—
Long-term bonds	14,315,594,851	15,185,844,971	1,207,880,139	12,962,748,762	144,965,950	—	—
Preferred stock	1,743,800	1,743,800	1,743,800	—	—	—	—
Common stock	120,181,350	120,181,350	118,005,757	—	2,175,593	—	—

(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 May 10, 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 $20,161,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation and homeowners lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in 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 deterioration in other liability – occurrence was driven primarily by higher than expected loss experience as well as adjusting and other expenses across multiple accident years.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Fidelis Insurance Holdings Limited, an affiliated insurer, and Shelf Holdco Ltd. are new subsidiaries of SPFM Holdings, LLC. .....

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 17,166,552

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	$ 2,024,730,188
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 353,939,196	$ 384,982,876
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,355,951,050	$ 2,409,713,064
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. ..... $ 149,873,634

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 149,873,634

16.3 Total payable for securities lending reported on the liability page. ..... $ 149,873,634

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	26,587,771	26,587,771	0	0	210,219	210,219
		TOTAL	0	0	26,587,771	26,587,771	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	958,008	519,365	136,147	(428,396)	24,145,840	22,748,747
2. Alaska AK	L	29,915	0	33,011	67,314	2,817,114	3,882,506
3. Arizona AZ	L	391,070	314,167	701,020	53,464	20,565,883	22,032,640
4. Arkansas AR	L	616,668	259,617	873,302	4,413	10,417,953	13,175,504
5. California CA	L	3,389,782	3,256,418	5,044,551	1,293,857	105,065,931	108,389,957
6. Colorado CO	L	2,055,648	1,693,345	1,024,943	459,373	49,918,497	48,689,403
7. Connecticut CT	L	284,421	140,719	24,471	51,591	11,006,152	14,947,931
8. Delaware DE	L	72,975	28,450	14,592	21,949	4,187,633	4,432,797
9. District of Columbia DC	L	25,981	16,958	4,353	8,565	3,390,439	4,108,154
10. Florida FL	L	110,684	149,653	444,276	129,463	32,685,878	40,810,706
11. Georgia GA	L	2,274,729	621,123	586,248	235,541	28,185,715	30,241,672
12. Hawaii HI	L	3,841	3,779	52,435	872	1,363,012	1,684,307
13. Idaho ID	L	28,053	35,403	(259)	(205)	1,425,892	1,603,723
14. Illinois IL	L	355,762	302,657	1,475,517	(1,647,769)	48,888,832	55,402,324
15. Indiana IN	L	177,640	44,802	93,687	1,298,117	12,057,874	15,781,992
16. Iowa IA	L	13,925	10,271	317,366	228,830	20,602,959	22,008,601
17. Kansas KS	L	102,572	(67,710)	1,181,317	233,366	17,167,845	23,964,880
18. Kentucky KY	L	173,295	(23,289)	32,308	87,098	7,885,382	8,389,417
19. Louisiana LA	L	35,719	11,801	802,645	7,893,950	34,237,522	42,284,298
20. Maine ME	L	35,983	38,304	287	484	1,570,970	1,761,735
21. Maryland MD	L	394,895	204,222	296,124	404,009	33,533,470	34,390,488
22. Massachusetts MA	L	434,137	410,663	144,727	174,415	22,323,351	25,564,209
23. Michigan MI	L	628,194	805,532	98,248	98,328	36,771,369	39,603,727
24. Minnesota MN	L	878,825	527,298	732,108	2,686,630	49,970,535	52,609,535
25. Mississippi MS	L	176,342	58,548	914,505	54,476	12,495,878	14,969,477
26. Missouri MO	L	294,954	215,231	167,280	1,100,904	27,960,276	26,652,336
27. Montana MT	L	518,469	397,094	191,675	8,967	5,276,006	6,326,009
28. Nebraska NE	L	92,309	34,603	50,256	63,008	11,462,689	11,456,713
29. Nevada NV	L	1,229,637	711,229	1,041,320	217,755	9,079,295	8,118,208
30. New Hampshire NH	L	74,059	14,274	30,878	13,958	3,557,973	5,670,205
31. New Jersey NJ	L	3,027,361	2,233,246	995,218	446,666	35,033,498	35,833,539
32. New Mexico NM	L	247,391	7,651	7,979,908	3,075,732	37,730,202	34,617,594
33. New York NY	L	119,430	220,537	4,440,676	5,503,703	98,150,882	107,116,784
34. North Carolina NC	L	245,929	205,972	762,687	276,299	14,207,140	15,108,656
35. North Dakota ND	L	194,975	(130,960)	120,516	705,904	19,731,661	25,301,032
36. Ohio OH	L	957,817	503,895	487,515	83,129	27,250,718	30,004,682
37. Oklahoma OK	L	1,212,565	1,227,971	8,088,057	346,399	27,114,487	46,617,256
38. Oregon OR	L	443,966	191,682	34,832	30,913	5,747,579	5,138,934
39. Pennsylvania PA	L	1,242,293	1,050,288	1,084,877	1,387,641	55,798,809	64,378,976
40. Rhode Island RI	L	65,969	18,880	11,047	9,821	2,783,444	2,996,919
41. South Carolina SC	L	442,572	277,411	195,885	567,423	7,369,087	7,719,467
42. South Dakota SD	L	30,218	27,511	32,935	32,064	7,439,120	8,693,300
43. Tennessee TN	L	213,521	257,118	111,536	41,266	20,779,522	23,043,394
44. Texas TX	L	5,057,856	3,809,258	40,927,931	12,990,881	226,594,500	301,679,102
45. Utah UT	L	483,498	276,688	119,597	31,243	6,236,257	10,667,278
46. Vermont VT	L	(77)	1,036	1,613	1,390	1,697,375	1,960,560
47. Virginia VA	L	321,549	288,154	83,954	126,401	15,388,657	17,814,305
48. Washington WA	L	38,828	36,380	13,067,668	1,244,047	12,786,699	16,409,892
49. West Virginia WV	L	23,851	18,997	82,179	821,516	12,172,294	18,305,112
50. Wisconsin WI	L	73,722	49,713	148,128	165,437	38,600,334	40,753,293
51. Wyoming WY	L	6,805	45,360	118,252	180,848	18,047,339	20,802,019
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	102,738	123,795
55. U.S. Virgin Islands VI	L	0	0	0	0	34,589	38,941
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	15,130,255	14,860,469	3,448,874	4,111,668	123,021,780	135,856,232
58. Aggregate Other Alien OT	XXX	3,858	1,961	7,919	0	3,274,217	3,463,839
59. Totals	XXX	45,442,644	36,213,745	98,861,138	46,994,716	1,467,111,096	1,686,147,105
DETAILS OF WRITE-INS							
58001. NLD Netherlands	XXX	3,387	3,025	0	0	0	0
58002. ZAF South Africa	XXX	470	435	0	0	0	0
58003. GBR United Kingdom	XXX	1	0	0	0	271,530	280,045
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	(1,499)	7,919	0	3,002,688	3,183,793
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,858	1,961	7,919	0	3,274,217	3,463,839

(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	… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … Zensurance Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … TPC Investments Inc.	Connecticut	06-1534005
… … … Fidelis Insurance Holdings Limited (8.3%) *	Bermuda		… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … USF&G Capital I	Delaware	52-1953822	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … USF&G Capital III	Delaware	52-2044075	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … Travelers Special Services Limited	United Kingdom		… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	

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

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

… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	… … … … 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			
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079			

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

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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.			0	0		Fidelis Insurance Holdings Limited	BMU	DS	SPFM Holdings, LLC	B	8.300	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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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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
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

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 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
												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	4,285,997	(1,484,961)	(34.6)	(89.8)
2.1	Allied Lines	780,441	5,314,440	681.0	169.9
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)	14,822,095	11,856,955	80.0	9.0
5.2	Commercial multiple peril (liability portion)	4,031,824	6,405,546	158.9	50.9
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	1,747,906	(373,639)	(21.4)	36.5
9.	Inland marine	1,283,155	(311,625)	(24.3)	41.6
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(99,425)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(8,078,655)	0.0	0.0
12.	Earthquake	47,121	10,104	21.4	18.8
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	(1,651)	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	900	0.0	0.0
16.	Workers' compensation	(5,264)	(5,391,571)	102,425.6	7,792.8
17.1	Other liability - occurrence	4,702,203	24,537,493	521.8	58.1
17.2	Other liability - claims-made	1,417,324	(110,921)	(7.8)	363.3
17.3	Excess workers' compensation	0	165,215	0.0	0.0
18.1	Products liability - occurrence	2,841,570	(1,302,758)	(45.8)	(266.1)
18.2	Products liability - claims-made	35,689	(290,412)	(813.7)	(747.2)
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	(504,475)	0.0	14,711.1
19.4	Other commercial auto liability	1,681,745	(10,983,806)	(653.1)	(28.8)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	408,235	(136,832)	(33.5)	(62.0)
22.	Aircraft (all perils)	0	5,404	0.0	0.0
23.	Fidelity	597,499	80,027	13.4	(68.0)
24.	Surety	186,205	296,113	159.0	(276.3)
26.	Burglary and theft	80,525	30,338	37.7	(0.9)
27.	Boiler and machinery	178,922	25,038	14.0	(28.4)
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	19,369	0.0	0.0
35.	Totals	39,123,191	19,676,214	50.3	29.9
	DETAILS OF WRITE-INS				
3401.	Tribal workers' compensation	0	19,369	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	19,369	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	5,588,364	5,588,364	4,584,084
2.1	Allied Lines	994,930	994,930	691,054
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)	17,767,767	17,767,767	13,099,226
5.2	Commercial multiple peril (liability portion)	5,642,511	5,642,511	3,388,582
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	1,197,157	1,197,157	1,749,217
9.	Inland marine	1,125,215	1,125,215	1,844,624
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	60,880	60,880	78,086
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	(7,265)	(7,265)	108,823
17.1	Other liability - occurrence	4,886,348	4,886,348	2,875,868
17.2	Other liability - claims-made	1,146,212	1,146,212	1,356,147
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	2,584,237	2,584,237	1,977,645
18.2	Products liability - claims-made	16,588	16,588	19,367
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	2,844,067	2,844,067	2,684,101
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	674,684	674,684	656,380
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	508,060	508,060	491,545
24.	Surety	171,425	171,425	319,814
26.	Burglary and theft	73,551	73,551	77,260
27.	Boiler and machinery	167,913	167,913	212,008
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	45,442,644	45,442,644	36,213,745
	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	294,340	22,834	317,174	2,779,022	27,112	3,675,138	6,481,272	118,720	(160,431)	(41,711)
2. 2021	564,846	1,078,124	1,642,970	118,793	9,097	127,891	535,251	9,308	962,726	1,507,285	89,197	(96,992)	(7,795)
3. Subtotals 2021 + Prior	3,519,488	4,963,639	8,483,127	413,133	31,932	445,065	3,314,272	36,420	4,637,865	7,988,557	207,917	(257,423)	(49,506)
4. 2022	860,907	2,220,278	3,081,185	469,871	99,366	569,236	844,095	64,424	1,632,775	2,541,294	453,059	(423,714)	29,345
5. Subtotals 2022 + Prior	4,380,395	7,183,917	11,564,312	883,004	131,297	1,014,301	4,158,368	100,844	6,270,639	10,529,851	660,976	(681,137)	(20,161)
6. 2023	XXX	XXX	XXX	XXX	277,095	277,095	XXX	237,604	863,021	1,100,625	XXX	XXX	XXX
7. Totals	4,380,395	7,183,917	11,564,312	883,004	408,392	1,291,396	4,158,368	338,448	7,133,660	11,630,475	660,976	(681,137)	(20,161)
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. 15.1	2. (9.5)	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.	N/A

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Amounts receivable under high deductible policies	16,172,138	1,624,014	14,548,124	13,255,858
2505.	State surcharges receivable	9,983,555	0	9,983,555	9,730,448
2506.	Assumed reinsurance receivable and payable	2,941,050	0	2,941,050	(39,380)
2507.	Suspense, undistributed payments	1,926,904	0	1,926,904	1,632,966
2508.	Ceded deposit asset	1,858,621	0	1,858,621	107,970
2509.	Other assets	1,663,373	0	1,663,373	914,189
2510.	Other assets nonadmitted	489	489	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	34,546,131	1,624,503	32,921,628	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	(9,099,689)	(9,144,649)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(8,957,304)	(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	(97,343)	58,592	(341,323)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(97,343)	58,592	(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. ZZZ Other Alien	XXX	0	1	7,919	0	2,162,122	2,179,839
58005. CHL Chile	XXX	0	0	0	0	396,000	396,000
58006. BRA Brazil	XXX	0	0	0	0	250,000	395,000
58007. FRA France	XXX	0	0	0	0	115,000	115,000
58008. BRB Barbados	XXX	0	0	0	0	52,255	52,255
58009. SGP Singapore	XXX	0	0	0	0	27,311	45,699
58010. DEU Germany	XXX	0	(1,500)	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	(1,499)	7,919	0	3,002,688	3,183,793

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	11,586,143	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	10,128,569	40,566,819
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	866,148,288	864,690,714
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	866,148,288	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	8,117,458	91,303,894
	2.2 Additional investment made after acquisition	92,767,584	293,346,843
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	2,851,111	73,572,578
6.	Total gain (loss) on disposals	(2)	(1,347,892)
7.	Deduct amounts received on disposals	17,137,173	100,643,628
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	721,380	(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)	1,635,381,771	1,548,061,413
12.	Deduct total nonadmitted amounts	55,256,275	26,161,803
13.	Statement value at end of current period (Line 11 minus Line 12)	1,580,125,497	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	861,934,517	2,667,468,711
3.	Accrual of discount	6,214,534	14,166,861
4.	Unrealized valuation increase (decrease)	44,472,318	(113,490,736)
5.	Total gain (loss) on disposals	5,101,909	(8,503,810)
6.	Deduct consideration for bonds and stocks disposed of	961,781,264	2,323,809,375
7.	Deduct amortization of premium	10,007,322	51,397,176
8.	Total foreign exchange change in book/adjusted carrying value	170,330	(959,141)
9.	Deduct current year's other than temporary impairment recognized	3,344,702	28,956,467
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	7,821	3,527,639
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,332,500,308	17,389,732,167
12.	Deduct total nonadmitted amounts	10,092,449	10,092,329
13.	Statement value at end of current period (Line 11 minus Line 12)	17,322,407,859	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)	12,005,102,550	675,479,403	840,496,375	15,868,464	11,855,954,041	0	0	12,005,102,550
2. NAIC 2 (a)	2,554,567,836	114,137,058	56,776,600	(1,423,191)	2,610,505,102	0	0	2,554,567,836
3. NAIC 3 (a)	427,632,752	27,612,169	25,154,842	(27,409,074)	402,681,004	0	0	427,632,752
4. NAIC 4 (a)	230,436,716	15,968,281	10,315,121	29,022,442	265,112,318	0	0	230,436,716
5. NAIC 5 (a)	44,143,633	0	152,445	(1,266,254)	42,724,934	0	0	44,143,633
6. NAIC 6 (a)	12,101,902	0	0	190,452	12,292,354	0	0	12,101,902
7. Total Bonds	15,273,985,389	833,196,911	932,895,383	14,982,838	15,189,269,755	0	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	1,599,400	0	0	144,400	1,743,800	0	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	1,599,400	0	0	144,400	1,743,800	0	0	1,599,400
15. Total Bonds and Preferred Stock	15,275,584,789	833,196,911	932,895,383	15,127,238	15,191,013,555	0	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 $ 0 ; NAIC 3 $ 3,024,422 NAIC 4 $ 400,363 ; 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	3,424,784	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	562	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	13,082	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)	3,424,784	3,437,305
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,424,784	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	1,163,246,728	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	1,214,455,170	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)	37,007,383	88,215,825
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	37,007,383	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	31,187
Other Real estate properties								
Commercial Industrial Properties								
21 warehouses and land located at								
Various Addresses	Denver	CO	05/26/1993		0	0	0	839,221
35 warehouses and land located at								
varioius address	Saint Paul	MN	12/31/1990		0	0	0	914,345
344 Duffy Avenue	Hicksville	NY	12/29/2020		0	0	0	3,948
4 warehouses and land located at								
Oceangate Business Park	Hawthorne	CA	12/31/1990		0	0	0	4,441
14 warehouses/office showrooms and land located at								
Plymouth Business Center	Plymouth	MN	04/01/1992		0	0	0	574,682
9 warehouses and land located at								
1885 Beaver Ruin Road	Norcross	GA	03/18/1994		0	0	0	2,665,484
8 warehouses and land located at								
Various Addresses	Memphis	TN	12/10/1996		0	0	0	205,050
13 warehouses and land located at								
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996		0	0	0	200,405
12 warehouses and land located at								
Various Addresses	Houston	TX	02/20/1997		0	0	0	356,789
12 warehouses and land located at								
various addresses	Hayward	CA	06/15/1998		0	0	0	95,196
5 warehouses and land located at								
Various Addresses	Tampa/St. Petersburg	FL	03/22/2004		0	0	0	241,300
Commercial Office Properties								
706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th								
Street	Minneapolis	MN	12/31/1991		0	0	0	628,122
3300 Fernbrook Lane	Plymouth	MN	04/01/1992		0	0	0	472,202
920, 930, & 950 De Guigne Dr	Sunnyvale	CA	05/30/2013		0	0	0	34,783
5401 West Kennedy	Tampa	FL	03/31/1998		0	0	0	321,566
2525 West 190th Street	Torrance	CA	12/31/1990		0	0	0	837,095
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998		0	0	0	(54,735)
19801 SW 72nd Street	Tualatin	OR	10/01/1998		0	0	0	215,352
3001 Butterfield Road	Oakbrook	IL	05/12/1999		0	0	0	226,917
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006		0	0	0	323,119
9780 S. Meridian Blvd	Denver	CO	12/21/2006		0	0	0	351,558
4440 El Camino Real	Los Altos	CA	06/27/2012		0	0	0	1,176,453
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013		0	0	0	605,003
7045 College Blvd	Overland Park	KS	08/05/2015		0	0	0	275,420
Commercial retail properties, buildings and land located at								
1550 Rosecrans Avenue	Manhattan Beach	CA	12/29/1993		0	0	0	41,240
0199999. Acquired by Purchase					0	0	0	11,586,143
0399999 - Totals					0	0	0	11,586,143

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
10303 & 10333 E. Dry Creek Rd (Denver Inverness)	Englewood	CO	03/30/2023	Written Off, Fully Depreciated	86	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Commercial Office Properties 706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street (Baker)	Minneapolis	MN	01/19/2023	Written Off, Fully Depreciated	25,125	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19801 SW 72nd Ave. (South Place)	Tualation	OR	02/15/2023	Written Off, Fully Depreciated	920,718	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2401 W. Peoria Ave (Desert Canyon)	Phoenix	AZ	01/19/2023	Written Off, Fully Depreciated	411,309	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Property Disposed					1,357,237	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999 - Totals					1,357,237	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	828,066	2.600
	Ironwood Capital Partners V LP	Avon	CT	Ironwood Capital Advisors		03/30/2022	2	0	1,013,002	0	8,486,998	2.520
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,027,327	0	9,315,064	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	508,343	0	1,305,933	0.710
	Aquiline Technology Growth Fund II L.P.	New York	NY	Aquiline Capital Partners		10/30/2020	1	0	277,835	0	3,738,327	1.350
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital		10/17/2019	3	0	(280,282)	0	4,918,117	9.410
	BCM Fund II, LP	Miami	FL	Boyne Capital Management, LLC		07/17/2020	3	0	1,228,850	0	10,068,167	5.620
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group		03/29/2019	3	0	1,264,663	0	9,971,268	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	10.380
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group		12/21/2018	3	0	(7,758)	0	8,037,901	0.210
	Consonance Private Equity II, L.P.	New York	NY	Consonance Capital Partners		01/15/2020	3	0	5,614,564	0	10,212,407	3.180
	Eureka IV, L.P.	Philadelphia	PA	Eureka Growth Capital		07/19/2019	3	0	2,864,642	0	2,817,867	4.780
	Excellere Capital Fund IV, L.P.	Denver	CO	Excellere Partners		05/20/2021	3	0	2,445,817	0	12,529,134	2.350
	FPE Fund III LP	London	GBR	FPE Capital LLP		08/06/2021	3	0	138,237	0	13,441,186	8.080
	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Management		05/27/2021	3	0	2,291,200	0	12,391,783	4.760
	GHK Fund I LP	Greenwich	CT	GHK Capital Partners		11/09/2021	3	0	122,702	0	6,587,210	2.810
	Gridiron Capital Fund V, L.P.	New Canaan	CT	Gridiron Capital		09/30/2022	3	3,622,836	0	0	21,377,164	2.520
	Heartwood Partners IV, LP	Norwalk	CT	Heartwood Partners		02/10/2022	3	0	1,479,808	0	8,013,564	2.370
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	868	0	439,542	0.160
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham		03/01/2019	3	0	1,197,944	0	4,920,400	3.080
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	800,827	0	4,166,725	0.690
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company		12/24/2019	3	0	77,778	0	3,147,481	1.100
	Kelso Investment Associates XI, L.P.	New York	NY	Kelso & Company		02/08/2023	3	2,496,538	0	0	12,503,462	0.789
	Kester Capital III LP	London	GBR	Kester Capital LLP		03/01/2023	3	589,554	0	0	5,586,093	11.025
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management		12/06/2019	3	0	362,500	0	2,961,301	0.980
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners		02/07/2014	3	0	44,984	0	4,646,077	2.780
	Pitango Venture Capital Fund VIII, L.P.	Herzliya	ISR	Pitango Venture Capital		01/23/2020	1	0	675,000	0	6,300,000	6.900
	Spire Capital Partners IV, L.P.	New York	NY	Spire Capital Management		11/15/2019	3	0	2,584,652	0	9,312,612	5.750
	Synova Fund V LP	London	GBR	Synova Capital		07/22/2022	3	0	1,383,685	0	16,816,995	1.770
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	0	119,395	0	12,370,757	2.170
	Trident IX, L.P.	Greenwich	CT	Stone Point Capital LLC		11/19/2021	3	0	2,502,913	0	13,474,159	0.390
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP		04/28/2021	3	0	363,979	0	10,682,243	3.800
	Viola FinTech II, L.P.	Ohter	ISR	Viola Group		12/29/2022	1	100,000	0	0	9,900,000	13.072
	VMG Catalyst II, L.P.	San Francisco	CA	VMG Equity Partners		02/02/2022	3	0	90,415	0	8,755,345	2.530
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	0	38,249	0	737,041	1.850
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners		02/17/2021	3	0	471,341	0	13,242,986	2.710
	WindRose Health Investors VI, L.P.	New York	NY	WindRose Health Investors		12/06/2021	3	0	2,873,100	0	19,971,379	3.890
1999999. Joint Venture Interests - Common Stock - Unaffiliated								6,808,928	31,381,461	0	290,363,818	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		12/23/2020		0	1,234,568	0	6,008,230	1.640
	Bell Value-Add Fund VIII, LP	Wilmington	DE	Bell Partners,Inc		02/17/2023		124,906	0	0	19,875,094	2.340
	Blackstone Real Estate Partners X L.P.	Wilmington	DE	Blackstone Group		06/30/2022		93,624	0	0	24,906,376	0.750
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group		10/17/2019		0	1,630,546	0	11,604,564	0.510
	Blackstone Real Estate Partners Asia III, L.P.	Grand Cayman	CYM	Blackstone Group		03/25/2022		0	562,203	0	17,381,804	0.290
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC		04/19/2019		0	1,200,000	0	2,250,000	2.640

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
	BREG Savannah Industrial Fund, LP	Wilmington	DE	Broe Real Estate Group		12/16/2020		0	1,904,762	0	23,095,238	11.110
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		07/01/2021		0	681,287	0	23,498,563	0.300
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		05/01/2015		0	12,634	0	12,005,041	0.530
	Dermody Properties Industrial Fund III LP	Dover	DE	Dermody GP, LLC		09/22/2020		0	1,408,355	0	6,315,825	2.150
	Griffis Premium Apartment Fund V (INST), LP	Wilmington	DE	Griffis Residential		04/15/2020		0	1,000,000	0	0	3.890
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation		12/31/2019		0	735,968	0	6,614,469	4.710
	PIX MM Co-Invest, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		10/25/2021		0	1,603,773	0	13,537,736	9.350
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Prime Finance Partners		04/21/2022		0	1,518,863	0	13,734,000	1.380
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Rialto Capital Management		09/13/2019		0	2,642,259	0	3,906,234	1.060
	Sares Regis Multifamily Value Add Fund III, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/22/2019		0	502,174	0	0	4.380
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/13/2022		0	760,988	0	8,025,251	3.820
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Tishman Speyer		12/29/2021		0	472,010	0	5,595,526	6.290
	TradeLane U.S. Properties Industrial Fund II, LP	Dover	DE	TradeLane Properties Fund GP, LLC		12/10/2021		0	3,848,438	0	3,349,637	3.730
2199999. Joint Venture Interests - Real Estate - Unaffiliated								218,530	21,718,827	0	201,703,588	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Aerospace & Defense Fund V, L.P..	Oklahoma City	OK	Acorn Growth Companies		08/13/2021		0	(35,977)	0	8,738,301	8.940
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Apollo Capital Management		02/07/2022		0	539,856	0	809,438	2.010
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015		0	149,231	0	1,066,583	0.310
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017		0	218,784	0	1,641,182	0.130
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014		0	47,693	0	727,663	0.570
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018		0	65,132	0	2,135,166	0.290
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners		03/27/2020	2	0	1,175,407	0	7,198,711	0.730
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019		0	33,388	0	7,122,098	0.360
	GoldenTree Distressed Fund IV LP	New York	NY	GoldenTree Asset Management		06/24/2022		0	562,500	0	21,375,000	2.620
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	1,389	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	(682)	0	308,231	5.960
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp		07/24/2020		0	493,745	0	5,779,317	3.790
	K1 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		12/21/2012		0	207,334	0	907,799	8.250
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014		0	42,381	0	708,850	1.840
	LESSDCO Euro Feeder S.C.S.p.	London	GBR	Lodbrok Capital		03/03/2023		1,090,000	0	0	4,344,000	7.048
	Level Equity Growth Partners V, L.P.	New York	NY	Level Equity Management LLC		09/23/2021		0	380,516	0	9,860,469	1.980
	Lynstone Special Situations Fund II (No.1) SCSP	New York	NY	JP Morgan Asset Management		05/27/2022		0	1,055,735	0	20,038,046	5.570
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC		03/31/2020		0	953,847	0	16,363,873	4.160
	MSA Acceleration Partners, L.P.	Santa Monica	CA	MSA Acceleration Partners		05/31/2022		0	380,253	0	16,926,237	1.800
	NB Secondary Opportunities Fund V LP	New York	NY	Neuberger Berman Investment Management		02/22/2022		0	1,106,250	0	12,498,348	0.310
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management		05/12/2020		0	558,383	0	7,141,353	5.310
	Pitango Growth Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital		03/23/2020		0	800,000	0	1,200,000	2.440
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020		0	(511,977)	0	5,875,641	3.710
	Shamrock Capital Content Fund III, L.P.	Los Angeles	CA	Shamrock Capital		07/29/2022		0	77,524	0	14,843,603	3.454
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Shamrock Capital		10/14/2020		0	1,865	0	2,330,205	13.043
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013		0	18,238	0	0	5.500
	Vintage Secondary Fund V, L.P.	Herzliya Pituach	ISR	Vintage Investment Partners		10/08/2021		0	125,000	0	4,675,000	1.600
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013		0	446,591	0	1,990,212	2.250
	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown Partners		10/05/2010		0	(65,194)	0	392	1.800
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013		0	(56,337)	0	50,364	1.210
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016		0	(130,907)	0	115,144	1.560
2599999. Joint Venture Interests - Other - Unaffiliated								1,090,000	8,639,969	0	176,888,065	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Other - Affiliated												
	SPFM Holdings, LLC	Wilmington	DE	St. Paul Fire and Marine Insurance Company		07/13/2021		0	30,000,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	30,000,000	0	0	XXX
6099999. Total - Unaffiliated								8,117,458	62,767,584	0	678,270,535	XXX
6199999. Total - Affiliated								0	30,000,000	0	0	XXX
6299999 - Totals								8,117,458	92,767,584	0	678,270,535	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	02/06/2023	59,795	0	0	0	0	0	0	59,795	59,795	0	0	0	0
	Willow Tree Fund I, LP	New York	NY	Distribution	03/20/2019	01/20/2023	111,766	0	0	0	0	0	0	111,766	111,766	0	0	0	0
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Liquidation	12/29/2003	03/31/2023	0	0	0	0	0	0	0	0	0	0	0	0	833
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							171,561	0	0	0	0	0	0	171,561	171,561	0	0	0	833
Joint Venture Interests - Common Stock - Unaffiliated																			
	Carlyle Europe Partners II, L.P.	London	GBR	Distribution	12/13/2004	01/31/2023	(83)	0	0	0	0	0	0	(83)	(83)	0	0	0	0
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	Distribution	12/21/2018	01/31/2023	(7,697)	0	0	0	0	0	0	(7,697)	(7,697)	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	03/02/2023	203,719	0	0	0	0	0	0	203,719	203,719	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	02/22/2023	568,616	0	0	0	0	0	0	568,616	568,616	0	0	0	0
	HCI Equity Partners III, L.P.	Washington	DC	Distribution	02/22/2008	03/31/2023	(463,379)	0	0	0	0	0	0	(463,379)	(463,379)	0	0	0	0
	Heartwood Partners IV, LP	Norwalk	CT	Distribution	02/10/2022	02/21/2023	26,429	0	0	0	0	0	0	26,429	26,429	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Distribution	07/21/2009	03/30/2023	3,847	0	0	0	0	0	0	3,847	3,847	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	03/30/2023	(2,199)	0	0	0	0	0	0	(2,199)	(2,199)	0	0	0	0
	WindRose Health Investors VI, L.P.	New York	NY	Distribution	12/06/2021	01/05/2023	653,605	0	0	0	0	0	0	653,605	653,605	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							982,858	0	0	0	0	0	0	982,858	982,858	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Distribution	12/22/2015	02/13/2023	157,451	0	0	0	0	0	0	157,451	157,451	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	01/30/2023	1,135,621	0	0	0	0	0	0	1,135,621	1,135,621	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	01/12/2023	5,884,222	0	0	0	0	0	0	5,884,222	5,884,222	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
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	03/30/2023	12,634	0	0	0	0	0	0	12,634	12,634	0	0	0	0
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	Distribution	10/05/2021	01/04/2023	5,029,483	0	0	0	0	0	0	5,029,483	5,029,483	0	0	0	0
	PCCP Credit X, LP	Dover	DE	Distribution	12/14/2021	01/27/2023	184,139	0	0	0	0	0	0	184,139	184,139	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Distribution	11/20/2020	01/09/2023	(15,883)	0	0	0	0	0	0	(15,883)	(15,883)	0	0	0	0
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Distribution	04/21/2022	01/04/2023	1,499,137	0	0	0	0	0	0	1,499,137	1,499,137	0	0	0	0
	Prime Storage Fund III	Wilmington	DE	Distribution	07/20/2022	01/12/2023	(2,160)	0	0	0	0	0	0	(2,160)	(2,160)	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Distribution	09/13/2019	03/31/2023	(4,624)	0	0	0	0	0	0	(4,624)	(4,624)	0	0	0	0
	Lowe Hospitality Investment Partners, LLC	Los Angeles	CA	Liquidation	04/22/2004	03/31/2023	0	0	0	0	0	0	0	0	0	0	0	0	40,564
2199999. Joint Venture Interests - Real Estate - Unaffiliated							13,880,020	0	0	0	0	0	0	13,880,020	13,880,020	0	0	0	40,564
Joint Venture Interests - Other - Unaffiliated																			
	Content Partners Fund 3 LP	Los Angeles	CA	Distribution	04/10/2014	02/24/2023	874,192	0	0	0	0	0	0	874,192	874,192	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	01/31/2023	44,997	0	0	0	0	0	0	44,997	44,997	0	0	0	0
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Distribution	07/18/2019	02/21/2023	(570,361)	0	0	0	0	0	0	(570,361)	(570,361)	0	0	0	0
	GoldenTree Distressed Fund IV LP	New York	NY	Distribution	06/24/2022	01/31/2023	(7,340)	0	0	0	0	0	0	(7,340)	(7,340)	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	03/16/2023	790,178	0	0	0	0	0	0	790,178	790,178	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	03/31/2023	(682)	0	0	0	0	0	0	(682)	(682)	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	03/22/2023	140,226	0	0	0	0	0	0	140,226	140,226	0	0	0	0
	MB Special Opportunities Fund II, LP	New York	NY	Distribution	03/31/2020	03/10/2023	184,687	0	0	0	0	0	0	184,687	184,687	0	0	0	0
	MSA Acceleration Partners, L.P.	Santa Monica	CA	Distribution	05/31/2022	03/10/2023	(162,271)	0	0	0	0	0	0	(162,271)	(162,271)	0	0	0	0
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	02/23/2023	52,753	0	0	0	0	0	0	52,753	52,753	0	0	0	0
	Petrichor Opportunities Fund I LP	New York	NY	Distribution	05/12/2020	01/25/2023	632,191	0	0	0	0	0	0	632,191	632,191	0	0	0	0
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Distribution	10/14/2020	01/31/2023	140,794	0	0	0	0	0	0	140,794	140,794	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	01/18/2023	82,379	0	0	0	0	0	0	82,379	82,379	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	02/24/2023	(84,062)	0	0	0	0	0	0	(84,062)	(84,062)	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	03/22/2023	(1,584)	0	0	0	0	0	0	(1,584)	(1,584)	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	03/10/2023	117,544	0	0	0	0	0	0	117,544	117,544	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	02/14/2023	(130,907)	0	0	0	0	0	0	(130,907)	(130,907)	0	0	0	0
	Encap Energy Capital Fund VI, L.P.	Houston	TX	Liquidation	12/31/2009	02/28/2023	1	0	0	0	0	0	0	1	0	0	(1)	(1)	0
	Encap Energy Capital Fund VII, L.P.	Houston	TX	Liquidation	07/31/2007	02/28/2023	1	0	0	0	0	0	0	1	0	0	(1)	(1)	0
2599999. Joint Venture Interests - Other - Unaffiliated							2,102,736	0	0	0	0	0	0	2,102,736	2,102,734	0	(2)	(2)	0
6099999. Total - Unaffiliated							17,137,175	0	0	0	0	0	0	17,137,175	17,137,173	0	(2)	(2)	41,397
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							17,137,175	0	0	0	0	0	0	17,137,175	17,137,173	0	(2)	(2)	41,397

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-BR-1	U S TREASURY NOTES .250 2024 03		01/09/2023	BAS-MERRILL LYNCH		9,507,455	10,000,000	8,080	1.A
91282C-BV-2	U S TREASURY NOTES .375 2024 04		01/27/2023	BMO CAPITAL MARKETS		31,346,243	33,000,000	36,377	1.A
91282C-EG-2	U S TREASURY NOTES 2.250 2024 03		01/25/2023	BAS-MERRILL LYNCH		18,968,386	19,500,000	142,232	1.A FE
91282C-EK-3	U S TREASURY NOTES 2.500 2024 04		02/03/2023	RBC CAPITAL MARKETS		15,573,804	16,000,000	108,287	1.A FE
91282C-GA-3	U S TREASURY NOTES 4.000 2025 12		02/07/2023	NOMURA SECURITIES INTL		49,828,293	50,000,000	302,198	1.A FE
91282B-XZ-8	U S TREASURY NOTES 2.750 2025 06		02/06/2023	WELLS FARGO SECURITIES		41,528,738	43,000,000	124,130	1.A
912828-X7-0	U S TREASURY NOTES 2.000 2024 04		01/13/2023	NOMURA SECURITIES INTL		45,023,417	46,500,000	190,110	1.A
912828-3Z-1	U S TREASURY NOTES 2.750 2025 02		02/08/2023	WELLS FARGO SECURITIES		12,584,145	13,000,000	159,986	1.A
38375B-ZA-3	GNR 2012-H27 HA CMO 2.000 2062 11		03/20/2023	PAR WRITE-UP		2,227	2,227	0	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12		03/20/2023	PAR WRITE-UP		55	55	0	1.A
38375U-JP-6	GNR 2014-H12 KA CMO 2.750 2064 05		01/20/2023	PAR WRITE-UP		412	412	0	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09		03/20/2023	PAR WRITE-UP		55,542	55,542	0	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12		03/20/2023	PAR WRITE-UP		89,919	89,919	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						224,508,636	231,148,155	1,071,401	XXX
Bonds - All Other Governments									
110709-AF-9	BRITISH COLUMBIA (PROVIN 1.550 2031 06		01/10/2023	SCOTIA CAPITAL		1,676,000	2,000,000	2,123	1.B FE
563469-UR-4	MANITOBA (PROVINCE OF) 3.000 2028 06		01/10/2023	CIBC WORLD MARKETS		966,400	1,000,000	3,370	1.E FE
68333Z-AH-0	ONTARIO (PROVINCE OF) 2.050 2030 06		01/03/2023	SCOTIA CAPITAL		1,766,900	2,000,000	3,819	1.D FE
0309999999. Subtotal - Bonds - All Other Governments						4,409,300	5,000,000	9,312	XXX
Bonds - U.S. States, Territories and Possessions									
60412A-VM-2	MINNESOTA GO TAXABLE REF 1.100 2028 08		01/04/2023	MORGAN STANLEY		18,278,913	21,805,000	103,271	1.A FE
677522-4J-0	OHIO HIGHER ED GO TAXABL 1.730 2031 08		01/10/2023	J P MORGAN CHASE SECURITIES INC		9,765,960	12,000,000	92,843	1.B FE
97705M-A6-2	WISCONSIN GENERAL OBLIGA 4.000 2043 05		01/10/2023	MORGAN STANLEY		9,153,090	9,000,000	0	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						37,197,963	42,805,000	196,114	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
373046-ZZ-7	GEORGETOWN ISD GO S2023 3.625 2039 08		01/11/2023	FHN FINANCIAL		6,580,083	6,625,000	0	1.A FE
727199-C7-4	PLANO ISD GENERAL OBLIGA 3.750 2040 02		01/11/2023	RBC CAPITAL MARKETS		32,790,884	32,955,000	0	1.B FE
727730-LA-9	PLATTE CO SCH DIST PARK 4.000 2041 03		01/13/2023	BAS-MERRILL LYNCH		9,915,576	9,765,000	0	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						49,286,543	49,345,000	0	XXX
Bonds - U.S. Special Revenues									
67919P-TR-4	OKLAHOMA WATER RES BRD M 3.750 2043 04		01/24/2023	BAS-MERRILL LYNCH		9,595,000	9,595,000	0	1.A FE
3133BN-AX-1	FHLMC PASS THR #QF0922 5.000 2052 09		01/30/2023	J P MORGAN CHASE SECURITIES INC		9,851,378	9,811,518	0	1.A
3132DP-CV-8	FHLMC PASS THR #SD1884 5.000 2052 11		02/22/2023	TD SECURITIES		9,657,246	9,818,718	31,365	1.A
3132DW-EK-5	FHLMC PASS THR #SD8238 4.500 2052 08		02/15/2023	CITIGROUP GLOBAL MARKETS		23,358,235	24,022,611	48,045	1.A
3132DW-EL-3	FHLMC PASS THR #SD8239 5.000 2052 08		01/30/2023	GOLDMAN SACHS & CO		19,132,584	19,096,778	0	1.A
3140MM-Y2-8	FNMA PASS THRU #BV7928 4.500 2052 08		01/24/2023	WELLS FARGO SECURITIES		18,897,967	19,137,182	59,804	1.A
3140MS-KP-9	FNMA PASS THRU #BW1201 5.000 2052 09		02/06/2023	J P MORGAN CHASE SECURITIES INC		19,432,826	19,478,478	18,937	1.A
3140MS-NG-6	FNMA PASS THRU #BW1290 5.000 2052 10		02/22/2023	VARIOUS		24,104,288	24,289,878	49,254	1.A
3140XJ-RM-7	FNMA PASS THRU #FS3191 5.500 2052 10		02/28/2023	TD SECURITIES		19,458,555	19,437,295	2,970	1.A
3140XK-DN-7	FNMA PASS THRU #FS3708 5.000 2053 01		02/22/2023	VARIOUS		34,750,309	34,924,934	76,225	1.A
31418E-GK-0	FNMA PASS THRU #MA4701 4.500 2052 08		02/08/2023	GOLDMAN SACHS & CO		14,170,445	14,415,966	21,624	1.A
31418E-J6-8	FNMA PASS THRU #MA4784 4.500 2052 10		02/09/2023	MORGAN STANLEY		9,546,791	9,758,738	14,638	1.A
31418E-KV-1	FNMA PASS THRU #MA4807 5.500 2052 11		03/03/2023	TD SECURITIES		19,265,327	19,316,637	17,707	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						231,220,950	233,103,734	340,570	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
025816-CY-3	AMERICAN EXPRESS 3.950 2025 08		01/12/2023	TD SECURITIES		9,850,700	10,000,000	179,944	1.F 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
031162-DM-9	AMGEN INC 5.250 2025 03		02/15/2023	BAS-MERRILL LYNCH		2,998,020	3,000,000	0	2.A FE
031162-DP-2	AMGEN INC 5.150 2028 03		02/15/2023	BAS-MERRILL LYNCH		4,991,300	5,000,000	0	2.A FE
03522A-AG-5	ANHEUSER-BUSCH INBEV WOR 3.650 2026 02	C	02/08/2023	GOLDMAN SACHS & CO		4,857,000	5,000,000	4,563	2.A FE
045054-AQ-6	ASHTEAD CAPITAL INC (144 5.550 2033 05	C	01/24/2023	J P MORGAN CHASE SECURITIES INC		4,988,350	5,000,000	0	2.C FE
053332-BC-5	AUTOZONE INC 4.500 2028 02		01/23/2023	J P MORGAN CHASE SECURITIES INC		2,997,060	3,000,000	0	2.B FE
05453G-AC-9	AXALTA COATING SYSTEMS 3.375 2029 02		02/09/2023	DEUTSCHE BANC		1,710,000	2,000,000	33,375	4.A FE
06051G-LE-7	BANK OF AMERICA CORP 5.080 2027 01		01/17/2023	BAS-MERRILL LYNCH		9,000,000	9,000,000	0	1.F FE
075887-CQ-0	BECTON DICKINSON 4.693 2028 02		02/06/2023	BARCLAYS CAPITAL INC		5,000,000	5,000,000	0	2.B FE
10373Q-BU-3	BP CAP MARKETS AMERICA 4.812 2033 02	C	02/09/2023	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	1.F FE
05605H-AB-6	BWX TECHNOLOGIES (144A) 4.125 2028 06		03/02/2023	J P MORGAN CHASE SECURITIES INC		205,879	231,000	1,747	3.C FE
05605H-AC-4	BWX TECHNOLOGIES (144A) 4.125 2029 04		03/02/2023	WELLS FARGO SECURITIES		1,750,000	2,000,000	32,313	3.C FE
12769G-AA-8	CAESARS ENTERTAIN INC (1 4.625 2029 10		03/02/2023	BAS-MERRILL LYNCH		852,500	1,000,000	18,115	4.C FE
12769G-AB-6	CAESARS ENTERTAIN INC (1 7.000 2030 02		01/24/2023	CREDIT SUISSE FIRST BOSTON		1,007,500	1,000,000	0	4.A FE
28470R-AH-5	CAESARS ENTERTAIN INC (1 6.250 2025 07		01/24/2023	J P MORGAN CHASE SECURITIES INC		1,995,000	2,000,000	8,681	4.A FE
159864-AE-7	CHARLES RIVER LABORATORI 4.250 2028 05		02/14/2023	BAS-MERRILL LYNCH		1,840,000	2,000,000	24,792	3.B FE
184496-AQ-0	CLEAN HARBORS (144A) 6.375 2031 02		01/17/2023	GOLDMAN SACHS & CO		500,000	500,000	0	3.C FE
202795-JX-9	COMMONWEALTH EDISON 4.900 2033 02		01/17/2023	VARIOUS		9,118,420	9,000,000	6,125	1.F FE
126408-HB-2	CSX CORP 3.400 2024 08		01/12/2023	BAS-MERRILL LYNCH		4,899,600	5,000,000	78,389	2.A FE
126650-DS-6	CVS HEALTH CORP 5.000 2026 02		02/14/2023	VARIOUS		10,965,120	11,000,000	0	2.B FE
24703D-BJ-9	DELL INT LLC/ EMC CORP 5.250 2028 02		01/10/2023	MORGAN STANLEY		2,994,330	3,000,000	0	2.B FE
26442U-AQ-7	DUKE ENERGY PROGRESS 5.250 2033 03		03/06/2023	MUFG SECURITIES AMERICAS INC		2,999,280	3,000,000	0	1.F FE
341081-GK-7	FLORIDA POWER & LIGHT 5.050 2028 04		02/28/2023	CITIGROUP GLOBAL MARKETS		4,993,500	5,000,000	0	1.D FE
345397-C4-3	FORD MOTOR CREDIT CO LLC 6.950 2026 03		02/06/2023	VARIOUS		4,016,190	4,000,000	6,178	3.A FE
365417-AA-2	GARDEN SPINCO CORP (144A 8.625 2030 07		02/21/2023	VARIOUS		1,399,531	1,325,000	9,410	4.B FE
42704L-AA-2	HERC HOLDINGS INC (144A) 5.500 2027 07		02/22/2023	WELLS FARGO SECURITIES		935,000	1,000,000	5,958	4.A FE
432833-AL-5	HILTON DOMESTIC OPERATIN 4.000 2031 05		03/09/2023	BAS-MERRILL LYNCH		845,000	1,000,000	14,667	3.B FE
013817-AJ-0	HOWMET AEROSPACE INC 5.900 2027 02		01/04/2023	TRUIST SECURITIES		2,012,500	2,000,000	50,806	3.A FE
45688C-AB-3	INGEVITY CORP (144A) 3.875 2028 11		02/08/2023	GOLDMAN SACHS & CO		1,782,500	2,000,000	21,313	3.C FE
494368-CE-1	KIMBERLY-CLARK 4.500 2033 02		02/21/2023	U S BANCORP		1,644,096	1,675,000	1,466	1.F FE
52532X-AJ-4	LEIDOS INC 5.750 2033 03		02/16/2023	BAS-MERRILL LYNCH		2,978,910	3,000,000	0	2.C FE
538034-AV-1	LIVE NATION ENTERTAINMEN 6.500 2027 05		03/08/2023	CITIGROUP GLOBAL MARKETS		1,972,500	2,000,000	41,528	4.A FE
571676-AJ-4	MARS INC (144A) .875 2026 07		01/18/2023	CITIGROUP GLOBAL MARKETS		4,436,850	5,000,000	486	1.F FE
57629W-DL-1	MASSMUTUAL GLOBAL FUNDIN 5.050 2027 12		01/12/2023	BAS-MERRILL LYNCH		6,435,576	6,300,000	35,350	1.B FE
577081-BE-1	MATTEL INC (144A) 3.375 2026 04		01/23/2023	WELLS FARGO SECURITIES		1,877,500	2,000,000	21,375	3.A FE
62482B-AA-0	MEDLINE BORROWER LP (144 3.875 2029 04		03/07/2023	CITIGROUP GLOBAL MARKETS		842,500	1,000,000	17,007	4.A FE
59524Q-A#-2	MID-ATLANTIC INTERSTATE 5.390 2033 03		02/16/2023	MIZUHO INTERNATIONAL PLC		3,000,000	3,000,000	0	2.A Z
55336V-BV-1	MPLX LP 5.000 2033 03		02/02/2023	MUFG SECURITIES AMERICAS INC		2,975,100	3,000,000	0	2.B FE
637432-PA-7	NATIONAL RURAL UTILITIES 5.800 2033 01		02/03/2023	CITIGROUP GLOBAL MARKETS		3,236,100	3,000,000	10,633	1.E FE
64952W-EY-5	NEW YORK LIFE GLOBAL FUN 4.850 2028 01		01/04/2023	J P MORGAN CHASE SECURITIES INC		8,994,870	9,000,000	0	1.A FE
651229-AW-6	NEWELL BRANDS INC 4.450 2026 04		01/31/2023	CITIGROUP GLOBAL MARKETS		1,905,000	2,000,000	29,914	3.B FE
655844-CQ-9	NORFOLK SOUTHERN CORP 4.450 2033 03		01/26/2023	GOLDMAN SACHS & CO		9,965,000	10,000,000	0	2.A FE
666807-CH-3	NORTHROP GRUMMAN CORP 4.700 2033 03		02/22/2023	VARIOUS		8,824,320	9,000,000	10,444	2.A FE
68389X-CM-5	ORACLE CORP 4.500 2028 05		02/02/2023	BAS-MERRILL LYNCH		4,990,300	5,000,000	0	2.B FE
45569K-AA-1	PRA HEALTH SCIENCES INC 2.875 2026 07	C	03/01/2023	VARIOUS		1,996,500	2,200,000	4,760	3.A FE
742718-GA-1	PROCTER & GAMBLE CO 4.050 2033 01		01/23/2023	GOLDMAN SACHS & CO		4,999,600	5,000,000	0	1.D FE
744533-BQ-2	PUBLIC SERVICE CO OF OKL 5.250 2033 01		01/03/2023	WELLS FARGO SECURITIES		2,990,700	3,000,000	0	1.G FE
75513E-CQ-2	RAYTHEON TECHNOLOGIES CO 5.000 2026 02		02/27/2023	VARIOUS		6,989,180	7,000,000	3,056	2.A FE
756109-BR-4	REALTY INCOME CORP 4.850 2030 03		01/09/2023	WELLS FARGO SECURITIES		2,964,390	3,000,000	0	1.G FE
758750-AC-7	REGAL REXNORD CORP (144A 6.050 2026 02		01/09/2023	J P MORGAN CHASE SECURITIES INC		2,995,770	3,000,000	0	2.C 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
76119L-AB-7	RESIDEO FUNDING INC (144 4.000 2029 09		03/08/2023	CANTOR FITZGERALD		830,000	1,000,000	1,000	3.C FE
749571-AG-0	RHP HOTEL PPTY (144A) 4.500 2029 02		02/21/2023	DEUTSCHE BANC		860,000	1,000,000	1,000	4.A FE
78355H-KV-0	RYDER SYSTEM INC 5.650 2028 03		02/21/2023	TRUIST SECURITIES		9,979,500	10,000,000	0	2.B FE
808625-AA-5	SCIENCE APPLICATIONS INT 4.875 2028 04		01/23/2023	VARIOUS		1,893,750	2,000,000	30,740	4.A FE
827048-AW-9	SILGAN HOLDINGS 4.125 2028 02		02/16/2023	BAS-MERRILL LYNCH		1,830,000	2,000,000	32,083	3.C FE
855244-BE-8	STARBUCKS CORP 4.750 2026 02		02/07/2023	GOLDMAN SACHS & CO		2,996,370	3,000,000	0	2.A FE
87264A-CZ-6	T-MOBILE USA INC 4.950 2028 03		02/07/2023	MORGAN STANLEY		2,000,360	2,000,000	0	2.C FE
879369-AG-1	TELEFLEX INC (144A) 4.250 2028 06		02/17/2023	RBC CAPITAL MARKETS		1,812,500	2,000,000	19,125	3.B FE
89788M-AL-6	TRUIST FINANCIAL CORP 4.873 2029 01		01/24/2023	CITIGROUP GLOBAL MARKETS		7,015,400	7,000,000	0	1.G FE
94106L-BT-5	WASTE MANAGEMENT INC 4.625 2030 02		02/08/2023	WELLS FARGO SECURITIES		1,997,160	2,000,000	0	2.A FE
983133-AC-3	WYNN RESORTS FINANCE LLC 7.125 2031 02		02/09/2023	DEUTSCHE BANC		1,000,000	1,000,000	0	4.B FE
06368L-GU-4	BANK OF MONTREAL 5.200 2024 12	A	01/06/2023	BMO CAPITAL MARKETS		5,010,600	5,000,000	0	1.F FE
07813Z-CL-6	BELL CANADA 4.550 2030 02		02/06/2023	BAS-MERRILL LYNCH		997,870	1,000,000	0	2.A FE
59162N-AL-3	METRO INC 4.657 2033 02		02/06/2023	RBC CAPITAL MARKETS CAD		503,680	500,000	128	2.B FE
76774L-AB-3	RITCHIE BROS AUCTIONEERS 6.750 2028 03	A	03/01/2023	GOLDMAN SACHS & CO		1,500,000	1,500,000	0	3.B FE
76774L-AC-1	RITCHIE BROS AUCTIONEERS 7.750 2031 03	A	03/01/2023	GOLDMAN SACHS & CO		1,500,000	1,500,000	0	4.A FE
780086-WG-5	ROYAL BANK OF CANADA 4.642 2028 01		01/11/2023	RBC CAPITAL MARKETS CAD		1,000,000	1,000,000	0	1.E FE
05254J-AA-8	AUST & NZ BANKING GROUP 5.088 2025 12	D	01/18/2023	GOLDMAN SACHS & CO		5,066,950	5,000,000	29,680	1.D FE
055451-AY-4	BHP BILLITON FINANCE USA 4.875 2026 02	D	02/24/2023	J P MORGAN CHASE SECURITIES INC		1,988,980	2,000,000	0	1.F FE
21688A-AV-4	COOPERATIEVE RABOBANK UA 5.000 2025 01	D	01/09/2023	RBC CAPITAL MARKETS		5,021,800	5,000,000	0	1.D FE
233851-DZ-4	MERCEDES-BENZ FINANCE (1 2.125 2025 03	D	01/19/2023	CITIGROUP GLOBAL MARKETS		4,701,782	4,960,000	38,939	1.G FE
60920L-AS-3	MONDELEZ INTERNATIONAL H 4.250 2025 09	D	02/09/2023	GOLDMAN SACHS & CO		5,272,318	5,350,000	93,476	2.B FE
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4.375 2026 03	D	02/01/2023	SUMRIDGE PARTNERS LLC		1,908,600	2,000,000	33,542	3.C FE
82620K-AE-3	SIEMENS FINANCIERINGSMAT 3.250 2025 05	D	02/16/2023	TD SECURITIES		4,813,700	5,000,000	37,917	1.E FE
88167A-AS-0	TEVA PHARMACEUTICALS IND 7.875 2029 09	D	03/01/2023	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	3.C FE
892938-AA-9	TRANE TECHNOLOGIES FINAN 5.250 2033 03	D	02/21/2023	MORGAN STANLEY		2,980,440	3,000,000	0	2.B FE
902613-AU-2	UBS GROUP AG (144A) 5.711 2027 01	D	01/03/2023	UBS WARBURG LONDON		3,000,000	3,000,000	0	1.G FE
96122F-AA-5	WESTPAC NEW ZEALAND LTD 4.902 2028 02	D	02/10/2023	BNP PARIBAS		1,998,340	2,000,000	0	1.E FE
67116M-AC-5	OBX 2023-J1 A3 (144A) 4.500 2053 01		02/16/2023	BAS-MERRILL LYNCH		9,606,250	10,000,000	27,500	1.A FE
81749B-AA-9	SEMT 2023-1 A1 CMO (144A 5.000 2053 01		01/18/2023	WELLS FARGO SECURITIES		2,968,125	3,000,000	10,833	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						286,573,518	291,041,000	1,028,354	XXX
2509999997. Total - Bonds - Part 3						833,196,911	852,442,889	2,645,751	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						833,196,911	852,442,889	2,645,751	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		03/21/2023	VARIOUS	4,311.000	535,294		0	
03064D-10-8	AMERICOLD REALTY TRUST		03/31/2023	VARIOUS	3,848.000	107,307		0	
03750L-10-9	APARTMENT INCOME REIT CORP		03/31/2023	VARIOUS	17,892.000	669,086		0	
11135E-20-3	BROADSTONE NET LEASE INC		03/31/2023	VARIOUS	7,678.000	130,046		0	
229663-10-9	CUBESMART		03/31/2023	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	3,263.000	149,784		0	
252784-30-1	DIAMONDROCK HOSPITALITY CO		01/12/2023	RAYMOND JAMES NORTH AMERICA ALGO 725	14,041.000	122,398		0	
26884U-10-9	EPR PROPERTIES		03/31/2023	VARIOUS	34,031.000	1,390,881		0	
29444U-70-0	EQUINIX INC		03/28/2023	VARIOUS	1,869.000	1,280,322		0	
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/31/2023	VARIOUS	148,844.000	3,883,839		0	
45378A-10-6	INDEPENDENCE REALTY TRUST INC		03/31/2023	VARIOUS	22,088.000	390,766		0	
46187W-10-7	INVITATION HOMES INC		01/11/2023	MORGAN STANLEY NORTH AMERICA ALGO 050	3,043.000	93,830		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
554382-10-1	MACERICH COMPANY		03/14/2023	VARIOUS	92,889.000	1,216,051		0	
554489-10-4	VERIS RESIDENTIAL INC		02/01/2023	VARIOUS	5,623.000	94,878		0	
64119V-30-3	NETSTREIT CORP		03/28/2023	WELLS FARGO NORTH AMERICA ALGO 250	2,421.000	43,285		0	
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC		02/02/2023	VARIOUS	3,867.000	191,658		0	
700517-10-5	PARK HOTELS & RESORTS INC		03/31/2023	VARIOUS	12,003.000	148,020		0	
74340W-10-3	PROLOGIS INC		03/28/2023	VARIOUS	1,549.000	185,342		0	
74460D-10-9	PUBLIC STORAGE INC		02/22/2023	VARIOUS	20,582.000	5,836,528		0	
74965L-10-1	RLJ LODGING TRUST		03/31/2023	VARIOUS	122,220.000	1,468,014		0	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		03/31/2023	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	6,220.000	86,298		0	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		03/28/2023	VARIOUS	13,366.000	779,405		0	
828806-10-9	SIMON PROPERTY GROUP INC		03/28/2023	VARIOUS	4,655.000	516,983		0	
84860W-30-0	SPIRIT REALTY CAPITAL INC		01/24/2023	CITIGROUP NORTH AMERICA ALGO 505	816.000	33,918		0	
866674-10-4	SUN COMMUNITIES INC		03/14/2023	VARIOUS	6,388.000	967,772		0	
902653-10-4	UDR INC		03/31/2023	VARIOUS	86,101.000	3,739,266		0	
925652-10-9	VICI PROPERTIES INC		03/31/2023	VARIOUS	144,683.000	4,676,636		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						28,737,607	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						28,737,607	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						28,737,607	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						28,737,607	XXX	0	XXX
6009999999 - Totals						861,934,518	XXX	2,645,751	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
576863-BB-9	MATSON NAVIGATION CO 5.337		03/04/2023	MAKE WHOLE CALL		498,593	493,000	493,000	492,927	0	56	0	56	0	492,982	0	18	18	18,748	09/04/2028	1.A YE
576863-BC-7	MATSON NAVIGATION CO 5.273		01/29/2023	REDEEMED		551,086	532,000	532,000	531,959	0	0	0	0	0	531,959	0	19,127	19,127	14,026	07/29/2029	1.A
91282C-CF-6	U S TREASURY NOTES .750		01/05/2023	NOMURA SECURITIES INTL		12,062,416	13,500,000	12,009,244	12,042,885	0	6,540	0	6,540	0	12,049,425	0	12,990	12,990	10,292	05/31/2026	1.A
91282C-CF-6	U S TREASURY NOTES .750		01/20/2023	RBC CAPITAL MARKETS		8,603,406	9,500,000	8,450,950	8,474,623	0	17,664	0	17,664	0	8,492,287	0	111,119	111,119	10,570	05/31/2026	1.A
91282C-CV-1	U S TREASURY NOTES 1.125		03/08/2023	WELLS FARGO SECURITIES		8,040,079	9,500,000	9,341,170	9,368,433	0	4,223	0	4,223	0	9,372,656	0	(1,332,577)	(1,332,577)	56,051	08/31/2028	1.A
912828-M5-6	U S TREASURY NOTES 2.250		01/20/2023	RBC CAPITAL MARKETS		22,008,946	23,000,000	21,718,905	21,761,140	0	25,669	0	25,669	0	21,786,809	0	222,138	222,138	98,640	11/15/2025	1.A
912828-P3-8	U S TREASURY NOTES 1.750		01/31/2023	MATURED		20,000,000	20,000,000	20,050,067	20,001,192	0	(1,192)	0	(1,192)	0	20,000,000	0	0	0	175,000	01/31/2023	1.A
912828-6A-3	U S TREASURY NOTES 2.625		01/13/2023	NOMURA SECURITIES INTL		2,893,584	3,000,000	2,858,799	2,863,663	0	1,943	0	1,943	0	2,865,607	0	27,977	27,977	36,379	01/31/2026	1.A
912828-6A-3	U S TREASURY NOTES 2.625		01/20/2023	WELLS FARGO SECURITIES		16,428,849	17,000,000	16,199,862	16,227,425	0	14,913	0	14,913	0	16,242,339	0	186,510	186,510	213,424	01/31/2026	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		03/20/2023	PAID ON PRINCIPAL		22,760	22,760	22,344	22,060	0	700	0	700	0	22,760	0	0	0	92	09/20/2046	1.A
36179S-NT-0	GNMA II PASS #MA4002 2.500		03/20/2023	PAID ON PRINCIPAL		344,801	344,801	339,438	337,624	0	7,178	0	7,178	0	344,801	0	0	0	1,347	10/20/2046	1.A
36179S-SN-8	GNMA II PASS #MA4125 2.500		03/20/2023	PAID ON PRINCIPAL		295,002	295,002	289,377	287,266	0	7,735	0	7,735	0	295,002	0	0	0	1,170	12/20/2046	1.A
36179T-G3-3	GNMA II PASS #MA4718 3.000		03/20/2023	PAID ON PRINCIPAL		52,476	52,476	53,325	53,775	0	(1,298)	0	(1,298)	0	52,476	0	0	0	253	09/20/2047	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		03/20/2023	PAID ON PRINCIPAL		64,475	64,475	67,144	67,427	0	(2,952)	0	(2,952)	0	64,475	0	0	0	371	01/20/2042	1.A
36202C-HM-8	GNMA II PASS #2036 8.000		03/20/2023	PAID ON PRINCIPAL		307	307	312	308	0	(1)	0	(1)	0	307	0	0	0	4	07/20/2025	1.A
36202C-K7-7	GNMA II PASS #2118 7.500		03/20/2023	PAID ON PRINCIPAL		1,368	1,368	1,391	1,371	0	(3)	0	(3)	0	1,368	0	0	0	17	11/20/2025	1.A
36202C-PS-6	GNMA II PASS #2233 7.500		03/20/2023	PAID ON PRINCIPAL		1,333	1,333	1,312	1,321	0	11	0	11	0	1,333	0	0	0	17	06/20/2026	1.A
36202C-QY-2	GNMA II PASS #2271 8.500		03/20/2023	PAID ON PRINCIPAL		752	752	770	760	0	(8)	0	(8)	0	752	0	0	0	11	08/20/2026	1.A
36202C-RF-2	GNMA II PASS #2286 8.500		03/20/2023	PAID ON PRINCIPAL		217	217	220	218	0	(2)	0	(2)	0	217	0	0	0	3	09/20/2026	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		03/20/2023	PAID ON PRINCIPAL		434	434	427	425	0	9	0	9	0	434	0	0	0	6	06/20/2030	1.A
36202D-SP-7	GNMA II PASS #3226 5.500		03/20/2023	PAID ON PRINCIPAL		1,948	1,948	1,866	1,868	0	80	0	80	0	1,948	0	0	0	18	04/20/2032	1.A
36202D-TD-3	GNMA II PASS #3248 5.500		03/20/2023	PAID ON PRINCIPAL		1,592	1,592	1,518	1,531	0	60	0	60	0	1,592	0	0	0	15	06/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		03/20/2023	PAID ON PRINCIPAL		1,126	1,126	1,124	1,124	0	2	0	2	0	1,126	0	0	0	11	10/20/2032	1.A
36202D-U7-4	GNMA II PASS #3306 5.500		03/20/2023	PAID ON PRINCIPAL		11,982	11,982	11,960	11,960	0	22	0	22	0	11,982	0	0	0	101	11/20/2032	1.A
36202D-VM-0	GNMA II PASS #3320 5.500		03/20/2023	PAID ON PRINCIPAL		16,737	16,737	16,844	16,848	0	(112)	0	(112)	0	16,737	0	0	0	171	12/20/2032	1.A
36202D-YY-1	GNMA II PASS #3427 4.500		03/20/2023	PAID ON PRINCIPAL		59,435	59,435	55,560	56,820	0	2,615	0	2,615	0	59,435	0	0	0	459	08/20/2033	1.A
36202D-2B-6	GNMA II PASS #3470 4.500		03/20/2023	PAID ON PRINCIPAL		6,584	6,584	6,096	6,229	0	354	0	354	0	6,584	0	0	0	52	11/20/2033	1.A
36202D-4N-8	GNMA II PASS #3529 5.000		03/20/2023	PAID ON PRINCIPAL		32,706	32,706	31,260	31,514	0	1,192	0	1,192	0	32,706	0	0	0	289	03/20/2034	1.A
36202D-5P-2	GNMA II PASS #3554 4.500		03/20/2023	PAID ON PRINCIPAL		21,022	21,022	19,465	20,032	0	990	0	990	0	21,022	0	0	0	190	05/20/2034	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		03/20/2023	PAID ON PRINCIPAL		63,226	63,226	61,606	61,882	0	1,344	0	1,344	0	63,226	0	0	0	552	11/20/2035	1.A
36202E-XT-1	GNMA II PASS #4290 5.500		03/20/2023	PAID ON PRINCIPAL		10,692	10,692	10,648	10,641	0	52	0	52	0	10,692	0	0	0	97	11/20/2038	1.A
36176S-SV-3	GNMA PASS TH #0074832 3.500		03/15/2023	PAID ON PRINCIPAL		3,537	3,537	3,697	3,758	0	(221)	0	(221)	0	3,537	0	0	0	21	04/15/2042	1.A
36176J-GJ-3	GNMA PASS TH #00767301 3.500		03/15/2023	PAID ON PRINCIPAL		3,007	3,007	3,143	3,218	0	(211)	0	(211)	0	3,007	0	0	0	18	04/15/2042	1.A
36176X-FR-5	GNMA PASS TH #00778976 3.500		03/15/2023	PAID ON PRINCIPAL		7,163	7,163	7,520	7,843	0	(680)	0	(680)	0	7,163	0	0	0	42	03/15/2042	1.A
36208F-JZ-4	GNMA PASS TH #449480 7.500		03/15/2023	PAID ON PRINCIPAL		3,613	3,613	3,705	3,662	0	(48)	0	(48)	0	3,613	0	0	0	46	10/15/2027	1.A
36209G-RV-1	GNMA PASS TH #471300 6.000		03/15/2023	PAID ON PRINCIPAL		15,694	15,694	15,331	15,376	0	319	0	319	0	15,694	0	0	0	222	01/15/2032	1.A
36209Y-TV-0	GNMA PASS TH #485764 6.000		03/15/2023	PAID ON PRINCIPAL		1,736	1,736	1,731	1,731	0	5	0	5	0	1,736	0	0	0	17	09/15/2031	1.A
36210N-RP-6	GNMA PASS TH #497394 6.000		03/15/2023	PAID ON PRINCIPAL		1,245	1,245	1,219	1,222	0	23	0	23	0	1,245	0	0	0	12	01/15/2029	1.A
36212N-AM-9	GNMA PASS TH #538312 6.000		03/15/2023	PAID ON PRINCIPAL		5,015	5,015	4,952	4,949	0	66	0	66	0	5,015	0	0	0	51	02/15/2032	1.A
36213A-CE-2	GNMA PASS TH #548269 6.000		03/15/2023	PAID ON PRINCIPAL		740	740	732	732	0	8	0	8	0	740	0	0	0	7	02/15/2032	1.A
36213C-U4-0	GNMA PASS TH #550603 5.000		03/15/2023	PAID ON PRINCIPAL		2,659	2,659	2,628	2,631	0	28	0	28	0	2,659	0	0	0	21	08/15/2035	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		03/15/2023	PAID ON PRINCIPAL		17,078	17,078	16,808	16,856	0	222	0	222	0	17,078	0	0	0	129	11/15/2035	1.A
36213D-Z4-3	GNMA PASS TH #551663 6.000		03/15/2023	PAID ON PRINCIPAL		1,302	1,302	1,298	1,298	0	4	0	4	0	1,302	0	0	0	13	09/15/2031	1.A
36213E-B9-6	GNMA PASS TH #551864 6.000		03/15/2023	PAID ON PRINCIPAL		964	964	947	947	0	18	0	18	0	964	0	0	0	10	11/15/2031	1.A
36213E-PU-4	GNMA PASS TH #552235 6.000		03/15/2023	PAID ON PRINCIPAL		272	272	265	265	0	7	0	7	0	272	0	0	0	3	12/15/2031	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
..36213E-PY-6	GNMA PASS TH #552239 6.000		03/15/2023	PAID ON PRINCIPAL		1,723	1,723	1,688	1,687	0	36	0	36	0	1,723	0	0	0	17	12/15/2031	1.A
..36213E-UH-7	GNMA PASS TH #552384 6.000		03/15/2023	PAID ON PRINCIPAL		466	466	452	447	0	19	0	19	0	466	0	0	0	5	02/15/2032	1.A
..36213E-UL-8	GNMA PASS TH #552387 6.500		03/15/2023	PAID ON PRINCIPAL		18,674	18,674	19,739	19,835	0	(1,161)	0	(1,161)	0	18,674	0	0	0	202	02/15/2032	1.A
..36213E-YG-5	GNMA PASS TH #552511 6.500		03/15/2023	PAID ON PRINCIPAL		3,102	3,102	3,279	3,310	0	(208)	0	(208)	0	3,102	0	0	0	34	04/15/2032	1.A
..36213F-QS-5	GNMA PASS TH #553165 6.000		03/15/2023	PAID ON PRINCIPAL		17,253	17,253	18,121	17,969	0	(717)	0	(717)	0	17,253	0	0	0	232	04/15/2033	1.A
..36213F-WW-9	GNMA PASS TH #553361 5.500		03/15/2023	PAID ON PRINCIPAL		29,397	29,397	29,172	29,228	0	168	0	168	0	29,397	0	0	0	193	07/15/2033	1.A
..36213G-U5-8	GNMA PASS TH #554204 6.000		03/15/2023	PAID ON PRINCIPAL		614	614	603	602	0	12	0	12	0	614	0	0	0	6	12/15/2031	1.A
..36213U-YC-8	GNMA PASS TH #565107 6.000		03/15/2023	PAID ON PRINCIPAL		5,315	5,315	5,418	5,389	0	(74)	0	(74)	0	5,315	0	0	0	53	10/15/2032	1.A
..36213X-2H-6	GNMA PASS TH #567876 6.000		03/15/2023	PAID ON PRINCIPAL		2,128	2,128	2,157	2,161	0	(33)	0	(33)	0	2,128	0	0	0	21	10/15/2032	1.A
..36200Q-LQ-5	GNMA PASS TH #569235 6.000		03/15/2023	PAID ON PRINCIPAL		2,859	2,859	2,914	2,931	0	(72)	0	(72)	0	2,859	0	0	0	29	03/15/2032	1.A
..36200Q-WM-2	GNMA PASS TH #569552 6.000		03/15/2023	PAID ON PRINCIPAL		3,881	3,881	3,877	3,877	0	4	0	4	0	3,881	0	0	0	38	01/15/2032	1.A
..36200Q-W6-7	GNMA PASS TH #569569 6.000		03/15/2023	PAID ON PRINCIPAL		3,879	3,879	3,772	3,773	0	106	0	106	0	3,879	0	0	0	39	01/15/2032	1.A
..36200R-WR-9	GNMA PASS TH #570456 6.000		03/15/2023	PAID ON PRINCIPAL		1,230	1,230	1,234	1,234	0	(4)	0	(4)	0	1,230	0	0	0	11	11/15/2031	1.A
..36200S-AG-5	GNMA PASS TH #570707 6.000		03/15/2023	PAID ON PRINCIPAL		1,093	1,093	1,077	1,082	0	11	0	11	0	1,093	0	0	0	11	12/15/2031	1.A
..36200S-BH-2	GNMA PASS TH #570740 6.000		03/15/2023	PAID ON PRINCIPAL		2,690	2,690	2,640	2,650	0	40	0	40	0	2,690	0	0	0	27	01/15/2032	1.A
..36200S-WM-8	GNMA PASS TH #571352 6.000		03/15/2023	PAID ON PRINCIPAL		724	724	707	705	0	18	0	18	0	724	0	0	0	7	12/15/2031	1.A
..36200W-BU-4	GNMA PASS TH #574351 6.000		03/15/2023	PAID ON PRINCIPAL		1,386	1,386	1,368	1,368	0	18	0	18	0	1,386	0	0	0	14	01/15/2032	1.A
..36200W-T6-8	GNMA PASS TH #574873 6.000		03/15/2023	PAID ON PRINCIPAL		3,727	3,727	3,675	3,677	0	50	0	50	0	3,727	0	0	0	29	12/15/2031	1.A
..36200X-E6-2	GNMA PASS TH #575357 6.000		03/15/2023	PAID ON PRINCIPAL		5,549	5,549	5,521	5,520	0	29	0	29	0	5,549	0	0	0	58	12/15/2031	1.A
..36200X-XP-9	GNMA PASS TH #575886 6.000		03/15/2023	PAID ON PRINCIPAL		4,173	4,173	4,112	4,116	0	57	0	57	0	4,173	0	0	0	42	12/15/2031	1.A
..36200X-YB-9	GNMA PASS TH #575906 6.000		03/15/2023	PAID ON PRINCIPAL		681	681	672	670	0	11	0	11	0	681	0	0	0	7	01/15/2032	1.A
..36201A-NV-6	GNMA PASS TH #577404 6.000		03/15/2023	PAID ON PRINCIPAL		5,501	5,501	5,427	5,427	0	73	0	73	0	5,501	0	0	0	57	12/15/2031	1.A
..36201A-PS-1	GNMA PASS TH #577433 6.000		03/15/2023	PAID ON PRINCIPAL		6,407	6,407	6,382	6,382	0	25	0	25	0	6,407	0	0	0	64	02/15/2032	1.A
..36201A-SW-9	GNMA PASS TH #577533 6.000		03/15/2023	PAID ON PRINCIPAL		1,252	1,252	1,236	1,232	0	20	0	20	0	1,252	0	0	0	13	01/15/2032	1.A
..36201A-XN-3	GNMA PASS TH #577685 6.000		03/15/2023	PAID ON PRINCIPAL		1,906	1,906	1,943	1,956	0	(49)	0	(49)	0	1,906	0	0	0	19	10/15/2032	1.A
..36201A-3T-3	GNMA PASS TH #577810 6.000		03/15/2023	PAID ON PRINCIPAL		1,007	1,007	988	988	0	19	0	19	0	1,007	0	0	0	10	01/15/2032	1.A
..36201B-RQ-1	GNMA PASS TH #578395 6.000		03/15/2023	PAID ON PRINCIPAL		45,815	45,815	46,457	46,810	0	(995)	0	(995)	0	45,815	0	0	0	671	10/15/2032	1.A
..36201B-RT-5	GNMA PASS TH #578398 6.000		03/15/2023	PAID ON PRINCIPAL		2,187	2,187	2,230	2,251	0	(64)	0	(64)	0	2,187	0	0	0	22	10/15/2032	1.A
..36201C-JW-5	GNMA PASS TH #579077 6.000		03/15/2023	PAID ON PRINCIPAL		11,010	11,010	10,848	10,836	0	174	0	174	0	11,010	0	0	0	135	12/15/2031	1.A
..36201C-KF-0	GNMA PASS TH #579094 6.000		03/15/2023	PAID ON PRINCIPAL		1,261	1,261	1,243	1,241	0	21	0	21	0	1,261	0	0	0	13	12/15/2031	1.A
..36201C-LA-0	GNMA PASS TH #579121 6.000		03/15/2023	PAID ON PRINCIPAL		4,891	4,891	4,823	4,825	0	66	0	66	0	4,891	0	0	0	49	01/15/2032	1.A
..36201C-LZ-5	GNMA PASS TH #579144 6.000		03/15/2023	PAID ON PRINCIPAL		180	180	175	174	0	6	0	6	0	180	0	0	0	2	01/15/2032	1.A
..36201C-YP-3	GNMA PASS TH #579518 6.000		03/15/2023	PAID ON PRINCIPAL		2,121	2,121	2,057	2,050	0	71	0	71	0	2,121	0	0	0	21	02/15/2032	1.A
..36201E-M7-2	GNMA PASS TH #580982 6.000		03/15/2023	PAID ON PRINCIPAL		2,593	2,593	2,555	2,557	0	37	0	37	0	2,593	0	0	0	26	02/15/2032	1.A
..36201F-XP-7	GNMA PASS TH #582186 6.000		03/15/2023	PAID ON PRINCIPAL		1,328	1,328	1,314	1,313	0	15	0	15	0	1,328	0	0	0	13	01/15/2032	1.A
..36201F-5T-0	GNMA PASS TH #582358 6.000		03/15/2023	PAID ON PRINCIPAL		6,510	6,510	6,601	6,637	0	(127)	0	(127)	0	6,510	0	0	0	65	10/15/2032	1.A
..36201F-5U-7	GNMA PASS TH #582359 6.000		03/15/2023	PAID ON PRINCIPAL		11,281	11,281	11,439	11,462	0	(182)	0	(182)	0	11,281	0	0	0	113	10/15/2032	1.A
..36201G-TK-1	GNMA PASS TH #582954 6.000		03/15/2023	PAID ON PRINCIPAL		1,271	1,271	1,264	1,264	0	7	0	7	0	1,271	0	0	0	13	02/15/2032	1.A
..36201H-2U-6	GNMA PASS TH #584087 6.000		03/15/2023	PAID ON PRINCIPAL		1,460	1,460	1,488	1,502	0	(42)	0	(42)	0	1,460	0	0	0	15	10/15/2032	1.A
..36201H-2W-2	GNMA PASS TH #584089 6.000		03/15/2023	PAID ON PRINCIPAL		1,394	1,394	1,421	1,424	0	(31)	0	(31)	0	1,394	0	0	0	14	10/15/2032	1.A
..36201M-FN-7	GNMA PASS TH #587073 6.000		03/15/2023	PAID ON PRINCIPAL		1,233	1,233	1,224	1,224	0	9	0	9	0	1,233	0	0	0	12	05/15/2032	1.A
..36201N-M4-9	GNMA PASS TH #588179 6.000		03/15/2023	PAID ON PRINCIPAL		29,209	29,209	30,391	30,290	0	(1,080)	0	(1,080)	0	29,209	0	0	0	408	01/15/2033	1.A
..36201S-XE-4	GNMA PASS TH #592077 5.000		03/15/2023	PAID ON PRINCIPAL		1,634	1,634	1,632	1,632	0	2	0	2	0	1,634	0	0	0	14	08/15/2033	1.A
..36201V-AE-2	GNMA PASS TH #594105 4.500		03/15/2023	PAID ON PRINCIPAL		19,923	19,923	18,866	19,267	0	656	0	656	0	19,923	0	0	0	148	09/15/2033	1.A
..36201V-AF-9	GNMA PASS TH #594106 4.500		03/15/2023	PAID ON PRINCIPAL		2,062	2,062	1,954	1,992	0	70	0	70	0	2,062	0	0	0	15	09/15/2033	1.A
..36201V-VN-9	GNMA PASS TH #594721 4.500		03/15/2023	PAID ON PRINCIPAL		3,061	3,061	3,085	3,070	0	(10)	0	(10)	0	3,061	0	0	0	23	07/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36200A-BA-6	GNMA PASS TH #595033 6.000		03/15/2023	PAID ON PRINCIPAL		1,494	1,494	1,523	1,541	0	(47)	0	(47)	0	1,494	0	0	0	15	10/15/2032	1.A
36200E-BQ-3	GNMA PASS TH #598647 5.500		03/15/2023	PAID ON PRINCIPAL		8,155	8,155	8,339	8,343	0	(188)	0	(188)	0	8,155	0	0	0	76	04/15/2033	1.A
36200E-B6-7	GNMA PASS TH #598661 5.000		03/15/2023	PAID ON PRINCIPAL		10,645	10,645	10,829	10,744	0	(99)	0	(99)	0	10,645	0	0	0	90	05/15/2033	1.A
36200E-CQ-2	GNMA PASS TH #598679 5.500		03/15/2023	PAID ON PRINCIPAL		2,523	2,523	2,584	2,574	0	(51)	0	(51)	0	2,523	0	0	0	23	05/15/2033	1.A
36200E-DL-2	GNMA PASS TH #598707 5.000		03/15/2023	PAID ON PRINCIPAL		12,170	12,170	12,180	12,169	0	1	0	1	0	12,170	0	0	0	101	07/15/2033	1.A
36200E-D5-7	GNMA PASS TH #598724 4.500		03/15/2023	PAID ON PRINCIPAL		7,555	7,555	7,613	7,586	0	(31)	0	(31)	0	7,555	0	0	0	57	07/15/2033	1.A
36200M-QW-6	GNMA PASS TH #604469 4.500		03/15/2023	PAID ON PRINCIPAL		38,834	38,834	35,837	36,863	0	1,972	0	1,972	0	38,834	0	0	0	359	07/15/2033	1.A
36200M-RT-2	GNMA PASS TH #604498 4.500		03/15/2023	PAID ON PRINCIPAL		3,877	3,877	3,894	3,886	0	(9)	0	(9)	0	3,877	0	0	0	29	07/15/2033	1.A
36200M-T7-8	GNMA PASS TH #604574 4.500		03/15/2023	PAID ON PRINCIPAL		10,071	10,071	10,015	10,028	0	43	0	43	0	10,071	0	0	0	89	08/15/2033	1.A
36200M-VM-2	GNMA PASS TH #604620 4.500		03/15/2023	PAID ON PRINCIPAL		12,964	12,964	12,261	12,484	0	480	0	480	0	12,964	0	0	0	97	09/15/2033	1.A
36200M-WA-7	GNMA PASS TH #604641 4.500		03/15/2023	PAID ON PRINCIPAL		2,691	2,691	2,534	2,580	0	111	0	111	0	2,691	0	0	0	20	09/15/2033	1.A
36200M-3K-7	GNMA PASS TH #604802 4.500		03/15/2023	PAID ON PRINCIPAL		4,329	4,329	4,099	4,192	0	136	0	136	0	4,329	0	0	0	36	11/15/2033	1.A
36200N-RJ-2	GNMA PASS TH #605389 5.000		03/15/2023	PAID ON PRINCIPAL		13,767	13,767	13,601	13,624	0	143	0	143	0	13,767	0	0	0	113	04/15/2034	1.A
36290R-QZ-9	GNMA PASS TH #615272 4.500		03/15/2023	PAID ON PRINCIPAL		7,283	7,283	7,337	7,308	0	(26)	0	(26)	0	7,283	0	0	0	53	07/15/2033	1.A
36290R-Q2-2	GNMA PASS TH #615273 4.500		03/15/2023	PAID ON PRINCIPAL		6,996	6,996	7,049	7,027	0	(31)	0	(31)	0	6,996	0	0	0	53	07/15/2033	1.A
36290R-T4-5	GNMA PASS TH #615371 4.500		03/15/2023	PAID ON PRINCIPAL		2,435	2,435	2,450	2,442	0	(7)	0	(7)	0	2,435	0	0	0	18	07/15/2033	1.A
36290R-YE-7	GNMA PASS TH #615509 4.500		03/15/2023	PAID ON PRINCIPAL		15,263	15,263	14,106	14,507	0	755	0	755	0	15,263	0	0	0	106	08/15/2033	1.A
36290R-YM-9	GNMA PASS TH #615516 4.500		03/15/2023	PAID ON PRINCIPAL		10,402	10,402	9,849	10,043	0	359	0	359	0	10,402	0	0	0	50	09/15/2033	1.A
36290R-ZJ-5	GNMA PASS TH #615545 4.500		03/15/2023	PAID ON PRINCIPAL		19,463	19,463	18,200	18,570	0	893	0	893	0	19,463	0	0	0	179	09/15/2033	1.A
36290R-4Y-6	GNMA PASS TH #615639 4.500		03/15/2023	PAID ON PRINCIPAL		2,830	2,830	2,675	2,723	0	106	0	106	0	2,830	0	0	0	21	09/15/2033	1.A
36290R-5E-9	GNMA PASS TH #615645 4.500		03/15/2023	PAID ON PRINCIPAL		1,718	1,718	1,589	1,631	0	87	0	87	0	1,718	0	0	0	13	09/15/2033	1.A
36290X-JW-1	GNMA PASS TH #620477 4.500		03/15/2023	PAID ON PRINCIPAL		1,864	1,864	1,769	1,802	0	62	0	62	0	1,864	0	0	0	14	08/15/2033	1.A
36290X-PJ-3	GNMA PASS TH #620625 4.500		03/15/2023	PAID ON PRINCIPAL		8,979	8,979	8,525	8,735	0	245	0	245	0	8,979	0	0	0	69	09/15/2033	1.A
36290X-QX-1	GNMA PASS TH #620670 4.500		03/15/2023	PAID ON PRINCIPAL		2,388	2,388	2,261	2,302	0	86	0	86	0	2,388	0	0	0	18	09/15/2033	1.A
36291Q-BW-3	GNMA PASS TH #634653 5.000		03/15/2023	PAID ON PRINCIPAL		6,720	6,720	6,830	6,800	0	(80)	0	(80)	0	6,720	0	0	0	56	12/15/2034	1.A
36291R-RF-1	GNMA PASS TH #635986 5.000		03/15/2023	PAID ON PRINCIPAL		2,480	2,480	2,520	2,507	0	(28)	0	(28)	0	2,480	0	0	0	22	12/15/2034	1.A
36291R-2G-6	GNMA PASS TH #636275 5.000		03/15/2023	PAID ON PRINCIPAL		3,242	3,242	3,203	3,215	0	27	0	27	0	3,242	0	0	0	27	03/15/2035	1.A
36291S-VW-7	GNMA PASS TH #637029 5.000		03/15/2023	PAID ON PRINCIPAL		5,112	5,112	5,195	5,173	0	(61)	0	(61)	0	5,112	0	0	0	43	12/15/2034	1.A
36292F-S2-4	GNMA PASS TH #647737 5.000		03/15/2023	PAID ON PRINCIPAL		3,604	3,604	3,563	3,567	0	37	0	37	0	3,604	0	0	0	28	08/15/2035	1.A
36292H-S6-1	GNMA PASS TH #649541 5.000		03/15/2023	PAID ON PRINCIPAL		1,183	1,183	1,169	1,171	0	11	0	11	0	1,183	0	0	0	10	11/15/2035	1.A
36176E-5W-7	GNMA PASS TH #764361 3.500		03/15/2023	PAID ON PRINCIPAL		2,514	2,514	2,625	2,731	0	(217)	0	(217)	0	2,514	0	0	0	15	01/15/2042	1.A
36176E-6E-6	GNMA PASS TH #764369 3.500		03/15/2023	PAID ON PRINCIPAL		710	710	741	776	0	(66)	0	(66)	0	710	0	0	0	4	01/15/2042	1.A
36176Q-NH-3	GNMA PASS TH #772892 3.500		03/15/2023	PAID ON PRINCIPAL		973	973	1,016	1,067	0	(94)	0	(94)	0	973	0	0	0	6	01/15/2042	1.A
36176Q-NT-7	GNMA PASS TH #772902 3.500		03/15/2023	PAID ON PRINCIPAL		1,136	1,136	1,186	1,252	0	(116)	0	(116)	0	1,136	0	0	0	7	01/15/2042	1.A
36176Q-NX-8	GNMA PASS TH #772906 3.500		03/15/2023	PAID ON PRINCIPAL		665	665	695	713	0	(47)	0	(47)	0	665	0	0	0	4	01/15/2042	1.A
36225A-TG-5	GNMA PASS TH #780551 7.500		03/15/2023	PAID ON PRINCIPAL		731	731	749	746	0	(14)	0	(14)	0	731	0	0	0	11	04/15/2027	1.A
36225A-YM-6	GNMA PASS TH #780716 7.500		03/15/2023	PAID ON PRINCIPAL		1,175	1,175	1,205	1,195	0	(19)	0	(19)	0	1,175	0	0	0	15	02/15/2028	1.A
36241K-BF-4	GNMA PASS TH #781838 8.000		03/15/2023	PAID ON PRINCIPAL		14,985	14,985	16,350	15,655	0	(670)	0	(670)	0	14,985	0	0	0	202	12/15/2029	1.A
36241K-BG-2	GNMA PASS TH #781839 8.000		03/15/2023	PAID ON PRINCIPAL		5,050	5,050	5,466	5,118	0	(69)	0	(69)	0	5,050	0	0	0	65	06/15/2025	1.A
36241K-BL-1	GNMA PASS TH #781843 6.500		03/15/2023	PAID ON PRINCIPAL		15,259	15,259	16,094	15,668	0	(409)	0	(409)	0	15,259	0	0	0	172	11/15/2028	1.A
36241K-BM-9	GNMA PASS TH #781844 6.500		03/15/2023	PAID ON PRINCIPAL		104,245	104,245	109,758	108,312	0	(4,068)	0	(4,068)	0	104,245	0	0	0	1,053	03/15/2032	1.A
36241K-CT-3	GNMA PASS TH #781882 7.500		03/15/2023	PAID ON PRINCIPAL		13,878	13,878	14,867	14,363	0	(485)	0	(485)	0	13,878	0	0	0	173	03/15/2030	1.A
36241K-CU-0	GNMA PASS TH #781883 7.500		03/15/2023	PAID ON PRINCIPAL		11,175	11,175	11,970	11,593	0	(418)	0	(418)	0	11,175	0	0	0	140	03/15/2030	1.A
36241K-CV-8	GNMA PASS TH #781884 7.500		03/15/2023	PAID ON PRINCIPAL		14,183	14,183	15,195	14,739	0	(556)	0	(556)	0	14,183	0	0	0	178	04/15/2030	1.A
36241K-DH-8	GNMA PASS TH #781904 5.000		03/15/2023	PAID ON PRINCIPAL		40,465	40,465	39,825	39,932	0	533	0	533	0	40,465	0	0	0	247	04/15/2035	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750		03/20/2023	PAID ON PRINCIPAL		3,747	3,747	3,746	3,744	0	3	0	3	0	3,747	0	0	0	16	12/20/2062	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
..38375U-JP-6	GNR 2014-H12 KA CMO 2.750		01/20/2023	PAID ON PRINCIPAL		180,231	180,231	181,062	179,982	0	249	0	249	0	180,231	0	0	0	412	05/20/2064	1.A
..38376R-GY-6	GNR 2015-H22 GA CMO 2.000		03/20/2023	PAID ON PRINCIPAL		637,435	637,435	614,676	627,469	0	9,966	0	9,966	0	637,435	0	0	0	1,685	09/20/2065	1.A
..38376R-ML-7	GNR 2015-H32 KA CMO 2.700		03/20/2023	PAID ON PRINCIPAL		497,167	497,167	493,963	496,510	0	657	0	657	0	497,167	0	0	0	1,989	12/20/2065	1.A
..36225C-PC-4	G2 (ARM) #80418 3.000		03/20/2023	PAID ON PRINCIPAL		1,192	1,192	1,195	1,182	0	10	0	10	0	1,192	0	0	0	8	06/20/2030	1.A
..36202K-6Z-3	G2 (ARM) #8988 2.750		03/20/2023	PAID ON PRINCIPAL		2,507	2,507	2,512	2,499	0	8	0	8	0	2,507	0	0	0	9	10/20/2026	1.A
..38378N-EW-9	GNR 2013-162 A (PROJEC 2.750		03/16/2023	PAID ON PRINCIPAL		4,584	4,584	4,528	4,547	0	37	0	37	0	4,584	0	0	0	21	09/16/2046	1.A
..38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		03/16/2023	PAID ON PRINCIPAL		54,455	54,455	54,472	54,478	0	(23)	0	(23)	0	54,455	0	0	0	148	05/16/2055	1.A
..38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471		03/16/2023	PAID ON PRINCIPAL		266,127	266,127	267,197	267,020	0	(893)	0	(893)	0	266,127	0	0	0	847	09/16/2053	1.A
..38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750		03/16/2023	PAID ON PRINCIPAL		358,538	358,538	361,451	360,851	0	(2,313)	0	(2,313)	0	358,538	0	0	0	878	12/16/2047	1.A
..38379K-H5-0	GNR 2015-130 AH (PROJE 2.900		03/16/2023	PAID ON PRINCIPAL		79,137	79,137	81,017	79,856	0	(719)	0	(719)	0	79,137	0	0	0	383	08/16/2047	1.A
..38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300		03/16/2023	PAID ON PRINCIPAL		27,255	27,255	27,000	27,047	0	208	0	208	0	27,255	0	0	0	105	11/16/2048	1.A
..38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650		03/16/2023	PAID ON PRINCIPAL		51,934	51,934	52,255	52,077	0	(143)	0	(143)	0	51,934	0	0	0	230	03/16/2050	1.A
..38379R-5R-0	GNR 2017-145A (PROJECT 2.700		03/16/2023	PAID ON PRINCIPAL		230,247	230,247	230,175	230,191	0	56	0	56	0	230,247	0	0	0	579	10/16/2051	1.A
..38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600		03/16/2023	PAID ON PRINCIPAL		29,893	29,893	29,678	29,675	0	218	0	218	0	29,893	0	0	0	130	07/16/2057	1.A
..38380M-BX-8	GNR 2018-98 A (PROJECT 3.000		03/16/2023	PAID ON PRINCIPAL		6,916	6,916	6,915	6,914	0	2	0	2	0	6,916	0	0	0	35	10/16/2050	1.A
..38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250		03/16/2023	PAID ON PRINCIPAL		12,954	12,954	12,741	12,648	0	307	0	307	0	12,954	0	0	0	70	03/16/2059	1.A
..83162C-TV-5	SBAP 2011-20B 1 4.220		02/01/2023	PAID ON PRINCIPAL		134,784	134,784	134,784	134,412	0	372	0	372	0	134,784	0	0	0	2,844	02/01/2031	1.A
..83162C-UR-2	SBAP 2012-20C 1 2.510		03/01/2023	PAID ON PRINCIPAL		275,261	275,261	275,354	274,609	0	652	0	652	0	275,261	0	0	0	3,455	03/01/2032	1.A
..83162C-WK-5	SBAP 2014-20G 1 2.870		01/01/2023	PAID ON PRINCIPAL		173,805	173,805	175,510	174,327	0	(522)	0	(522)	0	173,805	0	0	0	2,553	07/01/2034	1.A
..83162C-XE-8	SBAP 2015-20H 1 2.820		02/01/2023	PAID ON PRINCIPAL		417,681	417,681	417,958	416,032	0	1,650	0	1,650	0	417,681	0	0	0	6,078	08/01/2035	1.A
..83162C-XG-3	SBAP 2015-20I 1 2.820		03/01/2023	PAID ON PRINCIPAL		595,424	595,424	595,424	592,609	0	2,815	0	2,815	0	595,424	0	0	0	8,624	09/01/2035	1.A
..83162C-XN-8	SBAP 2016-20A 1 2.780		01/01/2023	PAID ON PRINCIPAL		241,964	241,964	241,964	240,827	0	1,137	0	1,137	0	241,964	0	0	0	3,468	01/01/2036	1.A
..83162C-YH-0	SBAP 2017-20B 1 2.820		02/01/2023	PAID ON PRINCIPAL		662,511	662,511	665,445	662,209	0	301	0	301	0	662,511	0	0	0	9,708	02/01/2037	1.A
..83162C-YU-1	SBAP 2017-20H 1 2.750		02/01/2023	PAID ON PRINCIPAL		631,302	631,302	631,302	629,353	0	1,950	0	1,950	0	631,302	0	0	0	9,134	08/01/2037	1.A
..83162C-ZT-3	SBAP 2018-10E 1 3.140		03/01/2023	PAID ON PRINCIPAL		131,846	131,846	131,846	131,650	0	196	0	196	0	131,846	0	0	0	2,070	09/01/2028	1.A
..83162C-ZP-1	SBAP 2018-20G 1 3.540		01/01/2023	PAID ON PRINCIPAL		211,515	211,515	211,218	210,190	0	1,326	0	1,326	0	211,515	0	0	0	3,957	07/01/2038	1.A
..83162C-ZR-7	SBAP 2018-20H 1 3.580		02/01/2023	PAID ON PRINCIPAL		550,214	550,214	547,968	544,792	0	5,422	0	5,422	0	550,214	0	0	0	10,226	08/01/2038	1.A
..83162C-ZU-0	SBAP 2018-20I 1 3.530		03/01/2023	PAID ON PRINCIPAL		618,637	618,637	617,386	614,828	0	3,808	0	3,808	0	618,637	0	0	0	11,284	09/01/2038	1.A
..831641-FB-6	SBIC 2014-10B 1 3.015		03/10/2023	PAID ON PRINCIPAL		170,307	170,307	170,307	170,246	0	62	0	62	0	170,307	0	0	0	2,546	09/10/2024	1.A
..831641-FE-0	SBIC 2015-10B 1 2.829		03/10/2023	PAID ON PRINCIPAL		371,257	371,257	371,257	371,170	0	86	0	86	0	371,257	0	0	0	5,208	09/10/2025	1.A
..831641-FQ-3	SBIC 2020-10B 1 1.034		03/10/2023	PAID ON PRINCIPAL		8,753	8,753	8,753	8,755	0	(1)	0	(1)	0	8,753	0	0	0	45	09/10/2030	1.A
0109999999. Subtotal - Bonds - U.S. Governments						100,536,756	105,974,797	101,073,615	101,174,470	0	109,392	0	109,392	0	101,283,861	0	(752,698)	(752,698)	734,934	XXX	XXX
Bonds - All Other Governments																					
..62959Z-RN-5	CANADA NHA PASS THRU P 1.740		03/15/2023	PAID ON PRINCIPAL		80,638	80,638	79,831	80,238	0	400	0	400	0	80,638	0	0	0	218	01/01/2025	1.A
..62959Z-X6-5	CANADA NHA PASS THRU P 1.920		03/15/2023	PAID ON PRINCIPAL		6,163	6,163	6,121	6,130	0	33	0	33	0	6,163	0	0	0	20	01/01/2030	1.A
0309999999. Subtotal - Bonds - All Other Governments						86,801	86,801	85,951	86,368	0	434	0	434	0	86,801	0	0	0	237	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
..246381-GF-8	DELAWARE GENERAL OBLIG 3.500		03/02/2023	MORGAN STANLEY		10,101,012	10,030,000	10,564,900	10,216,648	0	(9,472)	0	(9,472)	0	10,207,177	0	(106,164)	(106,164)	177,475	03/01/2033	1.A FE
..68609B-NN-3	OREGON GENERAL OBLIGAT 5.000		01/11/2023	HILLTOP SECURITIES		3,393,458	3,185,000	3,662,272	3,321,956	0	(1,527)	0	(1,527)	0	3,320,429	0	73,029	73,029	71,220	08/01/2036	1.B FE
..68609B-NN-3	OREGON GENERAL OBLIGAT 5.000		01/06/2023	MUNI CENTER		320,526	300,000	344,955	312,900	0	(118)	0	(118)	0	312,782	0	7,744	7,744	6,625	08/01/2036	1.B FE
..924258-W4-4	VERMONT GENERAL OBLIGA 3.250		03/01/2023	PIPER JAFFRAY		1,970,100	1,980,000	2,043,895	1,998,833	0	(1,155)	0	(1,155)	0	1,997,678	0	(27,578)	(27,578)	35,214	08/15/2030	1.B FE
..924258-W5-1	VERMONT GENERAL OBLIGA 3.250		03/01/2023	PIPER JAFFRAY		992,680	1,000,000	1,026,230	1,007,747	0	(481)	0	(481)	0	1,007,266	0	(14,586)	(14,586)	17,875	08/15/2031	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						16,777,777	16,495,000	17,642,252	16,858,084	0	(12,751)	0	(12,751)	0	16,845,332	0	(67,556)	(67,556)	308,409	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..021087-UB-5	ALPINE SCH DIST GO S20 4.000		03/15/2023	REDEEMED		6,900,000	6,900,000	6,865,500	6,895,610	0	4,390	0	4,390	0	6,900,000	0	0	0	138,000	03/15/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..038699-TY-0	ARAPAHOE CO SD #6 LITT 5.500		02/17/2023	HUNTINGTON SECURITIES ..		1,780,330	1,550,000	1,941,499	1,796,842	0	(5,406)	0	(5,406)	0	1,791,436	0	(11,106)	(11,106)	18,944	12/01/2032	1.C FE
..041431-TA-5	ARLINGTON CO GENERAL O 5.000		02/07/2023	BREAN CAPITAL		10,327,562	9,255,000	10,998,087	10,281,663	0	(17,104)	0	(17,104)	0	10,264,560	0	63,002	63,002	222,377	08/15/2036	1.A FE
..041826-3C-0	ARLINGTON ISD GENERAL 5.000		01/31/2023	MUNI CENTER		108,610	100,000	117,810	106,932	0	(182)	0	(182)	0	106,751	0	1,859	1,859	2,319	02/15/2037	1.A FE
..052430-JJ-5	AUSTIN ISD GENERAL OBL 4.000		01/09/2023	MORGAN STANLEY		3,936,125	3,850,000	4,036,494	3,884,042	0	(501)	0	(501)	0	3,883,540	0	52,584	52,584	68,017	08/01/2034	1.A FE
..069383-4W-4	BARTLETT GENERAL OBLIG 4.000		02/22/2023	JEFFERIES & CO INC		2,678,583	2,570,000	2,875,213	2,723,603	0	(4,421)	0	(4,421)	0	2,719,183	0	(40,600)	(40,600)	49,116	09/01/2032	1.B FE
..073900-B7-6	BEAUFORT CO SCHOOL DIS 4.000		01/12/2023	MORGAN STANLEY		1,483,506	1,460,000	1,565,675	1,474,223	0	(395)	0	(395)	0	1,473,829	0	9,677	9,677	21,413	03/01/2028	1.C FE
..073900-F2-3	BEAUFORT CO SCHOOL DIS 3.500		02/02/2023	J P MORGAN CHASE SECURITIES INC		2,878,744	2,835,000	2,983,129	2,870,989	0	(1,404)	0	(1,404)	0	2,869,585	0	9,159	9,159	41,895	03/01/2028	1.C FE
..082744-DC-4	BENTON & LINN CNTYS SD 5.000		02/02/2023	FIFTH THIRD SECURITIES		5,616,450	5,000,000	5,871,950	5,512,963	0	(7,824)	0	(7,824)	0	5,505,139	0	111,311	111,311	33,333	06/15/2035	1.B FE
..083774-KB-4	BERGEN CO IMPT AUTH CN 3.500		03/01/2023	CITIGROUP GLOBAL MARKETS		1,009,220	1,000,000	1,061,890	1,023,584	0	(1,040)	0	(1,040)	0	1,022,544	0	(13,324)	(13,324)	19,153	08/15/2031	1.A FE
..126775-TT-2	CABARRUS CO GENERAL OB 5.000		03/01/2023	MATURED		4,250,000	4,250,000	4,918,313	4,263,169	0	(13,169)	0	(13,169)	0	4,250,000	0	0	0	106,250	03/01/2023	1.A FE
..132285-3N-5	CAMBRIDGE GEN OBLIG LT 3.250		02/07/2023	MUNI CENTER		308,520	300,000	309,528	303,285	0	(101)	0	(101)	0	303,184	0	5,336	5,336	4,713	02/15/2034	1.A FE
..134159-XL-1	CAMPBELL UHSD GO REF S 4.000		01/11/2023	FIDELITY CAPITAL MARKETS SERVICES		1,325,288	1,250,000	1,332,338	1,287,000	0	(251)	0	(251)	0	1,286,750	0	38,538	38,538	22,361	08/01/2032	1.B FE
..139015-PT-2	CANYON ISD GENERAL OBL 5.000		01/06/2023	WELLS FARGO SECURITIES		1,407,532	1,290,000	1,509,855	1,387,741	0	(489)	0	(489)	0	1,387,252	0	20,280	20,280	25,800	02/15/2032	1.A FE
..144879-6Q-1	CARROLL CO GENERAL OBL 3.375		03/07/2023	STIFEL NICOLAUS & CO INC		1,350,813	1,355,000	1,383,062	1,363,895	0	(561)	0	(561)	0	1,363,334	0	(12,521)	(12,521)	16,133	11/01/2033	1.A FE
..161035-FY-1	CHARLOTTE GENERAL OBLI 4.000		03/07/2023	MUNI CENTER		203,750	200,000	210,058	201,711	0	(219)	0	(219)	0	201,493	0	2,257	2,257	5,511	07/01/2033	1.A FE
..161035-HD-5	CHARLOTTE GENERAL OBLI 4.000		02/17/2023	J P MORGAN CHASE SECURITIES INC		1,864,246	1,810,000	2,036,847	1,898,586	0	(3,414)	0	(3,414)	0	1,895,171	0	(30,926)	(30,926)	46,256	07/01/2033	1.A FE
..184540-7B-2	CLEAR CREEK ISD GO REF 5.000		02/06/2023	J P MORGAN CHASE SECURITIES INC		3,229,354	3,095,000	3,625,266	3,222,546	0	(5,755)	0	(5,755)	0	3,216,791	0	12,563	12,563	73,936	02/15/2034	1.A FE
..194475-UA-5	COLLEGE STATION ISD GO 4.000		02/24/2023	DAVENPORT & COMPANY		513,880	500,000	556,055	522,627	0	(920)	0	(920)	0	521,707	0	(7,827)	(7,827)	10,667	08/15/2032	1.A FE
..199492-JV-2	COLUMBUS GENERAL OBLIG 4.000		01/25/2023	MORGAN STANLEY		11,919,826	11,720,000	12,582,123	11,833,833	0	(6,787)	0	(6,787)	0	11,827,046	0	92,780	92,780	209,658	02/15/2029	1.A FE
..199492-LP-2	COLUMBUS GENERAL OBLIG 3.250		02/14/2023	MUNI CENTER		558,634	550,000	564,124	552,583	0	(93)	0	(93)	0	552,490	0	6,144	6,144	7,877	08/15/2028	1.A FE
..199492-VP-1	COLUMBUS GENERAL OBLIG 4.000		03/01/2023	BAS-MERRILL LYNCH		1,036,980	1,000,000	1,101,060	1,052,081	0	(1,726)	0	(1,726)	0	1,050,354	0	(13,374)	(13,374)	16,778	04/01/2033	1.A FE
..231237-J9-0	CUPERTINO USD GO REF S 3.250		02/22/2023	PIPER JAFFRAY		1,769,675	1,775,000	1,874,471	1,812,373	0	(1,435)	0	(1,435)	0	1,810,938	0	(41,263)	(41,263)	32,369	08/01/2030	1.B FE
..234685-LJ-2	DALLAS CO CCD GO LTD R 3.000		01/30/2023	HILLTOP SECURITIES		5,221,686	5,100,000	4,913,340	4,926,418	0	4,434	0	4,434	0	4,930,851	0	290,835	290,835	70,550	02/15/2028	1.A FE
..239019-Y6-3	DAVIS CO SCH DIST GO S 3.125		02/07/2023	JEFFERIES & CO INC		4,099,450	4,075,000	3,985,309	4,008,962	0	497	0	497	0	4,009,460	0	89,990	89,990	23,700	06/01/2033	1.A FE
..249174-TV-5	DENVER CITY & CO SD #1 3.500		02/16/2023	MORGAN STANLEY		330,892	325,000	332,722	326,672	0	(123)	0	(123)	0	326,549	0	4,343	4,343	2,528	12/01/2028	1.B FE
..249174-TV-5	DENVER CITY & CO SD #1 3.500		03/08/2023	PIPER JAFFRAY		3,804,488	3,795,000	3,885,169	3,814,525	0	(1,937)	0	(1,937)	0	3,812,588	0	(8,101)	(8,101)	36,158	12/01/2028	1.B FE
..280605-2L-9	EDINA GENERAL OBLIGATI 3.000		02/01/2023	MATURED		370,000	370,000	377,755	370,000	0	0	0	0	0	370,000	0	0	0	5,550	02/01/2023	1.A FE
..363658-JH-9	GALLATIN CO HSD #7 BOZ 4.000		03/03/2023	UBS AG		2,496,319	2,425,000	2,632,144	2,525,585	0	(3,900)	0	(3,900)	0	2,521,685	0	(25,365)	(25,365)	25,597	06/01/2033	1.C FE
..366155-R4-3	GARLAND ISD GO S2018 (5.000		01/31/2023	WELLS FARGO SECURITIES		2,484,555	2,230,000	2,612,356	2,448,007	0	(3,248)	0	(3,248)	0	2,444,759	0	39,796	39,796	51,414	02/15/2034	1.A FE
..382505-KT-1	GOODYEAR GENERAL OBLIG 3.000		01/30/2023	STIFEL NICOLAUS & CO INC		836,302	820,000	826,822	823,436	0	(72)	0	(72)	0	823,364	0	12,937	12,937	14,350	07/01/2030	1.B FE
..395460-3W-6	GREENSBORO GENERAL OBL 2.750		03/01/2023	MUNI CENTER		499,555	500,000	524,970	509,768	0	(453)	0	(453)	0	509,315	0	(9,760)	(9,760)	8,097	02/01/2029	1.A FE
..414005-SZ-2	HARRIS CO GO REF S2014 5.000		03/02/2023	CITIGROUP GLOBAL MARKETS		2,081,663	2,035,000	2,409,379	2,108,025	0	(6,991)	0	(6,991)	0	2,101,033	0	(19,371)	(19,371)	42,961	10/01/2031	1.A FE
..414005-TA-6	HARRIS CO GO REF S2014 5.000		01/31/2023	WELLS FARGO SECURITIES		4,748,467	4,565,000	5,378,620	4,724,060	0	(7,378)	0	(7,378)	0	4,716,682	0	31,785	31,785	76,083	10/01/2032	1.A FE
..419722-V2-6	HAWAII CO GENERAL OBLI 5.000		03/01/2023	MORGAN STANLEY		1,857,993	1,750,000	2,075,238	1,901,073	0	(5,746)	0	(5,746)	0	1,895,326	0	(37,334)	(37,334)	43,993	09/01/2036	1.C FE
..425507-FY-1	HENNEPIN CO GENERAL OB 5.000		02/03/2023	BAS-MERRILL LYNCH		5,662,569	5,180,000	6,055,316	5,597,841	0	(9,915)	0	(9,915)	0	5,587,926	0	74,643	74,643	46,764	12/01/2034	1.A FE
..440673-H2-0	HORRY CO SCHOOL DISTRI 3.500		03/02/2023	JEFFERIES & CO INC		15,344,559	15,355,000	16,152,078	15,546,697	0	(14,428)	0	(14,428)	0	15,532,269	0	(187,710)	(187,710)	271,698	03/01/2031	1.C FE
..462668-GS-7	IREDELL CO GENERAL OBL 3.000		02/23/2023	HILLTOP SECURITIES		1,270,779	1,290,000	1,323,669	1,298,923	0	(559)	0	(559)	0	1,298,365	0	(27,586)	(27,586)	15,373	04/01/2029	1.A FE
..462668-GS-7	IREDELL CO GENERAL OBL 3.000		01/24/2023	MUNI CENTER		561,149	550,000	564,355	553,804	0	(113)	0	(113)	0	553,691	0	7,457	7,457	5,271	04/01/2029	1.A FE
..472736-P9-2	JEFFERSON CO SD R-001 5.250		02/16/2023	INSPEREX LLC		104,577	100,000	117,645	102,954	0	(207)	0	(207)	0	102,747	0	1,830	1,830	963	12/15/2024	1.C FE
..472538-LR-6	JEFFERSON SCHOOL DIST 5.000		03/30/2023	MORGAN STANLEY		485,603	455,000	533,337	485,828	0	(2,333)	0	(2,333)	0	483,495	0	2,109	2,109	13,271	03/01/2036	1.A Z

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
..472538-LT-2	JEFFERSON SCHOOL DIST 5.000		02/28/2023	JEFFERIES & CO INC		2,039,546	1,945,000	2,279,871	2,076,779	0	(6,585)	0	(6,585)	0	2,070,194	0	(30,648)	(30,648)	48,625	03/01/2036	1.B FE
..47844P-FD-2	JOHNSON CO GENERAL OBL 3.500		02/08/2023	J P MORGAN CHASE SECURITIES INC		814,314	805,000	835,365	810,820	0	(349)	0	(349)	0	810,470	0	3,843	3,843	12,366	09/01/2028	1.A FE
..47844P-FE-0	JOHNSON CO GENERAL OBL 3.500		01/13/2023	MORGAN STANLEY		1,052,605	1,040,000	1,074,788	1,046,676	0	(169)	0	(169)	0	1,046,506	0	6,098	6,098	13,751	09/01/2029	1.A FE
..47844P-FF-7	JOHNSON CO GENERAL OBL 3.500		03/02/2023	JEFFERIES & CO INC		1,241,240	1,240,000	1,276,196	1,246,956	0	(670)	0	(670)	0	1,246,286	0	(5,046)	(5,046)	21,941	09/01/2030	1.A FE
..47844P-FG-5	JOHNSON CO GENERAL OBL 3.500		03/02/2023	JEFFERIES & CO INC		1,280,922	1,280,000	1,311,936	1,286,145	0	(586)	0	(586)	0	1,285,558	0	(4,637)	(4,637)	22,649	09/01/2031	1.A FE
..47844P-FH-3	JOHNSON CO GENERAL OBL 3.500		03/02/2023	JEFFERIES & CO INC		1,325,755	1,325,000	1,352,481	1,330,290	0	(498)	0	(498)	0	1,329,792	0	(4,037)	(4,037)	23,445	09/01/2032	1.A FE
..47844P-FJ-9	JOHNSON CO GENERAL OBL 3.500		03/02/2023	JEFFERIES & CO INC		1,374,986	1,375,000	1,397,743	1,379,380	0	(404)	0	(404)	0	1,378,976	0	(3,990)	(3,990)	24,330	09/01/2033	1.A FE
..47844P-FK-6	JOHNSON CO GENERAL OBL 3.500		03/02/2023	JEFFERIES & CO INC		1,417,330	1,420,000	1,437,565	1,423,379	0	(302)	0	(302)	0	1,423,077	0	(5,747)	(5,747)	25,126	09/01/2034	1.A FE
..47844P-GN-9	JOHNSON CO GENERAL OBL 3.500		03/02/2023	JEFFERIES & CO INC		1,881,072	1,880,000	1,934,031	1,891,458	0	(1,109)	0	(1,109)	0	1,890,350	0	(9,278)	(9,278)	33,266	09/01/2032	1.A FE
..478700-X6-9	JOHNSON CO USD #229 BL 3.500		03/08/2023	JEFFERIES & CO INC		4,868,198	4,870,000	4,933,894	4,883,786	0	(1,368)	0	(1,368)	0	4,882,418	0	(14,219)	(14,219)	74,809	10/01/2033	1.B FE
..479340-UD-1	JOHNSTON CO GENERAL OB 3.000		01/25/2023	MORGAN STANLEY		1,765,208	1,750,000	1,846,600	1,783,097	0	(703)	0	(703)	0	1,782,395	0	(17,187)	(17,187)	25,521	02/01/2030	1.B FE
..490224-NX-6	KENT GO GENERAL OBLIGA 3.750		03/03/2023	WELLS FARGO SECURITIES		667,372	660,000	705,586	672,915	0	(826)	0	(826)	0	672,089	0	(4,717)	(4,717)	12,719	09/01/2030	1.B FE
..495224-4M-6	KING CO SD #411 ISSAQU 5.000		02/02/2023	J P MORGAN CHASE SECURITIES INC		5,607,750	5,000,000	5,864,850	5,480,195	0	(8,174)	0	(8,174)	0	5,472,021	0	135,729	135,729	43,056	12/01/2033	1.B FE
..498062-QV-3	KITSAP CO SD#303 BAINB 5.000		01/30/2023	KEYBANC CAPITAL MARK		1,223,068	1,100,000	1,285,262	1,204,586	0	(1,669)	0	(1,669)	0	1,202,918	0	20,150	20,150	9,167	12/01/2033	1.A FE
..511074-PY-6	LAKE TRAVIS ISD GO REF 4.000		02/15/2023	REDEEMED		3,275,000	3,275,000	3,632,630	3,279,861	0	(4,861)	0	(4,861)	0	3,275,000	0	0	0	65,500	02/15/2030	1.A FE
..511074-PZ-3	LAKE TRAVIS ISD GO REF 4.000		02/15/2023	REDEEMED		3,505,000	3,505,000	3,871,658	3,509,986	0	(4,986)	0	(4,986)	0	3,505,000	0	0	0	70,100	02/15/2031	1.A FE
..511074-TR-7	LAKE TRAVIS ISD GO S20 5.000		03/02/2023	PIPER JAFFRAY		1,535,034	1,430,000	1,642,755	1,536,052	0	(4,145)	0	(4,145)	0	1,531,907	0	3,127	3,127	39,325	02/15/2037	1.A FE
..515300-RL-7	LANE CO SD #4J EUGENE 2.500		03/08/2023	MUNI CENTER		162,669	165,000	157,270	157,654	0	289	0	289	0	157,943	0	4,725	4,725	974	06/15/2027	1.B FE
..517138-XW-8	LARIMER CO SD #R-1 POU 5.000		01/25/2023	BANCROFT CAPITAL		3,294,208	2,885,000	3,404,358	3,205,818	0	(3,617)	0	(3,617)	0	3,202,201	0	92,007	92,007	16,829	12/15/2032	1.B FE
..520121-KH-6	LAWRENCE GENERAL OBLIG 3.250		01/13/2023	MORGAN STANLEY		1,088,640	1,080,000	1,112,540	1,086,377	0	(162)	0	(162)	0	1,086,215	0	2,425	2,425	13,260	09/01/2030	1.B FE
..526030-U6-6	LENEXA GENERAL OBLIGAT 3.500		01/10/2023	MORGAN STANLEY		923,386	910,000	947,538	917,612	0	(122)	0	(122)	0	917,491	0	5,895	5,895	11,501	09/01/2028	1.A FE
..529063-RU-5	LEXINGTON CO SCH DIST 3.500		02/07/2023	JEFFERIES & CO INC		10,430,224	10,285,000	10,606,818	10,360,981	0	(3,501)	0	(3,501)	0	10,357,480	0	72,745	72,745	186,987	02/01/2030	1.C FE
..529063-SJ-9	LEXINGTON CO SCH DIST 3.250		02/07/2023	JEFFERIES & CO INC		1,782,387	1,760,000	1,820,861	1,780,612	0	(639)	0	(639)	0	1,779,973	0	2,414	2,414	29,712	02/01/2032	1.C FE
..545540-ER-3	LOS GATOS-SARATOGA JOI 4.000		01/26/2023	MORGAN STANLEY		1,608,260	1,530,000	1,741,538	1,613,010	0	(1,583)	0	(1,583)	0	1,611,428	0	(3,168)	(3,168)	29,920	08/01/2034	1.B FE
..545540-ER-3	LOS GATOS-SARATOGA JOI 4.000		01/25/2023	MUNI CENTER		184,765	175,000	199,196	184,495	0	(181)	0	(181)	0	184,314	0	451	451	3,422	08/01/2034	1.B FE
..549220-U6-6	LUBBOCK ISD GEN OBLIG 5.000		02/15/2023	REDEEMED		995,000	995,000	1,093,724	996,452	0	(1,452)	0	(1,452)	0	995,000	0	0	0	24,875	02/15/2028	1.A FE
..549220-U7-4	LUBBOCK ISD GEN OBLIG 5.000		02/15/2023	REDEEMED		700,000	700,000	764,267	700,943	0	(943)	0	(943)	0	700,000	0	0	0	17,500	02/15/2029	1.A FE
..549220-V2-4	LUBBOCK ISD GEN OBLIG 5.000		02/15/2023	REDEEMED		2,205,000	2,205,000	2,348,612	2,207,069	0	(2,069)	0	(2,069)	0	2,205,000	0	0	0	55,125	02/15/2033	1.A FE
..549220-V4-0	LUBBOCK ISD GEN OBLIG 5.000		02/15/2023	REDEEMED		1,000,000	1,000,000	1,059,570	1,000,852	0	(852)	0	(852)	0	1,000,000	0	0	0	25,000	02/15/2034	1.A FE
..56516P-WJ-8	MAPLE GROVE GO TAXABLE .410		02/01/2023	MATURED		3,085,000	3,085,000	3,085,000	3,085,000	0	0	0	0	0	3,085,000	0	0	0	6,324	02/01/2023	1.A FE
..574157-2T-9	MARYLAND NATIONAL CAP 3.250		02/06/2023	JEFFERIES & CO INC		1,151,765	1,140,000	1,163,666	1,145,811	0	(282)	0	(282)	0	1,145,529	0	6,236	6,236	20,789	01/15/2031	1.A FE
..581664-ES-4	MCKINNEY ISD GEN OBLIG 5.000		03/03/2023	MORGAN STANLEY		3,898,405	3,775,000	4,391,986	3,928,196	0	(12,612)	0	(12,612)	0	3,915,585	0	(17,180)	(17,180)	105,385	02/15/2031	1.A FE
..581664-ES-4	MCKINNEY ISD GEN OBLIG 5.000		01/05/2023	MUNI CENTER		105,516	100,000	116,344	104,058	0	(41)	0	(41)	0	104,017	0	1,499	1,499	2,000	02/15/2031	1.A FE
..609561-FB-6	MONMOUTH CO GENERAL OB 3.000		02/03/2023	JEFFERIES & CO INC		5,886,699	5,815,000	5,902,516	5,840,429	0	(961)	0	(961)	0	5,839,467	0	47,232	47,232	97,401	07/15/2028	1.A FE
..624454-LT-9	MOUNTAIN VIEW LOS ALTO 4.000		02/07/2023	BANCROFT CAPITAL		1,047,580	1,000,000	1,080,650	1,038,892	0	(1,048)	0	(1,048)	0	1,037,844	0	9,736	9,736	20,778	08/01/2034	1.A FE
..627627-RE-4	MUSKEGO NORWAY SCHOOL 3.250		03/02/2023	PIPER JAFFRAY		939,675	935,000	962,564	945,053	0	(498)	0	(498)	0	944,555	0	(4,880)	(4,880)	12,830	04/01/2035	1.A
..644800-2H-6	NEW HANOVER CO GENERAL 3.500		03/09/2023	STONEX FINANCIAL		4,171,232	4,160,000	4,247,152	4,181,539	0	(1,947)	0	(1,947)	0	4,179,593	0	(8,361)	(8,361)	88,573	02/01/2032	1.A FE
..676193-MB-8	O'FALLON GENERAL OBLIG 3.250		02/07/2023	JEFFERIES & CO INC		2,600,583	2,570,000	2,620,372	2,587,654	0	(515)	0	(515)	0	2,587,140	0	13,443	13,443	36,426	03/01/2032	1.C FE
..690275-5X-6	OVERLAND PARK GENERAL 5.000		03/06/2023	STERN BROTHERS		885,248	795,000	919,648	872,047	0	(2,259)	0	(2,259)	0	869,788	0	15,460	15,460	20,538	09/01/2031	1.A FE
..712838-RR-4	PEORIA GENERAL OBLIGAT 3.375		03/07/2023	STIFEL NICOLAUS & CO INC		1,815,381	1,815,000	1,846,998	1,824,432	0	(700)	0	(700)	0	1,823,732	0	(8,351)	(8,351)	39,646	07/15/2031	1.A FE
..736688-KE-1	PORTLAND CCD GO REF S2 5.000		01/11/2023	HILLTOP SECURITIES		2,604,096	2,400,000	2,774,880	2,549,113	0	(1,272)	0	(1,272)	0	2,547,841	0	56,255	56,255	9,000	06/15/2029	1.B FE
..748233-QU-0	QUEEN ANNES CO GENERAL 4.000		01/03/2023	MORGAN STANLEY		1,537,374	1,520,000	1,575,647	1,528,039	0	(53)	0	(53)	0	1,527,987	0	9,387	9,387	15,707	04/01/2033	1.B FE
..783244-CJ-8	RUTHERFORD CO GENERAL 3.500		01/03/2023	MORGAN STANLEY		1,006,530	1,000,000	1,052,100	1,008,006	0	(53)	0	(53)	0	1,007,954	0	(1,424)	(1,424)	9,042	04/01/2030	1.B FE
..789177-QU-9	SAINT CLOUD ISD #742 G 4.000		01/05/2023	MORGAN STANLEY		2,596,175	2,500,000	2,640,500	2,553,059	0	(220)	0	(220)	0	2,552,839	0	43,336	43,336	43,056	02/01/2034	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..789177-QX-3	SAINT CLOUD ISD #742 G 4.000		01/23/2023	FIFTH THIRD SECURITIES		1,538,061	1,470,000	1,538,664	1,496,009	0	(488)	0	(488)	0	1,495,522	0	42,539	42,539	28,257	02/01/2037	1.B FE
..101565-F5-3	SAINT VRAIN VALLEY SD# 4.000		02/28/2023	MIDDLEGATE SECURITIES		4,085,640	4,000,000	4,424,920	4,140,959	0	(7,741)	0	(7,741)	0	4,133,218	0	(47,578)	(47,578)	33,778	12/15/2032	1.B FE
..795676-SM-8	SALT LAKE CO GEN OBLIG 3.000		02/23/2023	STERN BROTHERS		952,483	960,000	987,994	967,930	0	(476)	0	(476)	0	967,453	0	(14,970)	(14,970)	5,520	12/15/2029	1.A FE
..802498-RB-3	SANTA MONICA-MALIBU US 5.000		02/16/2023	WELLS FARGO SECURITIES		152,397	140,000	171,011	154,872	0	(404)	0	(404)	0	154,468	0	(2,071)	(2,071)	4,394	07/01/2035	1.B FE
..812626-5C-9	SEATTLE GENERAL OBLIGA 4.000		03/07/2023	MUNI CENTER		102,156	100,000	104,111	101,123	0	(87)	0	(87)	0	101,037	0	1,119	1,119	1,089	12/01/2034	1.A FE
..833153-TW-9	SNOHOMISH CO SD #15 ED 5.000		01/06/2023	CITIGROUP GLOBAL MARKETS		1,547,850	1,500,000	1,754,010	1,540,847	0	(636)	0	(636)	0	1,540,211	0	7,639	7,639	7,917	12/01/2030	1.B FE
..833153-TX-7	SNOHOMISH CO SD #15 ED 5.000		02/10/2023	CITIGROUP GLOBAL MARKETS		3,340,578	3,250,000	3,779,068	3,335,313	0	(6,957)	0	(6,957)	0	3,328,356	0	12,222	12,222	32,500	12/01/2031	1.B FE
..834664-5J-9	SOMERSET CO GENERAL OB 3.000		02/03/2023	JEFFERIES & CO INC		1,713,035	1,695,000	1,677,084	1,682,419	0	96	0	96	0	1,682,515	0	30,520	30,520	30,369	07/01/2031	1.A FE
..848797-NV-4	SPOKANE CO SD #356 CEN 5.000		03/08/2023	JEFFERIES & CO INC		2,893,169	2,785,000	3,204,449	2,898,640	0	(8,636)	0	(8,636)	0	2,890,004	0	3,165	3,165	37,907	12/01/2032	1.B FE
..851035-RS-6	SPRINGFIELD SD #R-12 G 4.000		03/01/2023	REDEEMED		2,200,000	2,200,000	2,243,054	2,200,729	0	(729)	0	(729)	0	2,200,000	0	0	0	44,000	03/01/2028	1.B FE
..851035-RU-1	SPRINGFIELD SD #R-12 G 4.000		03/01/2023	REDEEMED		2,400,000	2,400,000	2,397,048	2,399,708	0	292	0	292	0	2,400,000	0	0	0	48,000	03/01/2030	1.B FE
..851035-RW-7	SPRINGFIELD SD #R-12 G 5.000		03/01/2023	REDEEMED		4,000,000	4,000,000	4,319,800	4,006,383	0	(6,383)	0	(6,383)	0	4,000,000	0	0	0	100,000	03/01/2032	1.B FE
..851035-RX-5	SPRINGFIELD SD #R-12 G 5.000		03/01/2023	REDEEMED		1,000,000	1,000,000	1,077,510	1,001,545	0	(1,545)	0	(1,545)	0	1,000,000	0	0	0	25,000	03/01/2033	1.B FE
..866045-NC-7	SUMMIT CO SD #RE001 GO 5.000		02/06/2023	JEFFERIES & CO INC		1,822,043	1,665,000	1,950,897	1,789,062	0	(3,022)	0	(3,022)	0	1,786,040	0	36,003	36,003	15,263	12/01/2032	1.A FE
..879709-5J-8	TEMPE GENERAL OBLIGATI 5.000		02/23/2023	KEYBANC CAPITAL MARK		624,755	575,000	692,542	631,454	0	(1,762)	0	(1,762)	0	629,692	0	(4,937)	(4,937)	18,608	07/01/2033	1.A FE
..886155-PD-6	THURSTON CO SD #33 TUM 4.000		02/24/2023	RBC CAPITAL MARKETS		934,407	900,000	996,660	948,005	0	(1,610)	0	(1,610)	0	946,396	0	(11,989)	(11,989)	8,600	12/01/2032	1.A FE
..927734-ZQ-9	VIRGINIA BEACH GENERAL 4.000		03/07/2023	MUNI CENTER		223,428	220,000	231,132	221,698	0	(237)	0	(237)	0	221,462	0	1,966	1,966	3,129	05/01/2032	1.A FE
..927734-ZR-7	VIRGINIA BEACH GENERAL 4.000		03/07/2023	MUNI CENTER		203,122	200,000	208,908	201,362	0	(190)	0	(190)	0	201,172	0	1,950	1,950	2,844	05/01/2033	1.A FE
..937751-4J-1	WASHINGTON CO GENERAL 3.750		01/03/2023	MORGAN STANLEY		894,160	885,000	944,667	895,782	0	(61)	0	(61)	0	895,722	0	(1,562)	(1,562)	16,870	07/01/2031	1.B FE
..943504-4D-9	WAUWATOSA GENERAL OBLI 3.000		01/31/2023	J P MORGAN CHASE SECURITIES INC		1,107,711	1,100,000	1,106,622	1,102,121	0	(69)	0	(69)	0	1,102,052	0	5,659	5,659	5,500	12/01/2028	1.A FE
..946813-US-9	WAYZATA ISD #284 GO S2 3.750		02/01/2023	REDEEMED		9,695,000	9,695,000	9,867,571	9,696,492	0	(1,492)	0	(1,492)	0	9,695,000	0	0	0	181,781	02/01/2032	1.A FE
..946813-UT-7	WAYZATA ISD #284 GO S2 3.750		02/01/2023	REDEEMED		10,085,000	10,085,000	10,204,104	10,085,871	0	(871)	0	(871)	0	10,085,000	0	0	0	189,094	02/01/2033	1.A FE
..946813-UU-4	WAYZATA ISD #284 GO S2 3.750		02/01/2023	REDEEMED		10,495,000	10,495,000	10,572,138	10,495,375	0	(375)	0	(375)	0	10,495,000	0	0	0	196,781	02/01/2034	1.A FE
..960470-KS-0	WESTLAKE SCHOOL DIST G 4.000		01/09/2023	GOLDMAN SACHS & CO		3,532,107	3,435,000	3,604,242	3,472,215	0	(489)	0	(489)	0	3,471,726	0	60,382	60,382	14,885	12/01/2036	1.B FE
..969887-2E-7	WILLIAMSON CO GENERAL 4.000		01/06/2023	MORGAN STANLEY		4,774,965	4,630,000	4,776,632	4,666,420	0	(348)	0	(348)	0	4,666,072	0	108,894	108,894	74,080	02/15/2034	1.A FE
..973024-E9-9	WINCHESTER GENERAL OBL 4.000		03/08/2023	JEFFERIES & CO INC		2,216,286	2,170,000	2,313,719	2,210,346	0	(3,019)	0	(3,019)	0	2,207,327	0	8,959	8,959	59,796	07/01/2032	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						283,831,780	276,290,000	296,488,650	282,932,703	0	(243,208)	0	(243,208)	0	282,689,496	0	1,142,284	1,142,284	4,641,451	XXX	XXX
Bonds - U.S. Special Revenues																					
..090132-AP-6	BILLINGS SEWER SYSTEM 5.000		01/30/2023	COMMERCE BANK		827,509	745,000	883,354	810,230	0	(1,151)	0	(1,151)	0	809,079	0	18,430	18,430	21,729	07/01/2030	1.D FE
..090132-AS-0	BILLINGS SEWER SYSTEM 5.000		03/08/2023	MUNI CENTER		174,968	160,000	186,906	172,747	0	(515)	0	(515)	0	172,232	0	2,736	2,736	5,533	07/01/2033	1.D FE
..10146H-LE-4	BOULDER CO WATER & SEW 3.125		02/22/2023	JEFFERIES & CO INC		2,078,633	2,125,000	2,206,133	2,144,903	0	(1,491)	0	(1,491)	0	2,143,412	0	(64,779)	(64,779)	15,126	12/01/2034	1.B FE
..13034A-V5-6	CALIFORNIA INFRAS EDB .850		01/26/2023	MAKE WHOLE CALL		64,500,000	64,500,000	64,330,311	64,332,888	0	355	0	355	0	64,333,243	0	166,757	166,757	539,238	01/01/2050	1.A FE
..13034A-V5-6	CALIFORNIA INFRAS EDB .850		01/12/2023	REDEEMED		500,000	500,000	498,689	498,709	0	1	0	1	0	498,710	0	1,290	1,290	4,017	01/01/2050	1.A FE
..16104P-EW-1	CHARLOTTE STORM WATER 3.500		02/06/2023	JEFFERIES & CO INC		5,017,914	4,950,000	5,176,908	4,998,441	0	(2,524)	0	(2,524)	0	4,995,917	0	21,997	21,997	31,763	12/01/2031	1.A FE
..16104P-EX-9	CHARLOTTE STORM WATER 3.500		02/06/2023	JEFFERIES & CO INC		5,187,430	5,120,000	5,327,462	5,164,389	0	(2,321)	0	(2,321)	0	5,162,068	0	25,362	25,362	32,853	12/01/2032	1.A FE
..16104P-FD-2	CHARLOTTE STORM WATER 3.500		02/06/2023	JEFFERIES & CO INC		3,802,050	3,750,000	3,941,925	3,790,891	0	(2,126)	0	(2,126)	0	3,788,765	0	13,285	13,285	24,063	12/01/2030	1.A FE
..196632-UW-1	COLORADO SPRINGS UTILI 4.000		01/04/2023	MUNI CENTER		103,016	100,000	106,813	101,487	0	(11)	0	(11)	0	101,476	0	1,540	1,540	567	11/15/2032	1.C FE
..198504-WR-9	COLUMBIA WATERWORKS & 4.000		01/26/2023	MUNI CENTER		425,684	400,000	419,032	408,456	0	(147)	0	(147)	0	408,309	0	17,375	17,375	7,956	02/01/2033	1.B FE
..67109P-AA-1	COOK & DUPAGE COS (OAK 8.000		02/01/2023	MATURED		0	863,180	4	4	0	(4)	0	(4)	0	0	0	0	0	34,725	02/01/2023	5.B GI
..67109P-AA-1	COOK & DUPAGE COS (OAK 8.000		02/01/2023	REDEEMED		128,500	128,500	1	1	0	128,499	0	128,499	0	128,500	0	0	0	5,170	02/01/2023	5.B GI
..246428-C2-0	DELAWARE TRANS AUTH TR 3.000		01/26/2023	CITIGROUP GLOBAL MARKETS		6,000,654	5,900,000	6,246,743	6,026,137	0	(2,564)	0	(2,564)	0	6,023,573	0	(22,919)	(22,919)	101,283	07/01/2028	1.B FE
..395468-JE-2	GREENSBORO ENTERPRISE 4.000		02/06/2023	BELLE HAVEN INVESTMENTS		1,999,113	1,930,000	2,096,501	1,975,082	0	(1,830)	0	(1,830)	0	1,973,252	0	25,861	25,861	14,153	06/01/2028	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
395468-JE-2	GREENSBORO ENTERPRISE 4.000		01/25/2023	MUNI CENTER		645,483	620,000	673,487	634,482	0	(148)	0	(148)	0	634,334	0	11,149	11,149	2,691	06/01/2028	1.A FE
402207-AD-6	GULF COAST INDL DEV AU 3.200		01/03/2023	J P MORGAN CHASE SECURITIES INC		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	276,849	11/01/2041	1.D FE
429749-EU-4	HIGH POINT COMB ENTERP 4.000		03/02/2023	WELLS FARGO SECURITIES		1,315,587	1,300,000	1,371,799	1,314,395	0	(1,319)	0	(1,319)	0	1,313,076	0	2,511	2,511	17,622	11/01/2030	1.B FE
429749-EW-0	HIGH POINT COMB ENTERP 4.000		03/08/2023	MUNI CENTER		711,476	700,000	728,602	705,764	0	(562)	0	(562)	0	705,202	0	6,274	6,274	9,811	11/01/2032	1.B FE
429749-EY-6	HIGH POINT COMB ENTERP 4.000		01/10/2023	MORGAN STANLEY		1,660,289	1,620,000	1,668,989	1,629,902	0	(151)	0	(151)	0	1,629,751	0	30,538	30,538	12,600	11/01/2034	1.B FE
429749-EY-6	HIGH POINT COMB ENTERP 4.000		01/04/2023	MUNI CENTER		205,388	200,000	206,048	201,222	0	(9)	0	(9)	0	201,213	0	4,175	4,175	1,444	11/01/2034	1.B FE
438689-JH-5	HONOLULU WATER SUPPLY 4.000		01/03/2023	MORGAN STANLEY		4,078,480	4,000,000	4,167,840	4,030,145	0	(174)	0	(174)	0	4,029,970	0	48,510	48,510	81,333	07/01/2035	1.C FE
45203H-2B-7	ILLINOIS FIN AUTH (NOR 3.000		02/06/2023	JEFFERIES & CO INC		1,672,704	1,650,000	1,637,312	1,643,768	0	78	0	78	0	1,643,846	0	28,858	28,858	9,075	12/01/2028	1.B FE
462460-5R-3	IOWA HIGHER ED (GRINNE 5.000		01/30/2023	HEADLANDS (TD SEC AUTOMATED)		2,087,827	1,920,000	2,262,221	2,068,221	0	(3,013)	0	(3,013)	0	2,065,209	0	22,619	22,619	16,000	12/01/2034	1.A FE
56042R-RQ-7	MAINE HIGHER FAC AUTH 5.000		03/08/2023	SEAPORT GROUP		551,370	500,000	575,135	545,850	0	(1,470)	0	(1,470)	0	544,381	0	6,989	6,989	17,222	07/01/2032	1.C FE
560551-PX-5	MAINE TURNPIKE AUTH RE 5.000		03/01/2023	RAMIREZ & CO INC		1,095,530	1,000,000	1,195,560	1,110,347	0	(3,191)	0	(3,191)	0	1,107,156	0	(11,626)	(11,626)	33,472	07/01/2034	1.D FE
561851-JN-7	MANATEE CO PUBLIC UTIL 4.000		03/02/2023	JEFFERIES & CO INC		1,545,660	1,500,000	1,643,310	1,574,713	0	(2,512)	0	(2,512)	0	1,572,200	0	(26,540)	(26,540)	25,333	10/01/2033	1.B FE
57584Y-ND-7	MASSACHUSETTS DEV FIN(4.000		02/17/2023	MUNI CENTER		103,589	100,000	103,550	101,014	0	(50)	0	(50)	0	100,964	0	2,625	2,625	2,078	08/15/2038	1.A
58616P-AQ-1	MEMPHIS GAS SYS REV S2 4.000		01/25/2023	SUMRIDGE PARTNERS LLC		634,893	605,000	705,031	645,878	0	(700)	0	(700)	0	645,179	0	(10,285)	(10,285)	3,697	12/01/2031	1.D FE
592030-A7-5	MET GOVT NASHVILLE DAV 5.000		01/05/2023	RBC CAPITAL MARKETS		1,778,458	1,725,000	2,018,267	1,770,982	0	(461)	0	(461)	0	1,770,521	0	7,937	7,937	12,219	05/15/2029	1.C FE
592030-A8-3	MET GOVT NASHVILLE DAV 5.000		01/05/2023	RBC CAPITAL MARKETS		1,030,520	1,000,000	1,162,570	1,025,569	0	(410)	0	(410)	0	1,025,159	0	5,361	5,361	7,500	05/15/2030	1.C FE
622634-FS-7	MOUNT PLEASANT WATER & 5.000		03/09/2023	MUNI CENTER		108,657	100,000	116,941	108,084	0	(345)	0	(345)	0	107,739	0	918	918	1,417	06/01/2037	1.B FE
64465P-ZE-1	NEW HAMPSHIRE MUNI BON 4.000		01/12/2023	ZIEGLER CAPITAL MARKETS		2,658,422	2,600,000	2,791,828	2,635,022	0	(688)	0	(688)	0	2,634,334	0	24,088	24,088	42,756	08/15/2027	1.C FE
64465P-ZF-8	NEW HAMPSHIRE MUNI BON 4.000		03/09/2023	BOK FINANCIAL SECURITIES INC		2,654,479	2,625,000	2,797,620	2,656,619	0	(3,632)	0	(3,632)	0	2,652,986	0	1,492	1,492	59,792	08/15/2028	1.C FE
646066-JP-6	NEW JERSEY EDL FACS (P 4.000		02/10/2023	MUNI CENTER		208,170	200,000	211,610	203,237	0	(155)	0	(155)	0	203,082	0	5,088	5,088	4,956	07/01/2035	1.A FE
64579S-EF-8	NEW JERSEY ENVR INFRA 4.500		02/16/2023	SIEBERT WILLIAMS SHANK & CO LLC		6,834,827	6,165,000	7,825,974	6,983,140	0	(17,344)	0	(17,344)	0	6,965,796	0	(130,969)	(130,969)	127,924	09/01/2028	1.A FE
645791-Z7-2	NEW JERSEY ENVR INFRA 4.500		02/16/2023	SIEBERT WILLIAMS SHANK & CO LLC		4,850,344	4,375,000	5,559,181	4,958,102	0	(12,365)	0	(12,365)	0	4,945,737	0	(95,393)	(95,393)	90,781	09/01/2028	1.A FE
64711N-F7-5	NEW MEXICO FIN AUTH SR 4.000		02/24/2023	JEFFERIES & CO INC		1,791,755	1,750,000	1,950,165	1,824,327	0	(3,266)	0	(3,266)	0	1,821,061	0	(29,306)	(29,306)	16,722	06/01/2033	1.B FE
659079-CM-7	NORTH DAVIS CO SWR DIS 4.000		03/01/2023	REDEEMED		40,000	40,000	41,712	40,038	0	(38)	0	(38)	0	40,000	0	0	0	800	03/01/2033	1.B FE
662835-VZ-7	NORTH TEXAS WATER REGL 5.000		03/03/2023	MORGAN STANLEY		1,940,553	1,845,000	1,916,328	1,911,784	0	(3,367)	0	(3,367)	0	1,908,417	0	32,136	32,136	24,344	06/01/2034	1.C FE
686507-HY-3	ORLANDO UTILITIES COMM 5.000		02/17/2023	CITIGROUP GLOBAL MARKETS		4,692,590	4,300,000	5,202,613	4,770,353	0	(12,920)	0	(12,920)	0	4,757,432	0	(64,842)	(64,842)	83,611	10/01/2032	1.C FE
702541-HL-0	PASCO CO WATER & SEWER 4.000		03/08/2023	JEFFERIES & CO INC		3,407,298	3,365,000	3,522,146	3,396,596	0	(3,254)	0	(3,254)	0	3,393,343	0	13,955	13,955	59,074	10/01/2033	1.B FE
70917S-QR-7	PENNSYLVANIA HIGHER ED 5.000		01/30/2023	CITIGROUP GLOBAL MARKETS		8,059,372	7,555,000	8,969,825	7,969,074	0	(12,043)	0	(12,043)	0	7,957,031	0	102,341	102,341	125,917	10/01/2034	1.B FE
736754-NG-3	PORTLAND WATER SYS REV 4.000		02/03/2023	WELLS FARGO SECURITIES		3,987,810	3,930,000	4,215,711	3,975,717	0	(3,297)	0	(3,297)	0	3,972,421	0	15,390	15,390	41,483	05/01/2032	1.B FE
751100-JP-4	RALEIGH COMB ENTERPRIS 5.000		03/01/2023	REDEEMED		8,070,000	8,070,000	8,671,054	8,081,790	0	(11,790)	0	(11,790)	0	8,070,000	0	0	0	201,750	03/01/2030	1.A FE
795740-BW-2	SALT RIVER PROJ AGR IM 5.000		01/09/2023	BARCLAYS CAPITAL INC		2,202,380	2,000,000	2,351,480	2,152,064	0	(913)	0	(913)	0	2,151,150	0	51,230	51,230	52,500	01/01/2031	1.B FE
796253-4D-1	SAN ANTONIO ELEC & GAS 4.000		01/27/2023	J P MORGAN CHASE SECURITIES INC		28,227,079	27,155,000	28,924,420	27,739,334	0	(13,966)	0	(13,966)	0	27,725,369	0	501,711	501,711	540,083	02/01/2030	1.D FE
812631-LF-4	SEATTLE DRAIN & WASTEW 4.000		01/03/2023	MORGAN STANLEY		3,968,417	3,905,000	4,075,649	3,931,592	0	(167)	0	(167)	0	3,931,425	0	36,993	36,993	27,335	05/01/2032	1.B FE
876448-CC-3	TARRANT REG WTR DIST (5.000		03/06/2023	MUNI CENTER		940,968	915,000	1,015,119	933,563	0	(1,983)	0	(1,983)	0	931,580	0	9,387	9,387	23,765	09/01/2035	1.C FE
882117-R6-3	TEXAS A & M PERM UNIV 5.000		02/02/2023	UBS AG		1,061,010	1,000,000	1,232,330	1,050,540	0	(1,762)	0	(1,762)	0	1,048,778	0	12,232	12,232	29,444	07/01/2031	1.A FE
88283L-JE-7	TEXAS TRANSN COMMN FIR 5.000		01/12/2023	J P MORGAN CHASE SECURITIES INC		25,759,500	25,000,000	28,095,500	25,447,259	0	(11,687)	0	(11,687)	0	25,435,572	0	323,928	323,928	354,167	04/01/2033	1.A FE
914455-NH-9	UNIVERSITY OF MICHIGAN 4.250		01/03/2023	MUNI CENTER		510,720	500,000	548,600	506,854	0	(60)	0	(60)	0	506,794	0	3,926	3,926	5,549	04/01/2027	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
914455-NH-9	UNIVERSITY OF MICHIGAN 4.250		01/12/2023	SIEBERT WILLIAMS SHANK & CO LLC		2,070,684	2,025,000	2,221,830	2,052,757	0	(727)	0	(727)	0	2,052,030	0	18,654	18,654	24,384	04/01/2027	1.A FE
914455-NJ-5	UNIVERSITY OF MICHIGAN 4.250		03/09/2023	J P MORGAN CHASE SECURITIES INC		1,797,170	1,775,000	1,925,094	1,796,278	0	(3,174)	0	(3,174)	0	1,793,104	0	4,066	4,066	33,318	04/01/2028	1.A FE
914455-NJ-5	UNIVERSITY OF MICHIGAN 4.250		03/06/2023	MUNI CENTER		406,740	400,000	433,824	404,795	0	(562)	0	(562)	0	404,233	0	2,507	2,507	6,647	04/01/2028	1.A FE
914455-NK-2	UNIVERSITY OF MICHIGAN 4.250		03/08/2023	MUNI CENTER		101,422	100,000	107,476	101,064	0	(158)	0	(158)	0	100,906	0	516	516	1,877	04/01/2029	1.A FE
914455-NM-8	UNIVERSITY OF MICHIGAN 4.500		01/12/2023	BARCLAYS CAPITAL INC		3,186,413	3,110,000	3,367,010	3,146,802	0	(962)	0	(962)	0	3,145,840	0	40,573	40,573	39,653	04/01/2031	1.A FE
914455-NM-8	UNIVERSITY OF MICHIGAN 4.500		01/05/2023	MUNI CENTER		204,824	200,000	216,528	202,367	0	(31)	0	(31)	0	202,336	0	2,488	2,488	2,400	04/01/2031	1.A FE
91802R-BM-0	UTILITY DEBT SECURITIZ 5.000		01/24/2023	BAS-MERRILL LYNCH		18,559,620	17,250,000	20,577,353	18,319,180	0	(23,441)	0	(23,441)	0	18,295,739	0	263,881	263,881	95,833	12/15/2032	1.A FE
924214-RY-7	VERMONT MUNI BOND BANK 5.000		03/09/2023	SUMRIDGE PARTNERS LLC		1,289,100	1,250,000	1,441,825	1,290,532	0	(3,972)	0	(3,972)	0	1,286,559	0	2,541	2,541	17,188	12/01/2030	1.C FE
924214-SA-8	VERMONT MUNI BOND BANK 5.000		01/04/2023	MUNI CENTER		157,064	150,000	171,179	154,497	0	(32)	0	(32)	0	154,465	0	2,598	2,598	729	12/01/2032	1.C FE
924214-SA-8	VERMONT MUNI BOND BANK 5.000		03/09/2023	SUMRIDGE PARTNERS LLC		1,907,239	1,850,000	2,111,202	1,905,465	0	(5,435)	0	(5,435)	0	1,900,030	0	7,209	7,209	25,438	12/01/2032	1.C FE
92818L-WP-3	VIRGINIA RES AUTH INFR 4.000		01/10/2023	J P MORGAN CHASE SECURITIES INC		1,315,360	1,265,000	1,369,616	1,297,342	0	(307)	0	(307)	0	1,297,034	0	18,325	18,325	9,839	11/01/2030	1.A FE
31349G-5Z-8	FH (ARM) #755364 4.289		03/15/2023	PAID ON PRINCIPAL		2,090	2,090	2,107	2,085	0	6	0	6	0	2,090	0	0	0	8	01/15/2029	1.A
31349S-KR-3	FH (3/1 ARM) #781204 4.401		03/15/2023	PAID ON PRINCIPAL		1,613	1,613	1,611	1,608	0	5	0	5	0	1,613	0	0	0	6	02/15/2034	1.A
31295N-AQ-1	FH (5/1 ARM) #789015 4.355		03/15/2023	PAID ON PRINCIPAL		250	250	251	249	0	1	0	1	0	250	0	0	0	1	02/15/2032	1.A
31335G-NC-5	FHLMC GOLD P #C80387 6.500		03/15/2023	PAID ON PRINCIPAL		1,230	1,230	1,148	1,204	0	26	0	26	0	1,230	0	0	0	11	04/15/2026	1.A
31294M-GB-1	FHLMC GOLD P #E02894 3.500		03/15/2023	PAID ON PRINCIPAL		25,661	25,661	25,785	25,699	0	(39)	0	(39)	0	25,661	0	0	0	149	05/15/2026	1.A
3128MJ-ZA-1	FHLMC GOLD P #G08736 2.500		03/15/2023	PAID ON PRINCIPAL		74,187	74,187	74,047	74,018	0	168	0	168	0	74,187	0	0	0	294	12/15/2046	1.A
3128MJ-ZQ-6	FHLMC GOLD P #G08750 3.000		03/15/2023	PAID ON PRINCIPAL		42,326	42,326	42,848	43,174	0	(848)	0	(848)	0	42,326	0	0	0	210	03/15/2047	1.A
3128MM-QB-2	FHLMC GOLD P #G18449 2.500		03/15/2023	PAID ON PRINCIPAL		39,271	39,271	40,952	39,913	0	(642)	0	(642)	0	39,271	0	0	0	159	11/15/2027	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000		03/15/2023	PAID ON PRINCIPAL		44,249	44,249	44,975	45,177	0	(928)	0	(928)	0	44,249	0	0	0	195	10/15/2046	1.A
31335B-T8-9	FHLMC GOLD P #G61475 3.500		03/15/2023	PAID ON PRINCIPAL		69,981	69,981	69,380	69,189	0	792	0	792	0	69,981	0	0	0	397	12/15/2044	1.A
31323F-AD-3	FHLMC GOLD P #T69904 3.000		03/15/2023	PAID ON PRINCIPAL		259,630	259,630	235,898	236,022	0	23,608	0	23,608	0	259,630	0	0	0	1,325	05/15/2045	1.A
31322GR-LV-1	FHLMC GOLD P #00006340 3.500		03/15/2023	PAID ON PRINCIPAL		14,987	14,987	15,364	15,417	0	(430)	0	(430)	0	14,987	0	0	0	71	02/15/2042	1.A
31326S-LQ-0	FHLMC GOLD P #00007235 3.500		03/15/2023	PAID ON PRINCIPAL		30,487	30,487	31,263	31,181	0	(694)	0	(694)	0	30,487	0	0	0	174	03/15/2042	1.A
3128MJ-TB-6	FHLMC GOLD P #08545 3.500		03/15/2023	PAID ON PRINCIPAL		16,016	16,016	15,803	15,789	0	226	0	226	0	16,016	0	0	0	95	09/15/2043	1.A
3133BN-AX-1	FHLMC PASS T #QF0922 5.000		03/25/2023	PAID ON PRINCIPAL		54,549	54,549	54,771	54,771	0	(222)	0	(222)	0	54,549	0	0	0	227	09/25/2052	1.A
3133G6-7K-5	FHLMC PASS T #QN0898 2.500		03/25/2023	PAID ON PRINCIPAL		180,608	180,608	181,935	182,392	0	(1,784)	0	(1,784)	0	180,608	0	0	0	736	11/25/2034	1.A
3132D5-3W-0	FHLMC PASS T #SB8013 2.500		03/25/2023	PAID ON PRINCIPAL		196,926	196,926	199,534	201,216	0	(4,290)	0	(4,290)	0	196,926	0	0	0	838	09/25/2034	1.A
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		03/25/2023	PAID ON PRINCIPAL		32,545	32,545	32,984	33,282	0	(737)	0	(737)	0	32,545	0	0	0	161	09/25/2047	1.A
3132DM-EV-3	FHLMC PASS T #SD0148 2.500		03/25/2023	PAID ON PRINCIPAL		78,798	78,798	78,674	78,678	0	119	0	119	0	78,798	0	0	0	336	04/25/2048	1.A
3132DN-FZ-1	FHLMC PASS T #SD1084 3.500		03/25/2023	PAID ON PRINCIPAL		328,420	328,420	314,616	314,742	0	13,677	0	13,677	0	328,420	0	0	0	1,957	05/25/2051	1.A
3132DP-CV-8	FHLMC PASS T #SD1884 5.000		03/25/2023	PAID ON PRINCIPAL		10,806	10,806	10,629	10,629	0	178	0	178	0	10,806	0	0	0	45	11/25/2052	1.A
3132DV-L8-6	FHLMC PASS T #SD7551 3.000		03/25/2023	PAID ON PRINCIPAL		323,020	323,020	304,496	304,617	0	18,403	0	18,403	0	323,020	0	0	0	1,522	01/25/2052	1.A
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		03/25/2023	PAID ON PRINCIPAL		117,244	117,244	114,001	114,001	0	3,243	0	3,243	0	117,244	0	0	0	440	08/25/2052	1.A
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		03/25/2023	PAID ON PRINCIPAL		113,158	113,158	113,370	113,370	0	(212)	0	(212)	0	113,158	0	0	0	471	08/25/2052	1.A
3132DW-E6-6	FHLMC PASS T #SD8257 4.500		03/25/2023	PAID ON PRINCIPAL		127,693	127,693	121,069	121,108	0	6,585	0	6,585	0	127,693	0	0	0	941	10/25/2052	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		03/25/2023	PAID ON PRINCIPAL		42,097	42,097	42,271	42,742	0	(645)	0	(645)	0	42,097	0	0	0	167	12/25/2046	1.A
3133T5-LL-5	FHR 1727 I CMO 6.500		03/15/2023	PAID ON PRINCIPAL		20,974	20,974	20,925	20,921	0	53	0	53	0	20,974	0	0	0	225	05/15/2024	1.A
3133TB-JR-2	FHR 1998 PE CMO 7.500		03/17/2023	PAID ON PRINCIPAL		3,075	3,075	3,191	3,100	0	(25)	0	(25)	0	3,075	0	0	0	39	10/17/2027	1.A
3137BA-HX-3	FHR 4345 AB CMO 3.000		03/15/2023	PAID ON PRINCIPAL		84,543	84,543	86,141	84,685	0	(143)	0	(143)	0	84,543	0	0	0	433	02/15/2040	1.A
3137BD-GH-3	FHR 4388 TP CMO 3.000		03/15/2023	PAID ON PRINCIPAL		198,043	198,043	203,149	203,199	0	(5,156)	0	(5,156)	0	198,043	0	0	0	878	09/15/2044	1.A
3137FA-3G-1	FHR 4710 CA CMO 3.000		03/15/2023	PAID ON PRINCIPAL		126,578	126,578	129,643	127,125	0	(547)	0	(547)	0	126,578	0	0	0	601	12/15/2043	1.A
3137FC-H9-8	FHR 4736 AB CMO 2.500		03/15/2023	PAID ON PRINCIPAL		250,025	250,025	250,074	250,068	0	(43)	0	(43)	0	250,025	0	0	0	1,027	12/15/2047	1.A
3137FC-HH-0	FHR 4736 CT CMO 3.000		03/15/2023	PAID ON PRINCIPAL		185,922	185,922	188,623	188,734	0	(2,812)	0	(2,812)	0	185,922	0	0	0	924	12/15/2047	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
..3137FP-K2-0	FHR 4929 CP CMO 2.500		03/25/2023	PAID ON PRINCIPAL		88,341	88,341	88,589	88,843	0	(502)	0	(502)	0	88,341	0	0	0	335	10/25/2048	1.A
..3137H9-FU-8	FHR 5271 A CMO 5.500		03/25/2023	PAID ON PRINCIPAL		237,482	237,482	234,866	234,890	0	2,593	0	2,593	0	237,482	0	0	0	2,202	10/25/2047	1.A
..3137H9-EV-7	FHR 5274 DA CMO 5.500		03/25/2023	PAID ON PRINCIPAL		111,642	111,642	110,264	110,273	0	1,369	0	1,369	0	111,642	0	0	0	1,030	06/25/2045	1.A
..31385S-B4-9	FN (ARM) #550959 4.936		03/25/2023	PAID ON PRINCIPAL		3,212	3,212	3,263	3,211	0	1	0	1	0	3,212	0	0	0	20	08/25/2029	1.A
..31379X-VF-9	FN (10/1 ARM #432714 3.559		03/25/2023	PAID ON PRINCIPAL		4,125	4,125	4,188	4,099	0	26	0	26	0	4,125	0	0	0	24	12/25/2027	1.A
..31402D-GG-9	FN (3/1 ARM) #725699 4.000		03/25/2023	PAID ON PRINCIPAL		1,423	1,423	1,429	1,418	0	5	0	5	0	1,423	0	0	0	10	08/25/2034	1.A
..31404M-BN-7	FN (3/1 ARM) #772345 4.119		03/25/2023	PAID ON PRINCIPAL		77,907	77,907	77,955	77,757	0	150	0	150	0	77,907	0	0	0	504	03/25/2034	1.A
..31405N-4F-9	FN (3/1 ARM) #794722 3.825		03/25/2023	PAID ON PRINCIPAL		2,431	2,431	2,411	2,424	0	6	0	6	0	2,431	0	0	0	16	10/25/2034	1.A
..31385H-6B-3	FN (5/1 ARM) #545466 4.280		03/25/2023	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		03/25/2023	PAID ON PRINCIPAL		54,390	54,390	54,654	54,324	0	67	0	67	0	54,390	0	0	0	373	12/25/2031	1.A
..31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		03/25/2023	PAID ON PRINCIPAL		3,604	3,604	3,721	3,590	0	14	0	14	0	3,604	0	0	0	36	12/25/2041	1.A
..31359V-YH-0	FNGT 99-T2 A1 CMO 7.500		03/19/2023	PAID ON PRINCIPAL		3,531	3,531	3,676	3,520	0	11	0	11	0	3,531	0	0	0	38	01/19/2039	1.A
..31417G-F2-7	FNMA PASS TH #AB9184 3.000		03/25/2023	PAID ON PRINCIPAL		196,032	196,032	199,018	199,450	0	(3,418)	0	(3,418)	0	196,032	0	0	0	690	04/25/2043	1.A
..3138EP-KU-7	FNMA PASS TH #AL6606 3.000		03/25/2023	PAID ON PRINCIPAL		49,227	49,227	49,357	49,399	0	(173)	0	(173)	0	49,227	0	0	0	245	08/25/2043	1.A
..3138WF-KG-0	FNMA PASS TH #AS5694 3.000		03/25/2023	PAID ON PRINCIPAL		71,387	71,387	70,885	70,631	0	756	0	756	0	71,387	0	0	0	396	08/25/2045	1.A
..3138WG-X7-4	FNMA PASS TH #AS7001 3.000		03/25/2023	PAID ON PRINCIPAL		21,145	21,145	21,219	21,274	0	(130)	0	(130)	0	21,145	0	0	0	85	04/25/2041	1.A
..3138X0-Y3-6	FNMA PASS TH #AU1629 3.000		03/25/2023	PAID ON PRINCIPAL		78,060	78,060	77,383	77,191	0	869	0	869	0	78,060	0	0	0	405	07/25/2043	1.A
..3140F0-HX-5	FNMA PASS TH #BC4745 3.000		03/25/2023	PAID ON PRINCIPAL		251,578	251,578	245,643	244,789	0	6,789	0	6,789	0	251,578	0	0	0	1,377	10/25/2046	1.A
..3140FQ-T3-1	FNMA PASS TH #BE5069 3.000		03/25/2023	PAID ON PRINCIPAL		13,456	13,456	13,473	13,484	0	(28)	0	(28)	0	13,456	0	0	0	67	11/25/2046	1.A
..3140FX-LZ-3	FNMA PASS TH #BF0343 2.500		03/25/2023	PAID ON PRINCIPAL		137,744	137,744	138,282	138,288	0	(545)	0	(545)	0	137,744	0	0	0	664	06/25/2043	1.A
..3140J6-DF-1	FNMA PASS TH #BM1901 3.000		03/25/2023	PAID ON PRINCIPAL		157,948	157,948	158,540	158,715	0	(767)	0	(767)	0	157,948	0	0	0	785	06/25/2045	1.A
..3140J8-LG-6	FNMA PASS TH #BM3926 3.500		03/25/2023	PAID ON PRINCIPAL		123,907	123,907	122,397	121,970	0	1,937	0	1,937	0	123,907	0	0	0	719	08/25/2037	1.A
..3140JA-CC-0	FNMA PASS TH #BM5466 2.500		03/25/2023	PAID ON PRINCIPAL		41,114	41,114	40,908	40,872	0	242	0	242	0	41,114	0	0	0	167	10/25/2043	1.A
..3140MF-4H-3	FNMA PASS TH #BV2623 4.500		03/25/2023	PAID ON PRINCIPAL		47,929	47,929	45,447	45,472	0	2,457	0	2,457	0	47,929	0	0	0	364	07/25/2052	1.A
..3140MM-Y2-8	FNMA PASS TH #BV7928 4.500		03/25/2023	PAID ON PRINCIPAL		270,874	270,874	267,488	267,488	0	3,386	0	3,386	0	270,874	0	0	0	1,583	08/25/2052	1.A
..3140MS-KP-9	FNMA PASS TH #BW1201 5.000		03/25/2023	PAID ON PRINCIPAL		81,315	81,315	81,125	81,125	0	191	0	191	0	81,315	0	0	0	339	09/25/2052	1.A
..3140MS-NG-6	FNMA PASS TH #BW1290 5.000		03/25/2023	PAID ON PRINCIPAL		204,561	204,561	202,998	202,998	0	1,563	0	1,563	0	204,561	0	0	0	852	10/25/2052	1.A
..3140Q7-WS-2	FNMA PASS TH #CA0656 3.500		03/25/2023	PAID ON PRINCIPAL		64,483	64,483	63,928	63,737	0	745	0	745	0	64,483	0	0	0	308	11/25/2047	1.A
..3140QB-GN-2	FNMA PASS TH #CA3804 2.500		03/25/2023	PAID ON PRINCIPAL		55,223	55,223	55,257	55,297	0	(74)	0	(74)	0	55,223	0	0	0	218	07/25/2049	1.A
..3140X4-DE-3	FNMA PASS TH #FM1000 3.000		03/25/2023	PAID ON PRINCIPAL		62,998	62,998	63,834	64,500	0	(1,502)	0	(1,502)	0	62,998	0	0	0	304	04/25/2047	1.A
..3140X4-S6-4	FNMA PASS TH #FM1440 2.500		03/25/2023	PAID ON PRINCIPAL		76,850	76,850	76,433	76,304	0	546	0	546	0	76,850	0	0	0	327	04/25/2048	1.A
..3140XD-UF-1	FNMA PASS TH #FM9581 3.000		03/25/2023	PAID ON PRINCIPAL		169,812	169,812	159,783	159,868	0	9,945	0	9,945	0	169,812	0	0	0	821	11/25/2051	1.A
..3140XH-PQ-4	FNMA PASS TH #FS2230 3.500		03/25/2023	PAID ON PRINCIPAL		339,379	339,379	320,819	321,090	0	18,289	0	18,289	0	339,379	0	0	0	1,655	04/25/2049	1.A
..3140XJ-AR-4	FNMA PASS TH #FS2715 3.500		03/25/2023	PAID ON PRINCIPAL		277,524	277,524	257,187	257,127	0	20,397	0	20,397	0	277,524	0	0	0	1,586	04/25/2052	1.A
..3140XJ-JL-8	FNMA PASS TH #FS2966 5.000		03/25/2023	PAID ON PRINCIPAL		169,528	169,528	166,442	166,415	0	3,113	0	3,113	0	169,528	0	0	0	1,214	10/25/2052	1.A
..3140XJ-Q3-0	FNMA PASS TH #FS3173 3.000		03/25/2023	PAID ON PRINCIPAL		603,134	603,134	537,213	537,458	0	65,676	0	65,676	0	603,134	0	0	0	2,080	06/25/2051	1.A
..3140XK-DN-7	FNMA PASS TH #FS3708 5.000		03/25/2023	PAID ON PRINCIPAL		246,800	246,800	245,566	245,566	0	1,234	0	1,234	0	246,800	0	0	0	1,028	01/25/2053	1.A
..31418E-HP-8	FNMA PASS TH #MA 4737 5.000		03/25/2023	PAID ON PRINCIPAL		226,461	226,461	225,399	225,399	0	1,061	0	1,061	0	226,461	0	0	0	1,876	08/25/2052	1.A
..31418A-VF-2	FNMA PASS TH #MA1513 2.500		03/25/2023	PAID ON PRINCIPAL		9,634	9,634	9,586	9,603	0	31	0	31	0	9,634	0	0	0	40	07/25/2028	1.A
..31418C-3D-4	FNMA PASS TH #MA3495 4.000		03/25/2023	PAID ON PRINCIPAL		11,785	11,785	11,770	11,799	0	(15)	0	(15)	0	11,785	0	0	0	75	10/25/2048	1.A
..31418D-CX-8	FNMA PASS TH #MA3685 3.000		03/25/2023	PAID ON PRINCIPAL		60,502	60,502	59,894	59,042	0	1,460	0	1,460	0	60,502	0	0	0	286	06/25/2049	1.A
..31418D-GF-3	FNMA PASS TH #MA3797 2.500		03/25/2023	PAID ON PRINCIPAL		130,646	130,646	131,508	132,097	0	(1,452)	0	(1,452)	0	130,646	0	0	0	545	10/25/2034	1.A
..31418D-GU-0	FNMA PASS TH #MA3810 2.500		03/25/2023	PAID ON PRINCIPAL		54,703	54,703	55,002	55,379	0	(676)	0	(676)	0	54,703	0	0	0	223	10/25/2039	1.A
..31418E-GK-0	FNMA PASS TH #MA4701 4.500		03/25/2023	PAID ON PRINCIPAL		55,943	55,943	54,990	54,990	0	953	0	953	0	55,943	0	0	0	210	08/25/2052	1.A
..31418E-J6-8	FNMA PASS TH #MA4784 4.500		03/25/2023	PAID ON PRINCIPAL		35,065	35,065	34,304	34,304	0	762	0	762	0	35,065	0	0	0	132	10/25/2052	1.A
..31371F-E9-9	FNMA PASS TH #250460 7.000		03/25/2023	PAID ON PRINCIPAL		589	589	565	580	0	9	0	9	0	589	0	0	0	7	02/25/2026	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
..31371M-DT-1	FNMA PASS TH #255814 5.500		03/25/2023	PAID ON PRINCIPAL		868	868	868	867	0	1	0	1	0	868	0	0	0	9	08/25/2035	1.A
..31373D-EF-8	FNMA PASS TH #290034 7.500		03/25/2023	PAID ON PRINCIPAL		1,733	1,733	1,705	1,722	0	12	0	12	0	1,733	0	0	0	22	08/25/2024	1.A
..31382M-ZX-5	FNMA PASS TH #486858 7.000		03/25/2023	PAID ON PRINCIPAL		723	723	732	727	0	(4)	0	(4)	0	723	0	0	0	8	03/25/2029	1.A
..31391T-UL-0	FNMA PASS TH #676587 5.500		03/25/2023	PAID ON PRINCIPAL		4,151	4,151	4,168	4,165	0	(14)	0	(14)	0	4,151	0	0	0	27	12/25/2032	1.A
..31402R-F9-5	FNMA PASS TH #735592 5.000		03/25/2023	PAID ON PRINCIPAL		16,318	16,318	15,597	15,697	0	621	0	621	0	16,318	0	0	0	136	05/25/2034	1.A
..31403D-SP-5	FNMA PASS TH #745826 6.000		03/25/2023	PAID ON PRINCIPAL		495	495	493	493	0	2	0	2	0	495	0	0	0	5	07/25/2036	1.A
..31405N-TV-7	FNMA PASS TH #794464 6.000		03/25/2023	PAID ON PRINCIPAL		4,178	4,178	4,286	4,343	0	(165)	0	(165)	0	4,178	0	0	0	41	09/25/2034	1.A
..31406Y-TU-4	FNMA PASS TH #824163 5.500		03/25/2023	PAID ON PRINCIPAL		1,824	1,824	1,843	1,839	0	(15)	0	(15)	0	1,824	0	0	0	17	04/25/2035	1.A
..31407B-XH-7	FNMA PASS TH #826080 5.000		03/25/2023	PAID ON PRINCIPAL		17,382	17,382	18,100	18,369	0	(987)	0	(987)	0	17,382	0	0	0	152	07/25/2035	1.A
..31408G-ZW-0	FNMA PASS TH #851357 6.000		03/25/2023	PAID ON PRINCIPAL		633	633	641	642	0	(9)	0	(9)	0	633	0	0	0	6	02/25/2036	1.A
..31408J-D4-0	FNMA PASS TH #852523 5.500		03/25/2023	PAID ON PRINCIPAL		269	269	268	268	0	2	0	2	0	269	0	0	0	2	02/25/2036	1.A
..31409T-QM-3	FNMA PASS TH #878060 5.500		03/25/2023	PAID ON PRINCIPAL		893	893	878	879	0	14	0	14	0	893	0	0	0	8	03/25/2036	1.A
..31410U-3G-5	FNMA PASS TH #898199 6.000		03/25/2023	PAID ON PRINCIPAL		323	323	325	326	0	(2)	0	(2)	0	323	0	0	0	3	11/25/2036	1.A
..31411A-RJ-6	FNMA PASS TH #902389 5.500		03/25/2023	PAID ON PRINCIPAL		412	412	407	406	0	6	0	6	0	412	0	0	0	4	11/25/2036	1.A
..31411Y-VZ-3	FNMA PASS TH #918732 5.500		03/25/2023	PAID ON PRINCIPAL		80	80	78	78	0	2	0	2	0	80	0	0	0	1	06/25/2037	1.A
..313921-DF-2	FNR 2001-55 PC CMO 6.500		03/25/2023	PAID ON PRINCIPAL		3,141	3,141	3,170	3,162	0	(21)	0	(21)	0	3,141	0	0	0	40	10/25/2031	1.A
..3136A8-SU-5	FNR 2012-102 BC CMO 1.750		03/25/2023	PAID ON PRINCIPAL		95,471	95,471	93,532	94,276	0	1,195	0	1,195	0	95,471	0	0	0	276	09/25/2027	1.A
..3136AG-XN-7	FNR 2013-102 DG CMO 3.000		03/25/2023	PAID ON PRINCIPAL		83,223	83,223	83,092	83,066	0	157	0	157	0	83,223	0	0	0	434	05/25/2032	1.A
..3136AG-QV-7	FNR 2013-109 BA CMO 3.000		03/25/2023	PAID ON PRINCIPAL		116,980	116,980	116,094	116,467	0	514	0	514	0	116,980	0	0	0	546	10/25/2032	1.A
..3136AD-R2-7	FNR 2013-41 DA CMO 1.750		03/25/2023	PAID ON PRINCIPAL		25,262	25,262	24,252	24,131	0	1,131	0	1,131	0	25,262	0	0	0	69	02/25/2043	1.A
..3136AM-UK-3	FNR 2015-8 AP CMO 2.000		03/25/2023	PAID ON PRINCIPAL		205,460	205,460	204,777	204,636	0	824	0	824	0	205,460	0	0	0	675	03/25/2045	1.A
..3136AR-C2-2	FNR 2016-19 CD CMO 2.500		03/25/2023	PAID ON PRINCIPAL		203,157	203,157	203,316	203,252	0	(95)	0	(95)	0	203,157	0	0	0	870	04/25/2046	1.A
..3136B7-DH-1	FNR 2019-64 A CMO 2.500		03/25/2023	PAID ON PRINCIPAL		64,448	64,448	64,946	65,152	0	(704)	0	(704)	0	64,448	0	0	0	238	08/25/2051	1.A
..3136B7-VD-0	FNR 2019-74 C CMO 2.500		03/25/2023	PAID ON PRINCIPAL		108,053	108,053	106,769	106,179	0	1,874	0	1,874	0	108,053	0	0	0	497	12/25/2049	1.A
..313920-XY-1	FNW 2001-W2 AF5 6.521		03/25/2023	PAID ON PRINCIPAL		1,695	1,695	1,695	1,688	0	7	0	7	0	1,695	0	0	0	20	11/25/2031	1.A FE
..31392C-MJ-0	FNW 2002-W1 1A4 CMO 6.000		03/25/2023	PAID ON PRINCIPAL		50,334	50,334	48,519	49,178	0	1,156	0	1,156	0	50,334	0	0	0	316	02/25/2042	1.A
..3133TL-4S-4	FSPC T-17 A5 7.160		03/25/2023	PAID ON PRINCIPAL		33,570	33,570	33,565	33,410	0	159	0	159	0	33,570	0	0	0	364	07/25/2029	1.A FE
..31392M-EJ-7	FSPC T-41 1A4 CMO 6.500		03/25/2023	PAID ON PRINCIPAL		18,408	18,408	18,296	18,308	0	100	0	100	0	18,408	0	0	0	200	06/25/2032	1.A
..31392M-GY-2	FSPC T-42 A4 CMO 6.500		03/25/2023	PAID ON PRINCIPAL		15,772	15,772	15,750	15,704	0	68	0	68	0	15,772	0	0	0	150	02/25/2042	1.A
..31393N-TB-5	FSPC T-55 1A1 CMO 6.500		03/25/2023	PAID ON PRINCIPAL		4,436	4,436	4,695	4,422	0	14	0	14	0	4,436	0	0	0	49	03/25/2043	1.A
..3137G1-BC-0	FWLS 2016-SC02 1A CMO 3.000		03/25/2023	PAID ON PRINCIPAL		16,940	16,940	16,851	16,834	0	106	0	106	0	16,940	0	0	0	85	10/25/2046	1.A
..3137G1-BD-8	FWLS 2016-SC02 2A CMO 3.500		03/25/2023	PAID ON PRINCIPAL		29,154	29,154	29,676	29,570	0	(416)	0	(416)	0	29,154	0	0	0	244	10/25/2046	1.A
..3137G1-BS-5	FWLS 2017-SC02 1A CMO 3.000		03/25/2023	PAID ON PRINCIPAL		15,335	15,335	15,172	15,157	0	178	0	178	0	15,335	0	0	0	73	05/25/2047	1.A
..3137G1-BV-8	FWLS 2017-SC02 2A CMO 3.500		03/25/2023	PAID ON PRINCIPAL		644	644	654	672	0	(28)	0	(28)	0	644	0	0	0	2	05/25/2047	1.A
..35563P-BX-6	SCRT 2017-3 HT CMO 3.250		03/25/2023	PAID ON PRINCIPAL		21,020	21,020	20,953	21,179	0	(159)	0	(159)	0	21,020	0	0	0	104	07/25/2056	1.A
..35563P-GB-9	SCRT 2018-3 HA CMO 3.000		03/25/2023	PAID ON PRINCIPAL		64,753	64,753	62,968	63,136	0	1,617	0	1,617	0	64,753	0	0	0	334	08/25/2057	1.A
..35563P-E2-1	SCRT 2022-2 MT CMO 3.000		03/25/2023	PAID ON PRINCIPAL		156,725	156,725	141,737	141,948	0	14,777	0	14,777	0	156,725	0	0	0	692	04/25/2062	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						362,299,408	355,848,377	374,780,313	360,633,301	0	152,417	0	152,417	0	360,785,718	0	1,513,690	1,513,690	3,586,636	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
..00287Y-CU-1	ABBVIE INC 2.800		03/15/2023	MATURED		1,000,000	1,000,000	1,021,620	1,000,108	0	(108)	0	(108)	0	1,000,000	0	0	0	14,000	03/15/2023	2.A FE
..037680-AB-1	AEPWV 2013-1 A2 3.772		02/01/2023	REDEEMED		80,309	80,309	80,301	80,308	0	1	0	1	0	80,309	0	0	0	1,515	08/01/2031	1.A FE
..009158-AT-3	AIR PRODUCTS & CHEMICA 2.750		02/03/2023	MATURED		1,000,000	1,000,000	995,930	999,930	0	70	0	70	0	1,000,000	0	0	0	13,750	02/03/2023	1.F FE
..00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750	C....	02/15/2023	REDEEMED		1,153,333	1,153,333	1,153,333	1,153,333	0	0	0	0	0	1,153,333	0	0	0	27,392	02/15/2042	2.A PL
..00206R-HN-5	AT&T INC 9.150		02/01/2023	MATURED		1,122,000	1,122,000	1,327,629	1,126,913	0	(4,913)	0	(4,913)	0	1,122,000	0	0	0	51,332	02/01/2023	2.B FE
..741503-BB-1	BOOKING HOLDINGS INC 2.750		03/15/2023	MATURED		3,000,000	3,000,000	2,950,640	2,997,627	0	2,373	0	2,373	0	3,000,000	0	0	0	41,250	03/15/2023	1.G FE
..115637-AM-2	BROWN-FORMAN 2.250		01/15/2023	MATURED		3,765,000	3,765,000	3,539,957	3,763,824	0	1,176	0	1,176	0	3,765,000	0	0	0	42,356	01/15/2023	1.G 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
14149Y-AY-4	CARDINAL HEALTH	3.200		03/15/2023	MATURED		1,000,000	1,000,000	997,930	999,889	0	111	0	111	0	1,000,000	0	0	0	16,000	03/15/2023	2.B FE
17401Q-AQ-4	CITIZENS BANK NA	3.700		02/27/2023	REDEEMED		1,000,000	1,000,000	998,550	999,837	0	84	0	84	0	999,921	0	79	79	15,211	03/29/2023	2.A FE
19416Q-EA-4	COLGATE-PALMOLIVE	1.950		02/01/2023	MATURED		1,000,000	1,000,000	982,340	999,826	0	174	0	174	0	1,000,000	0	0	0	9,750	02/01/2023	1.D FE
205887-BR-2	CONAGRA FOODS	3.200		01/25/2023	MATURED		1,076,000	1,076,000	1,038,853	1,075,606	0	394	0	394	0	1,076,000	0	0	0	17,216	01/25/2023	2.C FE
207597-EF-8	CONNECTICUT LIGHT AND	2.500		01/15/2023	MATURED		4,866,000	4,866,000	4,757,286	4,865,279	0	721	0	721	0	4,866,000	0	0	0	60,825	01/15/2023	1.E FE
12665V-AA-0	CVS LEASE PASS THRU CE	4.163		03/10/2023	REDEEMED		19,754	19,754	19,754	19,754	0	0	0	0	0	19,754	0	0	0	137	08/11/2036	2.B FE
126650-AW-0	CVS LEASE PASS THRU CE	5.298		03/10/2023	REDEEMED		52,158	52,158	52,729	52,361	0	(203)	0	(203)	0	52,158	0	0	0	461	01/11/2027	2.B
126659-AA-9	CVS LEASE PASS THRU CE	8.353		03/10/2023	REDEEMED		55,161	55,161	56,990	56,301	0	(1,140)	0	(1,140)	0	55,161	0	0	0	770	07/10/2031	2.B FE
23331A-BG-3	DR HORTON INC	4.750		02/15/2023	MATURED		1,000,000	1,000,000	1,035,000	1,000,072	0	(72)	0	(72)	0	1,000,000	0	0	0	23,750	02/15/2023	2.A FE
26442C-AQ-7	DUKE ENERGY CAROLINAS	2.500		03/15/2023	MATURED		2,000,000	2,000,000	1,999,220	1,999,900	0	100	0	100	0	2,000,000	0	0	0	25,000	03/15/2023	1.F FE
26444G-AC-7	DUKE ENERGY FLORIDA PR	2.538		03/01/2023	REDEEMED		137,926	137,926	137,920	137,924	0	2	0	2	0	137,926	0	0	0	1,750	09/01/2031	1.A FE
28932M-AA-3	ELM RD GENERATING STAT	5.209		02/11/2023	REDEEMED		142,098	142,098	142,098	142,094	0	4	0	4	0	142,098	0	0	0	3,701	02/11/2030	1.F FE
291011-BE-3	EMERSON ELECTRIC	2.625		02/15/2023	MATURED		2,500,000	2,500,000	2,463,092	2,499,209	0	791	0	791	0	2,500,000	0	0	0	32,813	02/15/2023	1.F FE
29379V-AZ-6	ENTERPRISE PRODUCTS OP	3.350		03/15/2023	MATURED		5,000,000	5,000,000	4,935,000	4,996,541	0	3,459	0	3,459	0	5,000,000	0	0	0	83,750	03/15/2023	2.A FE
26875P-AK-7	EOG RESOURCES INC	2.625		03/15/2023	MATURED		8,000,000	8,000,000	7,761,450	7,988,699	0	11,301	0	11,301	0	8,000,000	0	0	0	105,000	03/15/2023	1.G FE
36962G-6S-8	GENERAL ELECTRIC COMPA	3.100		01/09/2023	MATURED		287,000	287,000	286,460	286,996	0	4	0	4	0	287,000	0	0	0	4,449	01/09/2023	2.B FE
361841-AF-6	GLP CAP LP/FIN III	5.375		02/12/2023	MAKE WHOLE CALL		1,854,000	1,854,000	1,916,873	1,863,395	0	(9,395)	0	(9,395)	0	1,854,000	0	0	0	27,958	11/01/2023	2.C FE
410345-AJ-1	HANESBRANDS INC (144A)	4.625		03/08/2023	MAKE WHOLE CALL		4,710,000	4,710,000	4,547,850	4,563,709	85,233	6,447	0	91,680	0	4,655,389	0	54,611	54,611	68,377	05/15/2024	3.C FE
013817-AW-1	HOWMET AEROSPACE INC	5.125		03/29/2023	MAKE WHOLE CALL		286,228	284,000	299,798	281,455	6,023	(534)	0	5,490	0	286,945	0	(2,945)	(2,945)	9,425	10/01/2024	3.A FE
013817-AW-1	HOWMET AEROSPACE INC	5.125		01/04/2023	TRUIST SECURITIES		2,000,000	2,000,000	2,000,000	1,982,080	17,920	0	0	17,920	0	2,000,000	0	0	0	27,049	10/01/2024	3.A FE
449253-AB-9	IAA SPINCO IN (144A)	5.500		03/20/2023	REDEEMED		8,476,875	8,250,000	8,295,625	8,038,850	207,563	(2,080)	0	205,483	0	8,244,333	0	232,542	232,542	119,740	06/15/2027	4.B FE
454889-AP-1	INDIANA MICHIGAN POWER	3.200		03/15/2023	MATURED		2,000,000	2,000,000	1,996,780	1,999,799	0	201	0	201	0	2,000,000	0	0	0	32,000	03/15/2023	1.G FE
478160-BT-0	JOHNSON & JOHNSON	2.050		03/01/2023	MATURED		2,000,000	2,000,000	1,996,140	1,999,853	0	147	0	147	0	2,000,000	0	0	0	20,500	03/01/2023	1.A FE
46625H-JH-4	JPMORGAN CHASE	3.200		01/25/2023	MATURED		2,700,000	2,700,000	2,691,959	2,699,841	0	159	0	159	0	2,700,000	0	0	0	43,200	01/25/2023	1.F FE
485134-BN-9	KANSAS CITY POWER & LI	3.150		03/15/2023	MATURED		1,000,000	1,000,000	999,060	999,918	0	82	0	82	0	1,000,000	0	0	0	15,750	03/15/2023	1.F FE
49327M-2U-7	KEY BANK NA	3.375		03/07/2023	MATURED		1,000,000	1,000,000	999,820	999,927	0	73	0	73	0	1,000,000	0	0	0	16,875	03/07/2023	1.G FE
49456B-AM-3	KINDER MORGAN INC	3.150		01/15/2023	MATURED		2,000,000	2,000,000	1,995,480	1,999,928	0	72	0	72	0	2,000,000	0	0	0	31,500	01/15/2023	2.B FE
74005P-BF-0	LINDE INC/CT	2.700		02/21/2023	MATURED		3,448,000	3,448,000	3,359,766	3,444,703	0	3,297	0	3,297	0	3,448,000	0	0	0	46,548	02/21/2023	1.F FE
538034-AK-5	LIVE NATION ENTERTAINM	4.875		03/08/2023	CITIGROUP GLOBAL MARKETS		1,957,500	2,000,000	2,000,000	1,939,580	60,420	0	0	60,420	0	2,000,000	0	(42,500)	(42,500)	34,938	11/01/2024	4.C FE
571903-AV-5	MARRIOTT INTERNATIONAL	3.125		02/15/2023	MATURED		2,000,000	2,000,000	1,955,200	1,998,908	0	1,092	0	1,092	0	2,000,000	0	0	0	31,250	02/15/2023	2.B FE
58155Q-AG-8	MCKESSON CORP	2.850		03/15/2023	MATURED		1,000,000	1,000,000	998,780	999,922	0	78	0	78	0	1,000,000	0	0	0	14,250	03/15/2023	2.A FE
59217G-AX-7	MET LIFE GLOBAL FUNDIN	3.000		01/10/2023	MATURED		1,000,000	1,000,000	999,490	999,988	0	12	0	12	0	1,000,000	0	0	0	15,000	01/10/2023	1.D FE
59156R-BB-3	METLIFE INC	4.368		02/10/2023	MAKE WHOLE CALL		4,000,000	4,000,000	4,165,460	4,016,278	0	(2,498)	0	(2,498)	0	4,013,780	0	(13,780)	(13,780)	26,693	09/15/2023	1.G FE
591894-BY-5	METROPOLITAN EDISON (1	3.500		03/15/2023	MATURED		4,045,000	4,045,000	3,980,531	4,041,361	0	3,639	0	3,639	0	4,045,000	0	0	0	70,788	03/15/2023	2.B FE
61746B-DJ-2	MORGAN STANLEY	3.750		02/25/2023	MATURED		2,000,000	2,000,000	1,989,980	1,999,472	0	528	0	528	0	2,000,000	0	0	0	37,500	02/25/2023	1.G FE
55336V-AE-0	MPLX LP	4.500		03/13/2023	MAKE WHOLE CALL		5,000,000	5,000,000	5,233,700	5,018,158	0	(18,158)	0	(18,158)	0	5,000,000	0	0	0	148,750	07/15/2023	2.B FE
628530-AV-9	MYLAN INC (144A)	3.125		01/15/2023	MATURED		2,000,000	2,000,000	1,945,090	1,999,633	0	367	0	367	0	2,000,000	0	0	0	31,250	01/15/2023	2.C FE
636180-BL-4	NATIONAL FUEL GAS	3.750		03/01/2023	MATURED		1,400,000	1,400,000	1,396,262	1,399,816	0	184	0	184	0	1,400,000	0	0	0	26,250	03/01/2023	2.C FE
637432-NJ-0	NATIONAL RURAL UTILITI	2.700		02/15/2023	MATURED		1,000,000	1,000,000	997,270	999,914	0	86	0	86	0	1,000,000	0	0	0	13,500	02/15/2023	1.E FE
655844-BL-1	NORFOLK SOUTHERN CORP	2.903		02/15/2023	MATURED		2,450,000	2,450,000	2,393,801	2,448,995	0	1,005	0	1,005	0	2,450,000	0	0	0	35,562	02/15/2023	2.A FE
709599-AY-0	PENSKE TRUCK LEASING (	2.700		03/14/2023	MATURED		1,000,000	1,000,000	997,720	999,865	0	135	0	135	0	1,000,000	0	0	0	13,500	03/14/2023	2.B FE
718172-AV-1	PHILIP MORRIS INTERNAT	2.625		03/06/2023	MATURED		2,000,000	2,000,000	1,963,980	1,999,167	0	833	0	833	0	2,000,000	0	0	0	26,250	03/06/2023	1.F FE
69349L-AK-4	PNC BANK NA	2.950		01/30/2023	MATURED		1,000,000	1,000,000	996,390	999,935	0	65	0	65	0	1,000,000	0	0	0	14,750	01/30/2023	1.G FE
693506-BN-6	PPG INDUSTRIES	3.200		03/15/2023	MATURED		1,935,000	1,935,000	1,912,631	1,933,836	0	1,164	0	1,164	0	1,935,000	0	0	0	30,960	03/15/2023	2.A FE
740189-AG-0	PRECISION CAST	2.500		01/15/2023	MATURED		4,795,000	4,795,000	4,683,243	4,794,364	0	636	0	636	0	4,795,000	0	0	0	59,938	01/15/2023	1.C FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	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
744448-CH-2	PUBLIC SERVICE CO OF C	2.500		03/15/2023	MATURED		2,700,000	2,700,000	2,630,906	2,696,818	0	3,182	0	3,182	0	2,700,000	0	0	0	33,750	03/15/2023	1.F FE
78355H-KG-3	RYDER SYSTEM INC	3.400		03/01/2023	MATURED		1,000,000	1,000,000	997,300	999,837	0	163	0	163	0	1,000,000	0	0	0	17,000	03/01/2023	2.B FE
85208N-AD-2	SPRINT SPECTRUM / SPEC	4.738		03/20/2023	REDEEMED		187,500	187,500	187,500	187,499	0	1	0	1	0	187,500	0	0	0	2,221	03/20/2025	2.A FE
86024T-AA-5	STEVENS HOLDINGS CO IN	6.125		03/27/2023	TENDERED		7,918,988	8,185,000	8,220,513	8,157,649	16,463	397	0	16,859	0	8,174,508	0	(211,328)	(211,328)	610,153	10/01/2026	3.C FE
88731E-AF-7	TIME WARNER ENTERTAINM	8.375		03/15/2023	MATURED		2,000,000	2,000,000	2,512,060	2,008,973	0	(8,973)	0	(8,973)	0	2,000,000	0	0	0	83,750	03/15/2023	2.C FE
89233P-7F-7	TOYOTA MOTOR CREDIT	2.625	C	01/10/2023	MATURED		2,000,000	2,000,000	1,987,460	1,999,947	0	53	0	53	0	2,000,000	0	0	0	26,250	01/10/2023	1.E FE
907818-DM-7	UNION PACIFIC CORP	2.950		01/15/2023	MATURED		1,700,000	1,700,000	1,762,747	1,700,023	0	(23)	0	(23)	0	1,700,000	0	0	0	25,075	01/15/2023	1.G FE
90783S-AA-0	UNION PACIFIC PASS THR	4.698		01/02/2023	REDEEMED		30,287	30,287	31,805	31,800	0	(1,513)	0	(1,513)	0	30,287	0	0	0	711	01/02/2024	1.C FE
91324P-BZ-4	UNITEDHEALTH GROUP INC	2.750		02/15/2023	MATURED		2,000,000	2,000,000	2,011,930	1,999,957	0	43	0	43	0	2,000,000	0	0	0	27,500	02/15/2023	1.F FE
91324P-CC-4	UNITEDHEALTH GROUP INC	2.875		03/15/2023	MATURED		1,000,000	1,000,000	995,930	999,853	0	147	0	147	0	1,000,000	0	0	0	14,375	03/15/2023	1.F FE
90331H-NL-3	US BANK NA CINCINNATI	2.850		01/23/2023	MATURED		1,000,000	1,000,000	999,400	999,970	0	30	0	30	0	1,000,000	0	0	0	14,250	01/23/2023	1.E FE
96332H-CF-4	WHIRLPOOL CORP	3.700		03/01/2023	MATURED		2,125,000	2,125,000	2,122,278	2,124,774	0	226	0	226	0	2,125,000	0	0	0	39,313	03/01/2023	2.B FE
984121-CQ-4	XEROX CORP	4.625		03/15/2023	MATURED		178,000	178,000	176,665	177,357	540	103	0	643	0	178,000	0	0	0	4,116	03/15/2023	3.B FE
98956P-AQ-5	ZIMMER BIOMET HOLDINGS	3.700		03/19/2023	MATURED		1,000,000	1,000,000	998,420	999,841	0	159	0	159	0	1,000,000	0	0	0	18,500	03/19/2023	2.B FE
98978V-AB-9	ZOETIS INC	3.250		02/01/2023	MATURED		2,000,000	2,000,000	1,953,050	1,999,309	0	691	0	691	0	2,000,000	0	0	0	32,500	02/01/2023	2.A FE
13645R-AK-0	CANADIAN PACIFIC RAILW	4.450	A	03/15/2023	MATURED		2,000,000	2,000,000	1,921,170	1,997,967	0	2,033	0	2,033	0	2,000,000	0	0	0	44,500	03/15/2023	2.B FE
628957-AE-2	NAV CANADA	7.560		03/01/2023	REDEEMED		100,000	100,000	118,027	110,322	0	(10,322)	0	(10,322)	0	100,000	0	0	0	3,780	03/01/2027	1.D FE
767744-AA-3	RITCHIE BROS AUCTIONEE	5.375	A	03/20/2023	REDEEMED		9,860,000	9,860,000	10,049,819	9,704,409	157,558	(1,967)	0	155,591	0	9,860,000	0	0	0	360,677	01/15/2025	3.C FE
775109-AW-1	ROGERS COMMUNICATIONS	3.000	A	03/15/2023	MATURED		2,000,000	2,000,000	1,996,900	1,999,818	0	182	0	182	0	2,000,000	0	0	0	30,000	03/15/2023	2.A FE
94975Z-BN-5	WELLS FARGO CANADA	3.460		01/24/2023	MATURED		500,000	500,000	500,783	499,996	0	4	0	4	0	500,000	0	0	0	8,650	01/24/2023	2.A FE
05579H-AJ-1	BNZ INTL FUNDING (144A	3.375	D	03/01/2023	MATURED		1,000,000	1,000,000	994,310	999,724	0	276	0	276	0	1,000,000	0	0	0	16,875	03/01/2023	1.E FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN	3.800	D	03/31/2023	REDEEMED		192,821	192,821	192,821	195,888	0	(3,067)	0	(3,067)	0	192,821	0	0	0	1,832	09/30/2045	1.D PL
21688A-AL-6	COOPERATIEVE RABOBANK	2.750	D	01/10/2023	MATURED		4,000,000	4,000,000	3,890,420	3,999,302	0	698	0	698	0	4,000,000	0	0	0	55,000	01/10/2023	1.E FE
25156P-BA-0	DEUTSCHE TELEKOM INT F	3.600	D	03/13/2023	TENDERED		2,778,180	3,000,000	3,033,770	3,015,609	0	(837)	0	(837)	0	3,014,773	0	(280,785)	(280,785)	204,393	01/19/2027	2.B FE
85771P-AG-7	EQUINOR ASA	2.450	D	01/17/2023	MATURED		1,000,000	1,000,000	996,760	999,972	0	28	0	28	0	1,000,000	0	0	0	12,250	01/17/2023	1.D FE
453140-AB-1	IMPERIAL BRANDS FINANC	3.500	D	02/11/2023	MATURED		3,500,000	3,500,000	3,462,037	3,499,245	0	755	0	755	0	3,500,000	0	0	0	61,250	02/11/2023	2.C FE
63254A-AE-8	NATIONAL AUSTRALIA BAN	3.000	D	01/20/2023	MATURED		1,000,000	1,000,000	998,120	999,967	0	33	0	33	0	1,000,000	0	0	0	15,000	01/20/2023	1.D FE
89153V-AE-9	TOTAL CAPITAL INTERNAT	2.700	D	01/25/2023	MATURED		1,000,000	1,000,000	950,400	999,544	0	456	0	456	0	1,000,000	0	0	0	13,500	01/25/2023	1.E FE
961214-DS-9	WESTPAC BANKING CORP	2.750	D	01/11/2023	MATURED		1,000,000	1,000,000	998,990	999,984	0	16	0	16	0	1,000,000	0	0	0	13,750	01/11/2023	1.D FE
00842B-AC-1	ABMT 2015-5 A3 CMO	3.500		03/25/2023	PAID ON PRINCIPAL		3,412	3,412	3,444	3,412	0	0	0	0	0	3,412	0	0	0	19	07/25/2045	1.A
00842D-AC-7	ABMT 2015-6 A3 CMO	3.500		03/25/2023	PAID ON PRINCIPAL		13,378	13,378	13,449	13,382	0	(4)	0	(4)	0	13,378	0	0	0	78	09/25/2045	1.A
00842C-AC-9	ABMT 2015-7 A3 CMO	3.500		03/25/2023	PAID ON PRINCIPAL		117,827	117,827	116,032	113,367	0	4,460	0	4,460	0	117,827	0	0	0	741	10/25/2045	1.A
00842E-AC-5	ABMT 2016-2 A3 CMO (14	3.500		03/25/2023	PAID ON PRINCIPAL		7,803	7,803	7,896	7,827	0	(24)	0	(24)	0	7,803	0	0	0	44	03/25/2046	1.A
05949C-HU-3	BOAMS 2005-I 2A5 CMO	3.843		03/25/2023	PAID ON PRINCIPAL		21,133	21,133	14,265	9,368	0	11,765	0	11,765	0	21,133	0	0	0	81	10/25/2035	1.A FM
05949C-HU-3	BOAMS 2005-I 2A5 CMO	3.843		03/25/2023	WRITTEN OFF		0	6	4	3	0	0	0	0	0	2	0	(2)	(2)	0	10/25/2035	1.A FM
12498N-AB-9	CBASS 2006-CB2 AF2	6.001		03/25/2023	PAID ON PRINCIPAL		13,680	13,680	7,637	2,964	0	10,716	0	10,716	0	13,680	0	0	0	49	12/25/2036	1.A FM
12564E-AA-0	CIM 2021-J2 A1 CMO (14	2.500		03/25/2023	PAID ON PRINCIPAL		103,284	103,284	105,281	105,354	0	(2,070)	0	(2,070)	0	103,284	0	0	0	430	04/25/2051	1.A
17323E-AD-5	CMLTI 2014-J2 A1 CMO	3.500		03/25/2023	PAID ON PRINCIPAL		2,654	2,654	2,677	2,649	0	5	0	5	0	2,654	0	0	0	15	11/25/2044	1.A
172973-W5-4	CMSI 2005-4 1A6 CMO	5.500		03/25/2023	PAID ON PRINCIPAL		16,292	16,292	12,097	13,275	0	3,017	0	3,017	0	16,292	0	0	0	91	07/25/2035	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO	6.232		03/28/2023	PAID ON PRINCIPAL		1,961	1,961	1,871	1,919	0	42	0	42	0	1,961	0	0	0	21	12/28/2033	1.A FM
12647P-AJ-7	CSMC 2013-7 A10 CMO	3.500		03/25/2023	PAID ON PRINCIPAL		16,083	16,083	15,529	15,679	0	404	0	404	0	16,083	0	0	0	69	08/25/2043	1.A
12652C-AA-7	CSMC 2017-HL2 A1 CMO	3.500		03/25/2023	PAID ON PRINCIPAL		16,958	16,958	17,142	17,001	0	(44)	0	(44)	0	16,958	0	0	0	101	10/25/2047	1.A
126694-AA-6	CWHL 2005-19 1A1 CMO	5.500		03/25/2023	PAID ON PRINCIPAL		1,082	1,082	938	44	0	1,038	0	1,038	0	1,082	0	0	0	7	08/25/2035	1.A FM
126694-AA-6	CWHL 2005-19 1A1 CMO	5.500		03/25/2023	RECOVERY OF PAR WRITE-OFF		0	0	0	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		02/25/2023	WRITTEN OFF		0	249	216	10	0	(1)	0	(1)	0	10	0	(10)	(10)	1	08/25/2035	1.A FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		03/25/2023	PAID ON PRINCIPAL		2,095	2,095	1,875	334	0	1,760	0	1,760	0	2,095	0	0	0	19	11/25/2035	1.A FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		03/25/2023	WRITTEN OFF		0	3	3	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..29977J-AB-2	EVER 2013-1 A2 CMO 2.500		03/25/2023	PAID ON PRINCIPAL		22,334	22,334	20,231	20,702	0	1,632	0	1,632	0	22,334	0	0	0	102	03/25/2043	1.A
..29978C-AA-8	EVER 2018-1 A1 CMO (14 3.500		03/25/2023	PAID ON PRINCIPAL		20,426	20,426	20,196	20,090	0	336	0	336	0	20,426	0	0	0	119	02/25/2048	1.A
..33850B-AC-1	FSMT 2017-1 1A3 CMO 3.500		03/25/2023	PAID ON PRINCIPAL		17,417	17,417	17,673	17,523	0	(106)	0	(106)	0	17,417	0	0	0	78	03/25/2047	1.A
..33853G-AB-9	FSMT 2021-12 A2 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		158,105	158,105	158,302	158,292	0	(188)	0	(188)	0	158,105	0	0	0	808	11/25/2051	1.A
..33852F-AE-6	FSMT 2021-4 A5 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		78,599	78,599	71,574	71,739	0	6,860	0	6,860	0	78,599	0	0	0	343	06/25/2051	1.A Z
..3622EB-AC-2	GSAA 2007-4 A3A CMO 5.445		03/27/2023	PAID ON PRINCIPAL		5,530	5,530	2,274	403	0	5,127	0	5,127	0	5,530	0	0	0	10	03/25/2037	1.A FM
..36242D-UQ-4	GSR 2005-AR1 4A1 CMO 3.190		03/25/2023	PAID ON PRINCIPAL		1,712	1,712	1,548	1,555	0	157	0	157	0	1,712	0	0	0	9	01/25/2035	1.A FM
..46630G-AD-7	JPMMT 2007-A1 2A2 CMO 4.100		03/25/2023	PAID ON PRINCIPAL		3,099	3,099	2,735	2,580	0	518	0	518	0	3,099	0	0	0	21	07/25/2035	1.A FM
..46641C-AU-5	JPMMT 2014-1 2A1 CMO (3.500		03/25/2023	PAID ON PRINCIPAL		49,189	49,189	48,476	48,774	0	415	0	415	0	49,189	0	0	0	290	01/25/2044	1.A
..46643K-AC-5	JPMMT 2014-5 A2 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		31,149	31,149	31,324	31,127	0	22	0	22	0	31,149	0	0	0	130	10/25/2029	1.A
..46654K-AC-1	JPMMT 2021-11 A3 CMO (2.500		03/25/2023	PAID ON PRINCIPAL		174,359	174,359	177,165	177,165	0	(2,806)	0	(2,806)	0	174,359	0	0	0	657	01/25/2052	1.A
..46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		03/25/2023	PAID ON PRINCIPAL		206,575	206,575	205,510	205,513	0	1,062	0	1,062	0	206,575	0	0	0	955	05/25/2052	1.A
..46653P-AC-1	JPMMT 2021-6 A3 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		102,383	102,383	81,730	81,978	0	20,405	0	20,405	0	102,383	0	0	0	384	10/25/2051	1.A Z
..46654U-AD-7	JPMMT 2022-3 A4 (144A) 3.000		03/25/2023	PAID ON PRINCIPAL		248,139	248,139	243,254	243,346	0	4,793	0	4,793	0	248,139	0	0	0	1,094	08/25/2052	1.A FE
..46655V-AE-2	JPMMT 2022-8 A4A CMO (4.000		03/25/2023	PAID ON PRINCIPAL		70,261	70,261	69,020	69,103	0	1,158	0	1,158	0	70,261	0	0	0	469	01/25/2053	1.A FE
..57643M-LE-2	MASTR 2005-2 1A5 CMO 5.250		03/25/2023	PAID ON PRINCIPAL		2,107	2,107	2,043	920	0	1,186	0	1,186	0	2,107	0	0	0	18	11/25/2035	1.A FM
..67116M-AC-5	OBX 2023-J1 A3 (144A) 4.500		03/25/2023	PAID ON PRINCIPAL		182,788	182,788	175,591	175,591	0	7,197	0	7,197	0	182,788	0	0	0	685	01/25/2053	1.A FE
..67647E-AA-5	OMCT 2021-5 A1 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		232,274	232,274	234,125	234,139	0	(1,865)	0	(1,865)	0	232,274	0	0	0	1,143	10/25/2051	1.A
..74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2023	PAID ON PRINCIPAL		3,028	3,028	3,099	3,019	0	9	0	9	0	3,028	0	0	0	36	02/25/2034	1.A FM
..69371V-AA-5	PSMC 2018-1A A1 CMO 3.500		03/25/2023	PAID ON PRINCIPAL		26,615	26,615	26,278	26,527	0	88	0	88	0	26,615	0	0	0	155	02/25/2048	1.A
..75409T-AA-3	RATE 2021-J3 A1 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		100,893	100,893	101,917	101,887	0	(995)	0	(995)	0	100,893	0	0	0	351	10/25/2051	1.A
..75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		67,337	67,337	67,253	67,252	0	85	0	85	0	67,337	0	0	0	251	11/25/2051	1.A FE
..74938X-AD-1	RCKT 2022-3 A5 CMO (14 3.000		03/25/2023	PAID ON PRINCIPAL		51,484	51,484	48,443	48,938	0	2,546	0	2,546	0	51,484	0	0	0	259	05/25/2052	1.A FE
..81745R-AB-6	SEMT 2013-3 A2 CMO 2.500		03/25/2023	PAID ON PRINCIPAL		23,401	23,401	20,786	20,905	0	2,496	0	2,496	0	23,401	0	0	0	103	03/25/2043	1.A
..81744Y-AA-4	SEMT 2013-4 A1 CMO 2.325		03/25/2023	PAID ON PRINCIPAL		38,861	38,861	34,496	34,557	0	4,304	0	4,304	0	38,861	0	0	0	192	04/25/2043	1.A
..81744Y-AB-2	SEMT 2013-4 A2 CMO 2.500		03/25/2023	PAID ON PRINCIPAL		56,701	56,701	51,271	51,368	0	5,333	0	5,333	0	56,701	0	0	0	302	04/25/2043	1.A
..81746G-AA-1	SEMT 2017-7 A1 CMO (14 3.500		03/25/2023	PAID ON PRINCIPAL		4,318	4,318	4,403	4,384	0	(67)	0	(67)	0	4,318	0	0	0	25	10/25/2047	1.A
..81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		224,957	224,957	189,491	190,144	0	34,813	0	34,813	0	224,957	0	0	0	890	07/25/2051	1.A Z
..81749B-AA-9	SEMT 2023-1 A1 CMO (14 5.000		03/25/2023	PAID ON PRINCIPAL		42,050	42,050	41,604	41,604	0	447	0	447	0	42,050	0	0	0	243	01/25/2053	1.A FE
..97652Q-AD-1	WIN 2014-2 A4 CMO (144 3.500		03/20/2023	PAID ON PRINCIPAL		718	718	730	717	0	1	0	1	0	718	0	0	0	4	09/20/2044	1.A
..97655J-AE-2	WIN 2016-1 1A5 CMO (14 3.500		03/20/2023	PAID ON PRINCIPAL		11,453	11,453	11,617	11,498	0	(45)	0	(45)	0	11,453	0	0	0	82	01/20/2046	1.A
..05604F-AA-3	BWAY 2013-1515 A1 (144 2.809		03/10/2023	PAID ON PRINCIPAL		447,200	447,200	446,131	446,617	0	583	0	583	0	447,200	0	0	0	2,148	03/10/2033	1.A
..61766C-AF-6	MSC 2016-UBS9 ASB 3.340		03/15/2023	PAID ON PRINCIPAL		245,337	245,337	252,692	246,687	0	(1,350)	0	(1,350)	0	245,337	0	0	0	1,409	03/15/2049	1.A
..92890P-AD-6	WFRBS 2013-C14 A4 3.073		03/15/2023	PAID ON PRINCIPAL		580,575	580,575	593,729	580,449	0	126	0	126	0	580,575	0	0	0	3,432	06/15/2046	1.A
..92938V-AP-0	WFRBS 2014-C19 A4 3.829		03/15/2023	PAID ON PRINCIPAL		830,380	830,380	838,666	829,959	0	421	0	421	0	830,380	0	0	0	7,949	03/15/2047	1.A
..92939L-AD-8	WFRBS 2014-C25 A4 3.365		03/15/2023	PAID ON PRINCIPAL		63,038	63,038	61,615	62,523	0	516	0	516	0	63,038	0	0	0	353	11/15/2047	1.A
..20846Q-HN-1	CNF 2001-3 A4 6.910		03/01/2023	PAID ON PRINCIPAL		70,788	70,788	70,784	70,334	511	(57)	0	454	0	70,788	0	0	0	853	05/01/2033	4.C FE
..674135-DQ-8	OAK 1998-B M2 7.025		02/15/2023	RECOVERY OF PAR WRITE-OFF		0	(1,760)	(110)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6.
..674135-DQ-8	OAK 1998-B M2 7.025		03/15/2023	WRITTEN OFF		0	1,212	75	0	0	0	0	0	0	0	0	0	0	21	05/15/2023	6.
..67087T-DW-8	OAK 2002-C A1 5.410		02/15/2023	PAID ON PRINCIPAL		23,945	23,945	21,901	20,993	0	2,952	0	2,952	0	23,945	0	0	0	150	11/15/2032	5.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						170,942,284	171,243,223	170,905,050	170,537,824	552,230	114,121	0	666,351	0	171,204,175	0	(264,119)	(264,119)	3,501,438	XXX	XXX
2509999997. Total - Bonds - Part 4						934,474,806	925,938,198	960,975,831	932,222,749	552,230	120,404	0	672,634	0	932,895,384	0	1,571,601	1,571,601	12,773,106	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						934,474,806	925,938,198	960,975,831	932,222,749	552,230	120,404	0	672,634	0	932,895,384	0	1,571,601	1,571,601	12,773,106	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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		03/31/2023	VARIOUS	15,424.000	2,654,275		2,491,284	2,491,284	0	0	0	0	0	2,491,284	0	162,990	162,990	24,524		
133131-10-2	CAMDEN PROPERTY TRUST		03/14/2023	PIPER SANDLER & CO NORTH AMERICA CASH 44	1,132.000	123,083		89,700	126,648	(36,948)	0	0	(36,948)	0	89,700	0	33,384	33,384	1,064		
229663-10-9	CUBESMART		02/01/2023	VARIOUS	26,229.000	1,120,734		702,675	1,055,717	(353,042)	0	0	(353,042)	0	702,675	0	418,059	418,059	12,852		
253868-10-3	DIGITAL REALTY TRUST INC		03/28/2023	VARIOUS	17,884.000	1,791,597		1,773,735	1,793,229	(19,494)	0	0	(19,494)	0	1,773,735	0	17,862	17,862	39,196		
29444U-70-0	EQUINIX INC		02/22/2023	VARIOUS	830.000	583,205		472,137	543,675	(71,538)	0	0	(71,538)	0	472,137	0	111,068	111,068	0		
297178-10-5	ESSEX PROPERTY TRUST INC		03/14/2023	INSTINET GROUP, LLC NORTH AMERICA CASH (	2,042.000	437,370		432,741	432,741	0	0	0	0	0	432,741	0	4,630	4,630	4,492		
30225T-10-2	EXTRA SPACE STORAGE INC		01/09/2023	VARIOUS	22,874.000	3,308,410		2,840,761	3,366,595	(525,835)	0	0	(525,835)	0	2,840,761	0	467,649	467,649	0		
444097-10-9	HUDSON PACIFIC PROPERTIES INC		02/14/2023	VARIOUS	75,000.000	818,278		729,750	729,750	0	0	0	0	0	729,750	0	88,528	88,528	0		
46187W-10-7	INVITATION HOMES INC		02/22/2023	VARIOUS	36,640.000	1,190,553		1,061,012	1,086,010	(24,998)	0	0	(24,998)	0	1,061,012	0	129,541	129,541	5,237		
46284V-10-1	IRON MOUNTAIN INC		01/11/2023	VARIOUS	44,997.000	2,279,251		2,104,443	2,243,100	(138,658)	0	0	(138,658)	0	2,104,443	0	174,808	174,808	27,831		
49803T-30-0	KITE REALTY GROUP TRUST		03/28/2023	ROBERT W BAIRD & CO. NORTH AMERICA CASH	17,415.000	338,634		299,886	366,586	(66,699)	0	0	(66,699)	0	299,886	0	38,747	38,747	4,180		
53223X-10-7	LIFE STORAGE INC		03/28/2023	VARIOUS	17,832.000	2,037,045		1,209,495	1,756,452	(546,957)	0	0	(546,957)	0	1,209,495	0	827,550	827,550	21,398		
69007J-10-6	OUTFRONT MEDIA INC		01/12/2023	RAYMOND JAMES NORTH AMERICA CASH 725	43,038.000	813,968		660,472	713,570	(53,098)	0	0	(53,098)	0	660,472	0	153,496	153,496	0		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		02/03/2023	RAYMOND JAMES NORTH AMERICA CASH 725	31,116.000	526,589		416,643	416,643	0	0	0	0	0	416,643	0	109,946	109,946	311		
720190-20-6	PIEDMONT OFFICE REALTY TRUST CLASS A		03/21/2023	VARIOUS	118,725.000	891,974		1,088,708	1,088,708	0	0	0	0	0	1,088,708	0	(196,734)	(196,734)	47,908		
74460D-10-9	PUBLIC STORAGE INC		02/14/2023	BMO CAPITAL MARKETS CORP NORTH AMERICA A	1,387.000	414,783		382,683	0	0	0	0	0	0	382,683	0	32,100	32,100	0		
84860W-30-0	SPIRIT REALTY CAPITAL INC		03/28/2023	CITIGROUP SOFT CREDIT NORTH AMERICA ALGO	8,233.000	313,434		297,705	328,744	(31,038)	0	0	(31,038)	0	297,705	0	15,729	15,729	5,458		
85254J-10-2	STAG INDUSTRIAL INC		03/21/2023	VARIOUS	91,345.000	2,972,599		2,614,894	2,951,357	(336,463)	0	0	(336,463)	0	2,614,894	0	357,705	357,705	32,990		
91704F-10-4	URBAN EDGE PROPERTIES		01/27/2023	VARIOUS	90,894.000	1,414,607		1,235,411	1,280,696	(45,285)	0	0	(45,285)	0	1,235,411	0	179,196	179,196	0		
92276F-10-0	VENTAS INC		02/14/2023	VARIOUS	11,850.000	591,959		445,806	533,843	(88,036)	0	0	(88,036)	0	445,806	0	146,153	146,153	5,333		
925652-10-9	VICI PROPERTIES INC		01/24/2023	BARCLAYS CAPITAL INC. NORTH AMERICA CASH	35,608.000	1,209,184		1,060,762	1,153,699	(92,937)	0	0	(92,937)	0	1,060,762	0	148,422	148,422	13,887		
984017-10-3	XENIA HOTELS & RESORTS INC		02/28/2023	VARIOUS	103,600.000	1,474,926		1,365,448	1,365,448	0	0	0	0	0	1,365,448	0	109,478	109,478	10,360		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						27,306,458	XXX	23,776,151	25,824,495	(2,431,026)	0	0	(2,431,026)	0	23,776,151	0	3,530,307	3,530,307	257,021	XXX	XXX
5989999997. Total - Common Stocks - Part 4						27,306,458	XXX	23,776,151	25,824,495	(2,431,026)	0	0	(2,431,026)	0	23,776,151	0	3,530,307	3,530,307	257,021	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						27,306,458	XXX	23,776,151	25,824,495	(2,431,026)	0	0	(2,431,026)	0	23,776,151	0	3,530,307	3,530,307	257,021	XXX	XXX
5999999999. Total - Preferred and Common Stocks						27,306,458	XXX	23,776,151	25,824,495	(2,431,026)	0	0	(2,431,026)	0	23,776,151	0	3,530,307	3,530,307	257,021	XXX	XXX
6009999999 - Totals						961,781,264	XXX	984,751,982	958,047,244	(1,878,796)	120,404	0	(1,758,392)	0	956,671,535	0	5,101,908	5,101,908	13,030,127	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	44,939,210	44,939,210	04/03/2023
000000-00-0	REPO - DEUTSCHE A TREASURY		1.A	52,467,212	52,467,212	04/03/2023
000000-00-0	REPO - JP A TREASURY		1.A	52,467,212	52,467,212	04/03/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				149,873,634	149,873,634	XXX
0109999999. Total - U.S. Government Bonds				149,873,634	149,873,634	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				149,873,634	149,873,634	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				149,873,634	149,873,634	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				149,873,634	149,873,634	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (29,226,293) Book/Adjusted Carrying Value $ (29,226,293)
2. Average balance for the year Fair Value $ 180,300,021 Book/Adjusted Carrying Value $ 180,300,021
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 149,873,634 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bankers Trust ..... Phoenix, AZ		0.000	0	0	162,487	176,354	57,933	XXX.
JP Morgan Chase ..... San Antonio, TX		0.000	0	0	2,180,697	3,604,955	1,173,610	XXX.
Hinsdale Bank & Trust ..... Hinsdale, IL		0.000	0	0	402,849	340,292	322,386	XXX.
Midfirst Bank ..... Denver, CO		0.000	0	0	763,742	1,997,129	1,077,186	XXX.
Suntrust Bank ..... Nashville, TN		0.000	0	0	612,665	650,433	737,966	XXX.
US Bank ..... St. Paul, MN		0.000	0	0	7,677,165	8,773,308	7,473,883	XXX.
Wells Fargo ..... San Francisco, CA		0.000	0	0	3,014,697	2,676,665	2,928,134	XXX.
Wells Fargo ..... Portland, OR		0.100	145	0	660,481	698,578	298,767	XXX.
Commerce Bank ..... Kansas City, MO		0.000	0	0	589,391	527,023	345,094	XXX.
Royal Bank of Canada ..... Toronto, ON		0.000	0	0	(671,022)	(671,022)	(790,873)	XXX.
CIBC Mellon ..... Toronto,ON		0.000	0	0	536,203	236,532	920,888	XXX.
Citibank, N.A. ..... New Castle,DE		0.000	0	0	3,570,919	3,714,858	3,805,924	XXX.
JP Morgan Chase Bank, N.A. ... New York,NY		0.000	0	0	672,202	764,614	928,344	XXX.
JP Morgan Chase Bank, N.A. ... New York, NY		0.600	63	27	57,296	57,317	57,339	XXX.
TD Bank ..... Toronto,ON		4.850	127,186	41,277	10,978,618	9,122,936	8,875,450	XXX.
TD Bank ..... Toronto, ON		4.550	29,438	12,602	3,964,599	4,596,725	4,487,789	XXX.
TD Bank ..... Toronto,ON		0.000	0	0	(1,199,637)	(642,770)	(484,880)	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	156,831	53,906	33,973,352	36,623,926	32,214,939	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	156,831	53,906	33,973,352	36,623,926	32,214,939	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	156,831	53,906	33,973,352	36,623,926	32,214,939	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		03/31/2023	4.858		37,007,383	0	37,518
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						37,007,383	0	37,518
8609999999 - Total Cash Equivalents						37,007,383	0	37,518