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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

20th day of July, 2023

Notary Public

My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	17,495,813,087	0	17,495,813,087	17,311,151,684
2.	Stocks:				
	2.1 Preferred stocks	10,771,001	0	10,771,001	11,075,611
	2.2 Common stocks	3,431,905,305	18,330,114	3,413,575,191	3,336,276,360
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)	348,541,852	0	348,541,852	355,532,062
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (860,417,209)), cash equivalents ($ 765,986,370) and short-term investments ($ 0)	(94,430,839)	0	(94,430,839)	(40,246,387)
6.	Contract loans (including $ 0 premium notes)	1,958,893	1,958,893	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	861,747,048	250,785,881	610,961,166	680,204,614
9.	Receivables for securities	13,535,217	0	13,535,217	672,312
10.	Securities lending reinvested collateral assets	63,806,746	0	63,806,746	74,870,827
11.	Aggregate write-ins for invested assets	(10,084,359)	0	(10,084,359)	(11,941,641)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	22,123,563,950	271,074,888	21,852,489,062	21,717,595,443
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	135,979,001	0	135,979,001	140,035,221
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,028,351,128	39,062,180	989,288,948	771,939,966
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 25,200,001 earned but unbilled premiums)	1,703,400,655	6,722,264	1,696,678,391	1,480,754,375
	15.3 Accrued retrospective premiums ($ 15,515,369) and contracts subject to redetermination ($ 0)	15,515,369	1,211,135	14,304,235	15,443,401
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,710,808,895	0	1,710,808,895	1,607,132,743
	16.2 Funds held by or deposited with reinsured companies	1,151,294	0	1,151,294	1,151,294
	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	60,056,250	0	60,056,250	0
18.2	Net deferred tax asset	698,751,644	202,351,962	496,399,682	456,711,887
19.	Guaranty funds receivable or on deposit	1,241,461	0	1,241,461	971,699
20.	Electronic data processing equipment and software	595,801,027	537,761,809	58,039,218	44,658,974
21.	Furniture and equipment, including health care delivery assets ($ 0)	232,961,676	232,961,676	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	899,600,754	409,964,383	489,636,371	390,715,536
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,207,183,105	1,701,110,297	27,506,072,808	26,627,110,540
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	29,207,183,105	1,701,110,297	27,506,072,808	26,627,110,540
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(10,084,359)	0	(10,084,359)	(11,941,641)
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)	(10,084,359)	0	(10,084,359)	(11,941,641)
2501.	Suspense, undistributed payments	206,892,238	0	206,892,238	96,199,965
2502.	COLI supplemental benefits trust	139,525,873	0	139,525,873	140,971,580
2503.	Equities and deposits in pools and associations	44,009,369	0	44,009,369	51,138,439
2598.	Summary of remaining write-ins for Line 25 from overflow page	509,173,274	409,964,383	99,208,892	102,405,552
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	899,600,754	409,964,383	489,636,371	390,715,536

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,873,084,029)	9,898,707,152	9,519,659,867
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,850,988,746	1,712,848,923
3.	Loss adjustment expenses	2,034,912,793	2,020,890,936
4.	Commissions payable, contingent commissions and other similar charges	128,766,943	191,546,178
5.	Other expenses (excluding taxes, licenses and fees)	109,804,265	150,880,006
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	75,449,700	88,828,716
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	2,514,968
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 $ 13,065,950,056 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	4,054,353,792	3,673,092,576
10.	Advance premium	154,846,448	114,279,415
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,939,985	12,803,976
12.	Ceded reinsurance premiums payable (net of ceding commissions)	131,425,115	74,095,366
13.	Funds held by company under reinsurance treaties	53,717,493	59,282,163
14.	Amounts withheld or retained by company for account of others	771,699,997	781,865,258
15.	Remittances and items not allocated	432,848,952	373,612,403
16.	Provision for reinsurance (including $ 142,154 certified)	53,904,760	53,904,760
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	435,741,487	209,037,023
20.	Derivatives	0	0
21.	Payable for securities	15,712,920	28,514,577
22.	Payable for securities lending	63,806,746	74,870,827
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	299,648,465	227,988,155
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	20,580,275,759	19,370,516,094
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	20,580,275,759	19,370,516,094
29.	Aggregate write-ins for special surplus funds	10,234,194	10,341,448
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,670,617,233	3,001,307,378
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)	6,925,797,049	7,256,594,446
38.	Totals (Page 2, Line 28, Col. 3)	27,506,072,808	26,627,110,540
	DETAILS OF WRITE-INS		
2501.	Escheat liability	183,824,846	170,770,948
2502.	Unpaid electronic data processing equipment	123,765,507	65,323,709
2503.	Undistributed salaries	821,969	786,211
2598.	Summary of remaining write-ins for Line 25 from overflow page	(8,763,857)	(8,892,713)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	299,648,465	227,988,155
2901.	Special surplus from retroactive reinsurance	10,234,194	10,341,448
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)	10,234,194	10,341,448
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,153,123,859)	1,093,595,159	1,023,024,272	2,116,735,913
	1.2 Assumed (written $ 17,549,811,897)	15,902,870,766	14,208,569,497	29,456,771,717
	1.3 Ceded (written $ 14,307,718,518)	12,978,232,588	11,632,821,652	24,111,961,402
	1.4 Net (written $ 4,395,217,237)	4,018,233,337	3,598,772,117	7,461,546,228
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 2,679,517,797):			
	2.1 Direct	635,861,691	448,942,117	1,015,245,414
	2.2 Assumed	10,589,793,018	8,783,831,558	17,922,803,935
	2.3 Ceded	8,543,401,671	7,090,066,636	14,409,667,593
	2.4 Net	2,682,253,039	2,142,707,039	4,528,381,756
3.	Loss adjustment expenses incurred	376,853,465	339,758,065	719,322,525
4.	Other underwriting expenses incurred	1,193,967,191	1,056,594,029	2,117,868,003
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	4,253,073,695	3,539,059,133	7,365,572,284
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(234,840,359)	59,712,984	95,973,944
	INVESTMENT INCOME			
9.	Net investment income earned	321,120,840	284,191,699	747,800,068
10.	Net realized capital gains (losses) less capital gains tax of $ (4,354,784)	(26,226,646)	(18,851,037)	(46,622,933)
11.	Net investment gain (loss) (Lines 9 + 10)	294,894,194	265,340,662	701,177,136
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 876,377 amount charged off $ 6,588,680)	(5,712,302)	(13,057,794)	(20,461,839)
13.	Finance and service charges not included in premiums	11,825,696	11,407,807	23,103,097
14.	Aggregate write-ins for miscellaneous income	(5,648,630)	27,050,716	29,081,903
15.	Total other income (Lines 12 through 14)	464,763	25,400,728	31,723,162
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	60,518,599	350,454,374	828,874,241
17.	Dividends to policyholders	4,350,483	3,562,197	7,771,670
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)	56,168,116	346,892,178	821,102,571
19.	Federal and foreign income taxes incurred	(26,729,311)	119,710,815	297,507,433
20.	Net income (Line 18 minus Line 19)(to Line 22)	82,897,427	227,181,363	523,595,138
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,256,594,446	7,329,631,885	7,329,631,885
22.	Net income (from Line 20)	82,897,427	227,181,363	523,595,138
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (6,198,800)	25,212,265	95,457,427	10,934,903
25.	Change in net unrealized foreign exchange capital gain (loss)	549,805	(539,312)	(588,440)
26.	Change in net deferred income tax	97,807,447	61,105,104	190,147,533
27.	Change in nonadmitted assets	(254,264,342)	(59,280,136)	(68,672,396)
28.	Change in provision for reinsurance	0	0	21,545,823
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	(283,000,000)	(375,000,000)	(750,000,000)
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)	(330,797,398)	(51,075,554)	(73,037,439)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,925,797,049	7,278,556,331	7,256,594,446
	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.	Change in COLI cash values	2,903,975	(18,233,363)	(22,342,474)
1402.	Other expense	(107)	(1,640)	(2,781)
1403.	Retroactive reinsurance gain/loss	(118,317)	38,590	(346,968)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(8,434,181)	45,247,129	51,774,126
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(5,648,630)	27,050,716	29,081,903
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,062,281,274	3,693,868,838	7,627,167,385
2.	Net investment income	351,041,471	325,699,268	816,786,484
3.	Miscellaneous income	(3,884,919)	23,519,931	26,092,595
4.	Total (Lines 1 to 3)	4,409,437,826	4,043,088,037	8,470,046,463
5.	Benefit and loss related payments	2,268,742,083	1,756,894,831	4,081,658,137
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,672,340,663	1,446,523,178	2,778,193,194
8.	Dividends paid to policyholders	3,214,473	3,547,598	8,872,276
9.	Federal and foreign income taxes paid (recovered) net of $ 313,750 tax on capital gains (losses)	31,487,124	189,616,674	309,529,386
10.	Total (Lines 5 through 9)	3,975,784,342	3,396,582,281	7,178,252,993
11.	Net cash from operations (Line 4 minus Line 10)	433,653,484	646,505,755	1,291,793,470
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,473,925,364	2,417,622,341	3,824,313,410
	12.2 Stocks	0	12,813,447	17,305,492
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	1,112,947
	12.5 Other invested assets	20,192,185	20,748,150	39,229,722
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(7,227)	(6,428,913)	(22,189)
	12.7 Miscellaneous proceeds	15,413,763	57,204,462	34,145,143
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,509,524,085	2,501,959,488	3,916,084,525
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,695,203,757	3,073,008,084	4,727,680,902
	13.2 Stocks	22,000,000	0	2,698,967
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	1,219,798	3,983,599	27,656,725
	13.5 Other invested assets	56,277,186	38,051,949	83,247,674
	13.6 Miscellaneous applications	25,664,562	3,315,217	52,731,795
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,800,365,303	3,118,358,849	4,894,016,063
14.	Net increase (or decrease) in contract loans and premium notes	212,667	(1,415,724)	(1,162,953)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(291,053,885)	(614,983,636)	(976,768,585)
	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	283,000,000	375,000,000	750,000,000
	16.6 Other cash provided (applied)	86,215,949	(317,328,602)	(189,861,582)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(196,784,051)	(692,328,602)	(939,861,582)
	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)	(54,184,453)	(660,806,482)	(624,836,697)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(40,246,387)	584,590,310	584,590,310
	19.2 End of period (Line 18 plus Line 19.1)	(94,430,839)	(76,216,172)	(40,246,387)

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

20.0001. Exchange of bonds	949,070	13,097,480	30,438,920
20.0002. Income payment received in securities	913,289	871,019	1,741,986
20.0003. Stock conversion to private equity	0	6,406,724	6,406,724
20.0004. Stock distribution from limited partnerships	0	365,760	365,760
20.0005. Tax credits from certified capital company (CAPCO)	0	0	37,681

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2023	December 31, 2022
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 82,897,427	$ 523,595,138
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	$ 82,897,427	$ 523,595,138
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,925,797,049	$ 7,256,594,446
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	$ 6,925,797,049	$ 7,256,594,446

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities:

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	14,097,821
2. 12 Months or Longer	$	106,856,076

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

1. Less than 12 Months	$	811,222,982
2. 12 Months or Longer	$	782,090,636

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

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

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

The Company recognized a one-time tax benefit of $84,937,691 in the first quarter of 2023 due to the expiration of the statute of limitations with respect to a tax item impacted by the repeal of Internal Revenue Code Section 847, which related to the discounting of property-casualty loss reserves.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

Employee Retirement Plans:

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

H. Postemployment Benefits and Compensated Absences:

No significant change.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2023, the Company paid dividends totaling $283 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 27, 2023	$ —	$ 198	$ 198
June 20, 2023	85	—	85

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 4,930,069	$ —	$ —	$ 4,930,069
U.S. special revenue and special assessment obligations	—	3,856,409	—	—	3,856,409
Industrial and miscellaneous	—	121,731,429	—	—	121,731,429
Total bonds	—	130,517,907	—	—	130,517,907

NOTES TO FINANCIAL STATEMENTS

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Perpetual	5,072,035	—	5,698,966	—	10,771,001
Total securities at fair value	$ 5,072,035	$ 130,517,907	$ 5,698,966	$ —	$ 141,288,908

Reconciliation of Level 3 securities during the quarter:

Description	Beginning Balance 4/1/2023	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ 264,558	$ —	$ (265,200)	$ 5,303	$ (4,661)
Preferred stock	5,698,966	—	—	—	—
Total	$ 5,963,524	$ —	$ (265,200)	$ 5,303	$ (4,661)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2023
Bonds	$ —	$ —	$ —	$ —	$ —
Preferred stock	—	—	—	—	5,698,966
Total	$ —	$ —	$ —	$ —	$ 5,698,966

During the quarter, a change in the NAIC designation caused bonds carried at Level 3 of the fair value hierarchy to transfer out as these bonds are now carried at cost.

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At June 30, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 765,986,370	$ 765,986,370	$ 189,190,201	$ 576,796,169	$ —	$ —	$ —
Long-term bonds	16,175,659,356	17,495,813,087	1,359,305,367	14,807,591,737	8,762,252	—	—
Preferred stock	10,771,001	10,771,001	5,072,035	—	5,698,966	—	—

(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	$ 696,483,117	$ 696,483,117	$ 160,851,251	$ 535,631,866	$ —	$ —	$ —
Long-term bonds	15,839,085,087	17,311,151,684	1,407,030,995	14,423,375,802	8,678,290	—	—
Preferred stock	11,075,611	11,075,611	5,376,645	—	5,698,966	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

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

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2023, the prior year-end total loss and LAE reserves developed favorably by $3,282,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners and other liability – claims-made lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, commercial auto liability and commercial multiple peril.

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 0

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 3,350,092,197	$ 3,431,905,305
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 419,458,410	$ 454,572,592
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,769,550,607	$ 3,886,477,897
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. ..... $ 63,806,746

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 63,806,746

16.3 Total payable for securities lending reported on the liability page. ..... $ 63,806,746

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Assets are internally managed by the reporting entity	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	Assets are internally managed by the reporting entity		Not a registered investment advisor	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	26,813,808	26,813,808	0	0	213,696	213,696
		TOTAL	0	0	26,813,808	26,813,808	0	0	213,696	213,696

5. Operating Percentages:

   5.1 A&H loss percent ..... 570,999.690 %

   5.2 A&H cost containment percent ..... (159,488.610)%

   5.3 A&H expense percent excluding cost containment expenses ..... (30,407.640)%

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		U.S. Insurers				
25933	47-0363416	Universal Surety Company	NE	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	15,177,019	14,146,600	11,532,164	6,739,493	38,788,942	38,910,242
2. Alaska AK	L	1,768,315	1,791,376	675,743	802,030	3,831,795	3,612,694
3. Arizona AZ	L	14,533,248	14,949,603	13,272,442	8,519,427	111,167,451	120,106,132
4. Arkansas AR	L	12,394,394	11,030,283	6,973,643	5,013,785	76,247,476	77,139,285
5. California CA	L	6,505	13,672	2,556,466	1,939,176	32,890,582	30,749,418
6. Colorado CO	L	26,448,777	22,196,189	11,140,046	7,374,257	96,726,222	110,145,182
7. Connecticut CT	L	22,147,757	19,490,617	9,549,515	6,949,581	91,609,945	85,151,095
8. Delaware DE	L	1,940,577	1,350,545	602,411	849,364	15,344,480	15,517,596
9. District of Columbia DC	L	7,082,631	7,391,758	7,240,591	1,607,241	36,337,163	30,788,965
10. Florida FL	L	36,457,961	38,664,204	27,035,821	19,874,541	166,723,905	164,483,142
11. Georgia GA	L	23,769,194	19,922,845	14,113,519	18,921,137	73,435,292	58,610,179
12. Hawaii HI	L	3,075,435	2,871,413	804,844	946,031	12,951,792	15,501,633
13. Idaho ID	L	6,500,986	5,580,177	4,508,080	(99,198)	11,328,385	11,133,710
14. Illinois IL	L	59,530,081	43,400,930	20,572,426	15,414,504	154,459,242	165,954,854
15. Indiana IN	L	24,415,155	21,862,083	11,228,868	11,229,338	51,412,303	43,749,685
16. Iowa IA	L	7,310,902	7,465,626	8,464,347	6,438,652	46,673,878	49,077,368
17. Kansas KS	L	22,452,218	15,580,833	7,213,075	5,339,665	50,258,650	48,361,093
18. Kentucky KY	L	10,768,248	9,478,279	6,342,871	2,785,921	54,112,386	53,724,175
19. Louisiana LA	L	19,731,903	18,590,237	18,071,074	9,075,053	82,394,836	86,284,512
20. Maine ME	L	2,606,241	2,472,316	878,108	745,247	10,328,467	12,143,251
21. Maryland MD	L	24,314,740	23,671,474	9,699,134	8,143,989	101,406,933	98,814,488
22. Massachusetts MA	L	43,837,011	52,035,989	27,627,317	21,316,603	292,431,995	286,816,065
23. Michigan MI	L	32,116,119	28,228,601	8,427,245	10,860,043	107,150,827	109,539,846
24. Minnesota MN	L	34,953,559	29,689,135	12,517,943	3,138,328	104,242,877	73,373,403
25. Mississippi MS	L	13,443,550	11,715,589	7,767,943	6,733,373	82,442,376	79,978,715
26. Missouri MO	L	23,563,207	20,823,091	7,790,781	9,549,482	68,791,844	60,684,543
27. Montana MT	L	3,114,478	2,887,501	1,104,257	883,282	6,562,986	6,328,488
28. Nebraska NE	L	20,563,838	15,599,503	5,896,780	5,359,735	52,386,150	51,724,917
29. Nevada NV	L	19,739,538	14,852,392	4,867,443	3,141,523	40,489,424	29,648,234
30. New Hampshire NH	L	5,487,044	5,324,645	1,780,993	1,815,665	25,222,910	28,831,674
31. New Jersey NJ	L	53,623,259	45,654,243	24,360,959	23,028,148	294,667,369	306,509,301
32. New Mexico NM	L	10,032,033	10,095,334	10,117,964	3,902,491	43,303,298	37,131,024
33. New York NY	L	227,813,633	202,900,772	79,270,710	114,825,479	956,339,414	870,016,275
34. North Carolina NC	L	24,446,633	23,787,671	13,151,328	19,500,505	83,879,128	79,761,444
35. North Dakota ND	L	5,534,765	4,637,055	2,700,705	716,027	6,348,945	4,944,617
36. Ohio OH	L	20,825,708	19,970,483	21,520,912	6,750,368	84,425,634	76,778,785
37. Oklahoma OK	L	13,541,767	14,726,326	6,443,027	4,158,885	37,367,844	36,844,413
38. Oregon OR	L	7,637,822	7,874,382	3,714,231	33,287,554	19,613,185	43,128,422
39. Pennsylvania PA	L	56,077,545	47,355,276	20,838,750	14,599,683	215,224,839	210,830,429
40. Rhode Island RI	L	6,890,910	3,621,682	1,566,324	1,605,034	15,088,922	14,511,830
41. South Carolina SC	L	11,843,555	13,809,085	17,537,373	4,696,081	43,679,058	48,144,473
42. South Dakota SD	L	9,251,342	8,102,907	3,209,375	1,846,094	15,165,386	17,633,855
43. Tennessee TN	L	22,421,776	21,549,834	10,578,900	10,765,655	188,897,751	200,717,580
44. Texas TX	L	56,303,154	55,419,837	29,480,484	24,086,385	428,816,468	414,696,220
45. Utah UT	L	9,577,241	9,980,875	1,479,149	2,451,484	17,427,958	16,326,785
46. Vermont VT	L	3,018,518	2,612,685	779,202	512,900	13,778,738	13,204,768
47. Virginia VA	L	22,188,046	21,720,441	6,955,335	5,574,604	73,037,928	82,019,709
48. Washington WA	L	20,197,623	16,691,296	6,566,585	8,335,526	37,115,212	34,232,310
49. West Virginia WV	L	4,921,181	3,901,748	4,557,606	1,596,697	36,533,721	34,249,330
50. Wisconsin WI	L	22,801,928	17,930,604	7,537,367	9,910,394	58,579,600	63,395,363
51. Wyoming WY	L	4,783,043	3,882,914	894,484	688,627	5,961,561	4,091,420
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	47,463	11,304	2,004	0	56,369	44,132
54. Puerto Rico PR	L	94,387	76,315	38,948	15,200	1,021,653	1,049,371
55. U.S. Virgin Islands VI	L	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	(106)	(47,675)	14,168	15,552	679,818	465,273
59. Totals	XXX	1,153,123,859	1,039,342,903	543,571,782	494,276,639	4,775,161,312	4,657,611,710
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	0	0	0	0	241	295
58002. ZZZ Other Alien	XXX	(106)	(47,675)	14,168	15,552	679,576	464,978
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	(106)	(47,675)	14,168	15,552	679,818	465,273

(a) Active Status Counts:

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

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

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire	118,517,518	45,151,042	38.1	106.0
2.1	Allied Lines	175,591,302	129,852,448	74.0	(15.7)
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	10,491,985	4,013,866	38.3	47.3
4.	Homeowners multiple peril	10,327,274	8,313,907	80.5	32.3
5.1	Commercial multiple peril (non-liability portion)	96,261,317	56,380,515	58.6	52.0
5.2	Commercial multiple peril (liability portion)	86,107,065	36,873,278	42.8	43.5
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	620	(3,194)	(515.5)	273,029.4
9.	Inland marine	5,724,818	1,156,568	20.2	(95.2)
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(318)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(47,133)	0.0	0.0
12.	Earthquake	27,102,100	35,963	0.1	(0.2)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	107,475	(19,100)	(17.8)	(85.5)
16.	Workers' compensation	115,936,445	35,972,888	31.0	63.1
17.1	Other liability - occurrence	197,938,252	142,651,467	72.1	76.2
17.2	Other liability - claims-made	10,108,815	4,674,864	46.2	(657.1)
17.3	Excess workers' compensation	0	1,553,662	0.0	0.0
18.1	Products liability - occurrence	10,592,704	6,947,542	65.6	14.8
18.2	Products liability - claims-made	0	(75,623)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	147,678	1,104,664	748.0	(844.2)
19.2	Other private passenger auto liability	1,730,029	1,903,885	110.0	40.4
19.3	Commercial auto no-fault (personal injury protection)	2,644,153	2,015,891	76.2	39.7
19.4	Other commercial auto liability	161,837,105	124,492,460	76.9	55.3
21.1	Private passenger auto physical damage	1,472,433	401,735	27.3	28.2
21.2	Commercial auto physical damage	45,662,966	32,222,436	70.6	56.9
22.	Aircraft (all perils)	0	5,591	0.0	0.0
23.	Fidelity	9,735	(31,649)	(325.1)	(1,292.9)
24.	Surety	442,942	20,113	4.5	(33.6)
26.	Burglary and theft	4,103	(9,427)	(229.8)	(55.6)
27.	Boiler and machinery	14,836,328	318,895	2.1	14.9
28.	Credit	0	0	0.0	0.0
29.	International	0	(15,546)	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	1,093,595,159	635,861,691	58.1	43.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	70,885,887	122,783,425	101,798,202
2.1	Allied Lines	102,884,377	177,014,959	148,400,485
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	5,753,276	11,110,083	10,644,648
4.	Homeowners multiple peril	5,499,582	9,729,248	9,733,101
5.1	Commercial multiple peril (non-liability portion)	45,247,800	104,955,196	92,466,760
5.2	Commercial multiple peril (liability portion)	46,543,760	93,579,324	82,376,982
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	150	650	800
9.	Inland marine	3,763,276	6,128,936	4,939,343
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	15,962,745	26,650,757	22,993,530
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	59,503,717	125,203,852	149,521,376
17.1	Other liability - occurrence	113,907,220	216,362,680	182,757,246
17.2	Other liability - claims-made	3,044,943	8,743,375	8,298,288
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	5,254,098	10,758,472	7,565,289
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	72,221	141,650	159,833
19.2	Other private passenger auto liability	819,958	1,659,094	1,867,365
19.3	Commercial auto no-fault (personal injury protection)	1,242,239	3,244,894	3,375,515
19.4	Other commercial auto liability	78,510,979	170,741,518	153,055,788
21.1	Private passenger auto physical damage	705,240	1,418,390	1,541,060
21.2	Commercial auto physical damage	21,782,299	49,489,399	46,206,440
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	3,617	12,742	16,101
24.	Surety	369,914	780,997	26,269
26.	Burglary and theft	(2,359)	4,444	7,973
27.	Boiler and machinery	6,875,131	12,609,774	11,590,510
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	588,630,070	1,153,123,859	1,039,342,903
	DETAILS OF WRITE-INS			
3401.		0	0	0
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	2,920,764	3,857,799	6,778,564	548,595	55,220	603,815	2,599,203	61,652	3,467,522	6,128,377	227,034	(273,405)	(46,371)
2. 2021	571,509	1,081,839	1,653,347	222,901	18,033	240,934	508,226	22,944	875,647	1,406,817	159,618	(165,215)	(5,597)
3. Subtotals 2021 + Prior	3,492,273	4,939,638	8,431,911	771,496	73,253	844,749	3,107,429	84,596	4,343,169	7,535,194	386,652	(438,620)	(51,968)
4. 2022	866,342	2,242,298	3,108,640	723,385	166,751	890,136	749,874	85,306	1,432,011	2,267,191	606,916	(558,230)	48,686
5. Subtotals 2022 + Prior	4,358,615	7,181,936	11,540,551	1,494,881	240,004	1,734,884	3,857,303	169,902	5,775,181	9,802,385	993,568	(996,850)	(3,282)
6. 2023	XXX	XXX	XXX	XXX	931,153	931,153	XXX	497,891	1,633,345	2,131,235	XXX	XXX	XXX
7. Totals	4,358,615	7,181,936	11,540,551	1,494,881	1,171,157	2,666,037	3,857,303	667,792	7,408,525	11,933,620	993,568	(996,850)	(3,282)
8. Prior Year-End Surplus As Regards Policyholders	7,256,594										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 22.8	2. (13.9)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Other assets	38,084,640	0	38,084,640	36,776,681
2505.	Service contract receivable	29,292,504	0	29,292,504	31,195,228
2506.	Amounts receivable under high deductible policies	17,247,291	1,724,855	15,522,436	13,586,759
2507.	State surcharges receivable	10,296,541	0	10,296,541	9,891,371
2508.	Due from unaffiliated companies	5,601,001	0	5,601,001	11,124,369
2509.	Assumed reinsurance receivable and payable	674,479	0	674,479	(40,031)
2510.	Other assets nonadmitted	382,962,353	382,962,353	0	0
2511.	Miscellaneous ledger balances	25,277,175	25,277,175	0	0
2512.	Performance guarantees receivable	(262,710)	0	(262,710)	(128,826)
2597.	Summary of remaining write-ins for Line 25 from overflow page	509,173,274	409,964,383	99,208,892	102,405,552

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Retroactive reinsurance reserve assumed	297,153	297,168
2505.	Other statutory provisions	110,422	110,422
2506.	Federal excise tax-reinsurance contracts	(60)	(4,411)
2507.	Retroactive reinsurance reserve ceded	(9,171,371)	(9,295,892)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(8,763,857)	(8,892,713)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties of regulatory authorities	(906,861)	(114,939)	(335,004)
1405.	Profit and loss, miscellaneous	(7,527,320)	45,362,068	52,109,130
1497.	Summary of remaining write-ins for Line 14 from overflow page	(8,434,181)	45,247,129	51,774,126

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	355,532,063	345,527,184
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	1,219,798	27,656,725
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	(850,999)
5.	Deduct amounts received on disposals	0	1,112,947
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	8,210,008	15,687,901
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	348,541,853	355,532,063
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	348,541,853	355,532,063

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	881,223,397	891,217,828
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	9,406,724
	2.2 Additional investment made after acquisition	56,277,186	80,247,674
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(44,672,507)	(44,938,430)
6.	Total gain (loss) on disposals	(494,743)	(461,513)
7.	Deduct amounts received on disposals	20,192,185	39,595,482
8.	Deduct amortization of premium and depreciation	3,066,013	6,215,072
9.	Total foreign exchange change in book/adjusted carrying value	364,070	(543,482)
10.	Deduct current year's other than temporary impairment recognized	7,692,158	7,894,850
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	861,747,048	881,223,397
12.	Deduct total nonadmitted amounts	250,785,881	201,018,782
13.	Statement value at end of current period (Line 11 minus Line 12)	610,961,166	680,204,614

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	20,672,319,492	19,846,167,971
2.	Cost of bonds and stocks acquired	1,719,066,116	4,762,926,535
3.	Accrual of discount	13,749,046	15,886,006
4.	Unrealized valuation increase (decrease)	61,828,690	45,682,273
5.	Total gain (loss) on disposals	(22,827,803)	(28,811,890)
6.	Deduct consideration for bonds and stocks disposed of	1,475,620,826	3,881,356,954
7.	Deduct amortization of premium	30,706,800	74,124,242
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	64,914	16,904,935
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	746,392	2,854,727
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,938,489,393	20,672,319,492
12.	Deduct total nonadmitted amounts	18,330,114	13,815,837
13.	Statement value at end of current period (Line 11 minus Line 12)	20,920,159,279	20,658,503,655

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	14,435,439,325	1,026,001,075	703,077,195	32,343,340	14,435,439,325	14,790,706,545	0	14,571,693,927
2.	NAIC 2 (a)	2,589,791,314	39,426,499	48,407,090	(35,105,129)	2,589,791,314	2,545,705,593	0	2,627,276,270
3.	NAIC 3 (a)	84,495,705	36,156,294	5,679,219	(3,177,890)	84,495,705	111,794,890	0	91,684,572
4.	NAIC 4 (a)	18,359,381	22,332,538	2,000,778	127,841	18,359,381	38,818,982	0	9,395,117
5.	NAIC 5 (a)	10,979,939	0	198,859	(1,994,003)	10,979,939	8,787,077	0	11,101,798
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	17,139,065,664	1,123,916,405	759,363,141	(7,805,841)	17,139,065,664	17,495,813,087	0	17,311,151,684
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	5,204,500	0	0	(132,465)	5,204,500	5,072,035	0	5,376,645
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	5,698,966	0	0	0	5,698,966	5,698,966	0	5,698,966
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	10,903,466	0	0	(132,465)	10,903,466	10,771,001	0	11,075,611
15.	Total Bonds and Preferred Stock	17,149,969,130	1,123,916,405	759,363,141	(7,938,306)	17,149,969,130	17,506,584,088	0	17,322,227,295

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired	43,900,000	7,882,680
3.	Accrual of discount	(22)	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(7,227)	(22,189)
6.	Deduct consideration received on disposals	43,892,751	7,850,000
7.	Deduct amortization of premium	0	10,491
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	696,483,117	1,319,974,769
2.	Cost of cash equivalents acquired	41,046,729,597	70,445,354,654
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	40,977,226,344	71,068,846,307
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)	765,986,370	696,483,117
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	765,986,370	696,483,117

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2020		0	0	0	27,284
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Bldg)	Hartford	CT	03/31/2022		0	0	0	35,996
99 Lamberton Rd	Windsor	CT	01/01/2007		0	0	0	(37,513)
0199999. Acquired by Purchase					0	0	0	25,767
0399999 - Totals					0	0	0	25,767

SCHEDULE A - PART 3

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

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

NONE

E01

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Altaris Health Partners III, L.P.	New York	NY	Altaris Capital Partners		05/16/2013	3	0	34,203	0	43,107	2.630
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	20,648	0	2,195,103	0.120
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	23,641	0	747,399	0.220
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	1,001,527	0	3,110	4.990
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	1,215	0	1,061,574	1.350
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	20,058	0	1,032,980	0.830
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	115,771	0	1,545,267	0.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,217,063	0	6,628,540	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Blackstone Group		03/27/2015		0	75,515	0	3,545,731	0.140
	Savanna Real Estate Fund III, L.P.	Wilmington	DE	Savanna Investment Management LLC		09/05/2013		0	100,000	0	0	1.080
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	175,515	0	3,545,731	XXX
Joint Venture Interests - Other - Unaffiliated												
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014		0	194,636	0	787,214	5.130
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013		0	31,542	0	26,727	4.210
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014		0	21,223	0	1,777,236	1.760
2599999. Joint Venture Interests - Other - Unaffiliated								0	247,401	0	2,591,177	XXX
Joint Venture Interests - Other - Affiliated												
	Crystal Brook LLC	Wilmington	DE	Travelers Indemnity Company		11/17/2011		0	8,000,000	0	0	100.000
	Sutton Holdco LLC	Wilmington	DE	Travelers Indemnity Company		11/17/2011		0	8,000,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	16,000,000	0	0	XXX
6099999. Total - Unaffiliated								0	1,639,979	0	12,765,449	XXX
6199999. Total - Affiliated								0	16,000,000	0	0	XXX
6299999 - Totals								0	17,639,979	0	12,765,449	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	06/16/2023	682,730	0	0	0	0	0	0	682,730	682,730	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	06/27/2023	(1,238)	0	0	0	0	0	0	(1,238)	(1,238)	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	06/29/2023	269,030	0	0	0	0	0	0	269,030	269,030	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
.....	Trident V, L.P.	Greenwich	..... CT.....	Distribution	....09/22/2010 ...	....06/12/2023 ...	 1,600,037	0	0	0	0	0	0	 1,600,037	 1,600,037	0	0	0	0
.....	Mission Ventures II, L.P.	San Diego	..... CA.....	Liquidation	....04/24/2000 ...	....04/28/2023 ...	0	 943	0	0	0	 943	0	 943	0	0	..... (943)	..... (943)	0
.....	Warburg Pincus Private Equity VIII, L.P. ...	New York	..... NY.....	Liquidation	....08/07/2001 ...	....05/15/2023 ...	0	 45,651	0	0	0	 45,651	0	 45,651	0	0	..... (45,651)	..... (45,651)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,550,559	46,594	0	0	0	46,594	0	2,597,154	2,550,559	0	(46,594)	(46,594)	0
Joint Venture Interests - Real Estate - Unaffiliated																			
.....	HighBrook Income Property Fund, LP	New York	..... NY.....	Distribution	....10/11/2012 ...	....05/30/2023 ...	 61,483	0	0	0	0	0	0	 61,483	 61,483	0	0	0	0
.....	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	..... NY.....	Distribution	....03/28/2013 ...	....05/31/2023 ...	 373,195	0	0	0	0	0	0	 373,195	 373,195	0	0	0	0
.....	Rialto Real Estate Fund II, LP	Miami	..... FL.....	Distribution	....07/31/2013 ...	....05/31/2023 ...	 170,209	0	0	0	0	0	0	 170,209	 170,209	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							604,887	0	0	0	0	0	0	604,887	604,887	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
.....	Level Equity Growth Partners II, L.P.	New York	..... NY.....	Distribution	....11/14/2013 ...	....06/02/2023 ...	 473,462	0	0	0	0	0	0	 473,462	 473,462	0	0	0	0
.....	Wayzata Opportunities Fund III, L.P.	Wayzata	..... MN.....	Distribution	....05/17/2013 ...	....06/22/2023 ...	 16,405	0	0	0	0	0	0	 16,405	 16,405	0	0	0	0
.....	Apollo Strategic Value Fund, L.P.	New York	..... NY.....	Liquidation	....06/30/2010 ...	....06/13/2023 ...	0	1,949	0	0	0	1,949	0	1,949	0	0	..... (1,949)	..... (1,949)	0
2599999. Joint Venture Interests - Other - Unaffiliated							489,867	1,949	0	0	0	1,949	0	491,816	489,867	0	(1,949)	(1,949)	0
Joint Venture Interests - Other - Affiliated																			
.....	Travelers Indemnity UK Investments, LLC	Hartford	..... CT.....	Dividend	....05/18/2000 ...	....06/20/2023 ...	0	0	0	0	0	0	0	0	0	0	0	0	...20,000,000
2699999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	20,000,000
6099999. Total - Unaffiliated							3,645,313	48,543	0	0	0	48,543	0	3,693,857	3,645,313	0	(48,543)	(48,543)	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	20,000,000
6299999 - Totals							3,645,313	48,543	0	0	0	48,543	0	3,693,857	3,645,313	0	(48,543)	(48,543)	20,000,000

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									
36179X-X6-8	GNMA II PASS T #MA8801 5.500 2053 04		06/07/2023	CITIGROUP GLOBAL MARKETS		24,879,430	24,880,402	30,409	1.A
36179X-2L-9	GNMA II PASS T #MA8879 5.500 2053 05		06/07/2023	GOLDMAN SACHS & CO		29,914,906	29,938,295	32,017	1.A
36179X-5G-7	GNMA II PASS T #MA8947 5.000 2053 06		06/27/2023	CITIGROUP GLOBAL MARKETS		29,595,703	30,000,000	116,667	1.A
3622AC-KH-2	GNMA II PASS T #7686696 5.000 2053 03		05/31/2023	BAS-MERRILL LYNCH		24,667,935	24,858,256	3,453	1.A
3622AB-4W-9	GNMA II PASS T #786337 4.500 2052 09		06/09/2023	J P MORGAN CHASE SECURITIES INC		18,831,692	19,356,433	29,035	1.A
3622AB-5J-7	GNMA II PASS T #786349 4.500 2052 08		05/25/2023	J P MORGAN CHASE SECURITIES INC		23,348,992	24,223,302	87,809	1.A
3622AC-JC-5	GNMA II PASS T #786659 5.000 2053 04		05/10/2023	J P MORGAN CHASE SECURITIES INC		19,990,109	19,976,843	30,520	1.A
3622AC-JJ-0	GNMA II PASS T #786665 5.500 2053 04		05/16/2023	J P MORGAN CHASE SECURITIES INC		25,196,789	24,972,428	64,859	1.A
3622AC-KV-1	GNMA II PASS T #786708 5.500 2053 05		05/18/2023	CITIGROUP GLOBAL MARKETS		31,376,812	31,206,153	100,120	1.A
3622AC-MU-1	GNMA II PASS T #786771 5.000 2053 06		06/29/2023	J P MORGAN CHASE SECURITIES INC		29,779,688	30,000,000	120,833	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000 2062 05		06/20/2023	PAR WRITE-UP		61	61	0	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000 2062 03		06/20/2023	PAR WRITE-UP		34	34	0	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000 2062 06		06/20/2023	PAR WRITE-UP		1,526	1,526	0	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000 2062 07		06/20/2023	PAR WRITE-UP		3,750	3,750	0	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650 2063 02		06/20/2023	PAR WRITE-UP		63	63	0	1.A
38376R-GW-0	GNR 2015-H22 HA CMO 2.550 2065 08		06/20/2023	PAR WRITE-UP		60,653	60,653	0	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500 2065 09		06/20/2023	PAR WRITE-UP		27,449	27,449	0	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000 2066 04		06/20/2023	PAR WRITE-UP		53,137	53,137	0	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000 2066 06		06/20/2023	PAR WRITE-UP		47,678	47,678	0	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 4.985 2066 09		06/20/2023	PAR WRITE-UP		116,501	116,501	0	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500 2066 09		06/20/2023	PAR WRITE-UP		78,514	78,514	0	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500 2067 04		06/20/2023	PAR WRITE-UP		60,367	60,367	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						258,031,789	259,861,845	615,722	XXX
Bonds - U.S. States, Territories and Possessions									
373385-NC-3	GEORGIA GENERAL OBLIGATI 4.400 2032 07		06/28/2023	J P MORGAN CHASE SECURITIES INC		8,288,993	8,260,000	0	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,288,993	8,260,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
25009X-QQ-1	DES MOINES GENERAL OBLIG 1.625 2035 06		06/07/2023	J P MORGAN CHASE SECURITIES INC		3,274,834	4,340,000	1,567	1.B FE
44256P-YU-1	HOWARD CO GENERAL OBLIG 1.250 2028 08		05/04/2023	MARKET AXESS		5,624,100	6,385,000	18,401	1.A FE
44256P-YV-9	HOWARD CO GENERAL OBLIG 1.300 2029 08		05/04/2023	MARKET AXESS		5,551,066	6,470,000	19,392	1.A FE
577285-8C-6	MAUI CO GENERAL OBLIGATI 2.000 2039 03		06/28/2023	BAS-MERRILL LYNCH		1,803,309	2,370,000	15,668	1.B FE
577285-8D-4	MAUI CO GENERAL OBLIGATI 2.000 2040 03		06/28/2023	BAS-MERRILL LYNCH		1,800,247	2,425,000	16,032	1.B FE
680616-U9-8	OLENTANGY LOCAL SCHOOL D 1.750 2036 12		06/29/2023	RBC CAPITAL MARKETS		1,621,823	2,165,000	3,368	1.A FE
680616-V2-2	OLENTANGY LOCAL SCHOOL D 1.750 2037 12		06/29/2023	RBC CAPITAL MARKETS		1,606,254	2,205,000	3,430	1.A FE
680616-V3-0	OLENTANGY LOCAL SCHOOL D 2.000 2038 12		06/29/2023	RBC CAPITAL MARKETS		1,661,839	2,245,000	3,991	1.A FE
680616-V4-8	OLENTANGY LOCAL SCHOOL D 2.000 2039 12		06/29/2023	RBC CAPITAL MARKETS		1,651,227	2,290,000	4,071	1.A FE
791319-LL-8	ST LOUIS CO SD C-2 PARKW 1.250 2030 03		05/16/2023	BAS-MERRILL LYNCH		1,541,920	1,840,000	4,919	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						26,136,619	32,735,000	90,840	XXX
Bonds - U.S. Special Revenues									
296163-BB-3	ESCAMBIA CO SOL WST DISP 4.050 2039 04		06/22/2023	GOLDMAN SACHS & CO		4,500,000	4,500,000	8,165	1.E FE
402207-AD-6	GULF COAST INDL DEV AUTH 4.050 2041 11		06/27/2023	VARIOUS		39,365,000	39,365,000	88,893	1.D FE
546398-ZP-6	LOUISIANA PUB FAC (AIR P 4.050 2043 12		06/26/2023	J P MORGAN CHASE SECURITIES INC		11,500,000	11,500,000	25,741	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON R 4.120 2029 01		06/26/2023	GOLDMAN SACHS & CO		30,000,000	30,000,000	72,518	1.G FE
60528A-BL-7	MISSISSIPPI BUS FIN COM 4.080 2030 12		06/22/2023	BAS-MERRILL LYNCH		6,648,000	6,648,000	11,575	1.D FE
60528A-BM-5	MISSISSIPPI BUS FIN COM 4.060 2030 12		06/22/2023	WELLS FARGO SECURITIES		20,560,000	20,560,000	35,769	1.D FE
60528A-BS-2	MISSISSIPPI BUS FIN COM 3.950 2030 12		06/22/2023	MORGAN STANLEY		13,530,000	13,530,000	25,058	1.D 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
60528A-AU-8	MISSISSIPPI BUS FIN COM 4.060 2030 12		06/22/2023	WELLS FARGO SECURITIES		32,750,000	32,750,000	56,976	1.D FE
60528A-BZ-6	MISSISSIPPI BUS FIN COM 4.060 2035 11		06/22/2023	WELLS FARGO SECURITIES		12,040,000	12,040,000	20,946	1.D FE
60528A-CB-8	MISSISSIPPI BUS FIN COM 4.050 2035 11		06/22/2023	MORGAN STANLEY		4,100,000	4,100,000	7,204	1.D FE
60528A-CK-8	MISSISSIPPI BUS FIN COM 4.060 2035 11		06/22/2023	WELLS FARGO SECURITIES		5,000,000	5,000,000	8,699	1.D FE
610532-BZ-5	MONROE CO DEV AUTH GULF 4.100 2049 10		06/22/2023	MORGAN STANLEY		2,525,000	2,525,000	4,731	1.F FE
3133KQ-VG-8	FHLMC PASS THR #RA8715 5.000 2053 04		06/01/2023	GOLDMAN SACHS & CO		19,723,042	19,947,451	11,082	1.A
3133KR-B6-0	FHLMC PASS THR #RA9061 5.500 2053 05		06/29/2023	BAS-MERRILL LYNCH		9,963,847	9,980,221	44,218	1.A
3133KR-FA-7	FHLMC PASS THR #RA9161 5.500 2053 06		06/29/2023	BARCLAYS CAPITAL INC		10,033,031	9,991,659	44,269	1.A
3133KR-MV-3	FHLMC PASS THR #RA9372 5.500 2053 07		06/29/2023	WELLS FARGO SECURITIES		10,071,094	10,000,000	44,306	1.A
3132DP-6Z-6	FHLMC PASS THR #SD2688 5.500 2053 04		04/12/2023	BMO CAPITAL MARKETS		15,214,453	15,000,000	29,792	1.A
3132DQ-M2-9	FHLMC PASS THR #SD3077 5.500 2053 06		06/06/2023	J P MORGAN CHASE SECURITIES INC		24,953,851	24,891,622	26,620	1.A
3132DW-ES-8	FHLMC PASS THR #SD8245 4.500 2052 09		05/05/2023	BNP PARIBAS		18,726,551	19,101,873	19,102	1.A
3132DW-E7-4	FHLMC PASS THR #SD8258 5.000 2052 10		04/19/2023	WELLS FARGO SECURITIES		23,715,615	23,964,622	66,568	1.A
3132DW-FF-5	FHLMC PASS THR #SD8266 4.500 2052 11		06/13/2023	CITIGROUP GLOBAL MARKETS		18,565,114	19,266,537	33,716	1.A
3132DW-FG-3	FHLMC PASS THR #SD8267 5.000 2052 11		06/15/2023	STONEX FINANCIAL		10,142,520	10,283,924	21,425	1.A
3132DW-GR-8	FHLMC PASS THR #SD8308 5.500 2053 03		05/02/2023	GOLDMAN SACHS & CO		23,566,354	23,352,894	10,703	1.A
3132DW-HD-8	FHLMC PASS THR #SD8328 4.500 2053 06		05/09/2023	WELLS FARGO SECURITIES		14,613,281	15,000,000	18,750	1.A
3132DW-HG-1	FHLMC PASS THR #SD8331 5.500 2053 06		05/08/2023	GOLDMAN SACHS & CO		30,227,344	30,000,000	45,833	1.A
3140QQ-LP-8	FNMA PASS THRU #CB4833 5.000 2052 10		04/19/2023	WELLS FARGO SECURITIES		9,606,019	9,677,085	26,881	1.A
3140XL-E3-8	FNMA PASS THRU #FS4653 5.500 2053 05		05/31/2023	WELLS FARGO SECURITIES		24,381,018	24,413,443	3,730	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						446,021,133	447,389,329	813,270	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
02665W-EF-4	AMERICAN HONDA FINANCE 4.600 2025 04	C	04/13/2023	SOCIETY GENERALE AMERICAS		4,998,300	5,000,000	0	1.G FE
04636N-AH-6	ASTRAZENECA FINANCE LLC 4.875 2033 03	C	06/15/2023	BARCLAYS CAPITAL INC		2,064,072	2,037,000	29,515	1.G FE
05453G-AC-9	AXALTA COATING SYSTEMS 3.375 2029 02		06/08/2023	ROBERT W BAIRD & CO		1,715,000	2,000,000	21,938	4.A FE
058498-AZ-9	BALL CORP 6.000 2029 06		05/08/2023	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	3.A FE
103304-BV-2	BOYD GAMING CORP (144A) 4.750 2031 06		06/14/2023	WELLS FARGO SECURITIES		2,711,250	3,000,000	36,021	4.A FE
202795-JX-9	COMMONWEALTH EDISON 4.900 2033 02		06/05/2023	TRUIST SECURITIES		3,029,160	3,000,000	60,025	1.F FE
21036P-BP-2	CONSTELLATION BRANDS IN 4.900 2033 05		04/27/2023	BAS-MERRILL LYNCH		1,986,120	2,000,000	0	2.C FE
532457-BV-9	ELI LILLY 3.375 2029 03		05/02/2023	VARIOUS		6,330,146	6,581,000	30,231	1.E FE
29103C-AA-6	EMERALD DEBT MERGER (144 6.625 2030 12		06/20/2023	VARIOUS		6,982,500	7,000,000	11,999	3.C FE
29366M-AD-0	ENTERGY ARKANSAS 5.150 2033 01		06/12/2023	WELLS FARGO SECURITIES		5,022,450	5,000,000	113,014	1.F FE
26884T-AW-2	ERAC USA FINANCE LLC (14 4.900 2033 05		05/31/2023	TRUIST SECURITIES		4,918,500	5,000,000	21,097	2.A FE
341081-GN-1	FLORIDA POWER & LIGHT 4.400 2028 05		05/15/2023	J P MORGAN CHASE SECURITIES INC		6,995,380	7,000,000	0	1.D FE
341081-GQ-4	FLORIDA POWER & LIGHT 4.800 2033 05		06/28/2023	MIZUHO INTERNATIONAL PLC		2,985,870	3,000,000	16,800	1.D FE
343412-AF-9	FLUOR CORP 4.250 2028 09		04/18/2023	UBS WARBURG LONDON		940,000	1,000,000	4,132	3.A FE
302491-AW-5	FMC CORP 5.150 2026 05		05/15/2023	BAS-MERRILL LYNCH		4,998,100	5,000,000	0	2.C FE
345397-C9-2	FORD MOTOR CREDIT CO LLC 6.800 2028 05		04/03/2023	MORGAN STANLEY		2,999,610	3,000,000	0	3.A FE
345397-D2-6	FORD MOTOR CREDIT CO LLC 6.950 2026 06		06/05/2023	BNP PARIBAS		2,000,000	2,000,000	0	3.A FE
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875 2033 06		06/07/2023	SEAPORT GROUP		497,855	500,000	0	2.B FE
382550-BN-0	GOODYEAR TIRE & RUBBER 5.000 2029 07		05/11/2023	UBS WARBURG LONDON		1,845,000	2,000,000	33,333	3.C FE
404030-AJ-7	H&E EQUIPMENT SERVICES (3.875 2028 12		06/26/2023	WELLS FARGO SECURITIES		821,750	950,000	1,329	4.A FE
404119-CP-2	HCA INC 5.200 2028 06		05/01/2023	BAS-MERRILL LYNCH		2,995,080	3,000,000	0	2.C FE
438516-CL-8	HONEYWELL INTERNATIONAL 4.250 2029 01		05/12/2023	J P MORGAN CHASE SECURITIES INC		4,988,600	5,000,000	0	1.F FE
443201-AB-4	HOWMET AEROSPACE INC 3.000 2029 01		04/06/2023	GOLDMAN SACHS & CO		1,770,000	2,000,000	14,333	3.A FE
45688C-AB-3	INGEVITY CORP (144A) 3.875 2028 11		06/29/2023	CANTOR FITZGERALD		861,250	1,000,000	6,674	3.C FE
46266T-AA-6	IQVIA INC (144A) 5.000 2027 05		05/16/2023	GOLDMAN SACHS & CO		1,940,000	2,000,000	833	3.B FE
46266T-AB-4	IQVIA INC (144A) 5.700 2028 05		05/18/2023	GOLDMAN SACHS & CO		999,930	1,000,000	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46266T-AD-0	IQVIA INC (144A) 6.500 2030 05		05/18/2023	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	3.B FE
465685-AR-6	ITC HOLDINGS CORP (144A) 4.950 2027 09		05/17/2023	MIZUHO INTERNATIONAL PLC		3,001,980	3,000,000	28,463	2.B FE
24422E-WZ-8	JOHN DEERE CAPITAL CORP 4.700 2030 06		06/05/2023	J P MORGAN CHASE SECURITIES INC		4,995,550	5,000,000	0	1.F FE
539830-CA-5	LOCKHEED MARTIN CORP 4.750 2034 02		05/31/2023	VARIOUS		9,967,500	10,000,000	5,278	1.G FE
576485-AF-3	MATADOR RESOURCES CO (14 6.875 2028 04		04/03/2023	BAS-MERRILL LYNCH		98,960	100,000	0	3.C FE
581557-BT-1	MCKESSON CORP 4.900 2028 07		06/07/2023	GOLDMAN SACHS & CO		4,989,700	5,000,000	0	2.A FE
58507L-BC-2	MEDTRONIC GLOBAL HOLDING 4.500 2033 03		06/06/2023	VARIOUS		9,858,300	10,000,000	85,000	1.G FE
58933Y-BH-7	MERCK & CO INC 4.050 2028 05		05/08/2023	CITIGROUP GLOBAL MARKETS		6,994,330	7,000,000	0	1.E FE
58933Y-BK-0	MERCK & CO INC 4.500 2033 05		05/30/2023	HSBC		11,955,000	12,000,000	21,000	1.E FE
655844-CE-6	NORFOLK SOUTHERN CORP 2.550 2029 11		06/01/2023	VARIOUS		3,415,444	3,886,000	9,359	2.A FE
666807-CH-3	NORTHROP GRUMMAN CORP 4.700 2033 03		06/05/2023	MORGAN STANLEY		2,958,030	3,000,000	46,608	2.A FE
81618T-AC-4	OFFICE PPTY INCOME TRUST 4.500 2025 02		04/10/2023	BAS-MERRILL LYNCH		845,000	1,000,000	8,875	3.C FE
67777L-AD-5	OI EUROPEAN GROUP BV (14 4.750 2030 02		06/26/2023	VARIOUS		4,575,094	5,075,000	76,798	3.C FE
68233D-AP-2	ONCOR ELECTRIC DELIVERY 7.250 2033 01		06/28/2023	MIZUHO INTERNATIONAL PLC		3,498,990	3,000,000	99,688	1.F FE
69073T-AU-7	OWENS-BROCKWAY (144A) 7.250 2031 05		05/12/2023	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	4.B FE
690872-AB-2	OWENS-BROCKWAY (144A) 5.375 2025 01		05/03/2023	UBS WARBURG LONDON		950,963	963,000	2,876	4.B FE
716973-AD-4	PFIZER INVESTMENT ENTERP 4.650 2030 05		05/16/2023	BAS-MERRILL LYNCH		9,982,300	10,000,000	0	1.E FE
716973-AE-2	PFIZER INVESTMENT ENTERP 4.750 2033 05		05/24/2023	TD SECURITIES		4,972,100	5,000,000	4,618	1.E FE
720186-AQ-8	PIEDMONT NATURAL GAS CO 5.400 2033 06		06/05/2023	U S BANCORP		2,999,970	3,000,000	0	2.A FE
76119L-AB-7	RESIDEO FUNDING INC (144 4.000 2029 09		05/16/2023	J P MORGAN CHASE SECURITIES INC		860,000	1,000,000	8,556	3.C FE
749571-AJ-4	RHP HOTEL PPTY (144A) 7.250 2028 07		06/07/2023	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	4.A FE
771196-BX-9	ROCHE HOLDINGS INC (144A 2.076 2031 12	C	06/05/2023	BAS-MERRILL LYNCH		8,316,500	10,000,000	100,340	1.C FE
775631-AD-6	ROLLER BEARING CO OF AME 4.375 2029 10		06/23/2023	LOOP CAPITAL MARKETS		1,785,000	2,000,000	17,500	4.B FE
78410G-AG-9	SBA COMMUNICATIONS CORP 3.125 2029 02		06/08/2023	VARIOUS		1,709,500	2,000,000	20,052	3.B FE
808625-AA-5	SCIENCE APPLICATIONS INT 4.875 2028 04		05/31/2023	BAS-MERRILL LYNCH		1,746,113	1,870,000	15,447	4.A FE
83001A-AD-4	SIX FLAGS ENTERTAINMENT 7.250 2031 05		05/01/2023	VARIOUS		6,432,400	6,500,000	0	4.C FE
883556-CK-6	THERMO FISHER SCIENTIFIC 1.750 2028 10		05/09/2023	MIZUHO INTERNATIONAL PLC		2,973,600	3,360,000	4,247	1.G FE
911312-BZ-8	UNITED PARCEL SERVICE 4.875 2033 03		06/05/2023	CITIGROUP GLOBAL MARKETS		5,071,150	5,000,000	67,708	1.F FE
931142-FA-6	WALMART INC 4.000 2026 04		04/12/2023	MIZUHO INTERNATIONAL PLC		4,997,800	5,000,000	0	1.C FE
948565-AD-8	WEEKLEY HOMES LLC (144A) 4.875 2028 09		05/30/2023	BAS-MERRILL LYNCH		892,500	1,000,000	10,292	3.C FE
98877D-AD-7	ZF NA CAPITAL (144A) 6.875 2028 04	C	04/04/2023	J P MORGAN CHASE SECURITIES INC		996,880	1,000,000	0	3.A FE
001940-AC-9	ATS CORP (144A) 4.125 2028 12	A	06/16/2023	VARIOUS		2,090,063	2,325,000	33,109	4.B FE
13648T-AB-3	CANADIAN PACIFIC RAILWAY 3.125 2026 06	A	04/19/2023	EXCHANGED		949,070	1,000,000	0	2.B FE
67077M-AW-8	NUTRIEN LTD 2.950 2030 05	A	06/21/2023	GOLDMAN SACHS & CO		1,739,520	2,000,000	6,556	2.B FE
76774L-AC-1	RITCHIE BROS HLDGS INC (7.750 2031 03	A	06/01/2023	MUFG SECURITIES AMERICAS INC		2,080,000	2,000,000	34,444	4.A FE
50249A-AL-7	LYB INTERNATIONAL FINANC 5.625 2033 05	D	05/23/2023	BNP PARIBAS		2,977,200	3,000,000	2,813	2.B FE
77578J-AB-4	ROLLS-ROYCE PLC (144A) 3.625 2025 10	D	05/09/2023	GOLDMAN SACHS & CO		1,890,000	2,000,000	5,438	3.C FE
77578J-AC-2	ROLLS-ROYCE PLC (144A) 5.750 2027 10	D	06/15/2023	MORGAN STANLEY		1,950,000	2,000,000	20,764	3.C FE
33852J-AE-8	FSMT 2021-7 A5 2.500 2051 08		05/26/2023	BARCLAYS CAPITAL INC		13,803,291	16,125,781	33,595	1.A
36270F-AD-5	GSMBS 2023-PJ3 A3 (144A) 5.000 2053 10		05/24/2023	GOLDMAN SACHS & CO		23,992,188	25,000,000	104,167	1.A FE
46592N-AF-3	JPMMT 2021-7 A4 CMO (144 2.500 2051 11		06/15/2023	J P MORGAN CHASE SECURITIES INC		10,046,400	11,596,007	15,300	1.A
67647V-AD-1	OCMT 2021-3 A4 2.500 2051 06		06/21/2023	BARCLAYS CAPITAL INC		7,809,928	9,072,246	13,860	1.A
67647E-AD-9	OCMT 2021-5 A4 2.500 2051 10		06/28/2023	BARCLAYS CAPITAL INC		7,348,582	8,554,966	17,229	1.A
693650-AL-7	PSMC 2021-1 A11 CMO (144 2.500 2051 03		06/28/2023	BARCLAYS CAPITAL INC		6,375,055	7,393,377	14,889	1.A
362583-AA-4	GMCAR 2023-2 A1 5.186 2024 04		04/04/2023	BAS-MERRILL LYNCH		16,250,000	16,250,000	0	1.D FE
448979-AA-2	HART 2023-A A1 5.167 2024 04		04/04/2023	BAS-MERRILL LYNCH		14,000,000	14,000,000	0	1.C FE
73328Q-AA-2	PFAST 2023-1A A1 (144A) 5.365 2024 05		05/17/2023	WELLS FARGO SECURITIES		15,000,000	15,000,000	0	1.A Z
92867W-AA-6	VALET 2023-1 A1 5.498 2024 06		06/06/2023	BAS-MERRILL LYNCH		13,000,000	13,000,000	0	1.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						345,537,871	360,139,377	1,336,141	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
2509999997. Total - Bonds - Part 3						1,084,016,405	1,108,385,551	2,855,974	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,084,016,405	1,108,385,551	2,855,974	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 - Parent, Subsidiaries and Affiliates Other									
88750#-10-3	TINDY FOREIGN INC		06/20/2023	CAPITAL CONTRIBUTION	0.000	20,000,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						20,000,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						20,000,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						20,000,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						20,000,000	XXX	0	XXX
6009999999 - Totals						1,104,016,405	XXX	2,855,974	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Bonds - U.S. Governments																					
88410X-AA-4	THIRAX 1 LCC .968		04/14/2023	REDEEMED		99,391	99,391	99,391	99,391	0	0	0	0	0	99,391	0	0	0	481	01/14/2033	1.A
91282C-BB-6	U S TREASURY NOTES .625		05/09/2023	BMO CAPITAL MARKETS		20,142,892	23,000,000	22,109,740	22,339,252	0	46,086	0	46,086	0	22,385,338	0	(2,242,446)	(2,242,446)	51,623	12/31/2027	1.A
91282C-BB-6	U S TREASURY NOTES .625		05/24/2023	WELLS FARGO SECURITIES		18,150,164	21,000,000	20,129,732	20,353,788	0	50,251	0	50,251	0	20,404,039	0	(2,253,875)	(2,253,875)	52,573	12/31/2027	1.A
91282C-BP-5	U S TREASURY NOTES 1.125		05/09/2023	BMO CAPITAL MARKETS		22,360,268	25,000,000	24,888,772	24,916,277	0	5,595	0	5,595	0	24,921,872	0	(2,561,604)	(2,561,604)	194,888	02/29/2028	1.A
91282C-BS-9	U S TREASURY NOTES 1.250		05/15/2023	BAS-MERRILL LYNCH		11,693,863	13,000,000	13,005,638	13,004,546	0	(302)	0	(302)	0	13,004,244	0	(1,310,381)	(1,310,381)	101,674	03/31/2028	1.A
91282C-BZ-3	U S TREASURY NOTES 1.250		05/16/2023	BAS-MERRILL LYNCH		17,923,371	20,000,000	20,018,049	20,014,318	0	(936)	0	(936)	0	20,013,382	0	(2,090,012)	(2,090,012)	136,549	04/30/2028	1.A
91282C-BZ-3	U S TREASURY NOTES 1.250		05/17/2023	BMO CAPITAL MARKETS		22,332,924	25,000,000	25,007,913	25,006,320	0	(379)	0	(379)	0	25,005,941	0	(2,673,017)	(2,673,017)	171,535	04/30/2028	1.A
912828-P4-6	U S TREASURY NOTES 1.625		05/02/2023	NOMURA SECURITIES INTL		16,056,310	17,000,000	16,188,573	16,306,000	0	71,842	0	71,842	0	16,377,843	0	(321,532)	(321,532)	196,885	02/15/2026	1.A
925387-AE-2	VESSEL MANAGEMENT SERV 5.125		04/16/2023	REDEEMED		76,000	76,000	76,000	75,990	0	11	0	11	0	76,000	0	0	0	1,948	04/16/2035	1.A
3136BP-U7-4	FNR 2023-11 EA 5.500		06/25/2023	PAID ON PRINCIPAL		1,080,474	1,080,474	1,078,827	1,078,827	0	1,646	0	1,646	0	1,080,474	0	0	0	9,668	02/25/2045	1.A
3136BP-WR-8	FNR 2023-14 ED 5.500		06/25/2023	PAID ON PRINCIPAL		1,195,381	1,195,381	1,196,058	1,196,058	0	(677)	0	(677)	0	1,195,381	0	0	0	10,691	08/25/2047	1.A
3136BP-X7-1	FNR 2023-17 DA 5.500		06/25/2023	PAID ON PRINCIPAL		618,622	618,622	618,453	618,453	0	169	0	169	0	618,622	0	0	0	5,412	09/25/2049	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		06/20/2023	PAID ON PRINCIPAL		61,075	61,075	60,522	60,362	0	713	0	713	0	61,075	0	0	0	637	01/20/2047	1.A
36179T-G2-5	GNMA II PASS #MA4717 2.500		06/20/2023	PAID ON PRINCIPAL		92,961	92,961	92,177	92,085	0	876	0	876	0	92,961	0	0	0	1,100	09/20/2047	1.A
36179M-E2-2	GNMA II PASS #00MA0153 3.000		06/20/2023	PAID ON PRINCIPAL		21,821	21,821	22,131	22,129	0	(308)	0	(308)	0	21,821	0	0	0	268	06/20/2042	1.A
36202C-3X-9	GNMA II PASS #2614 6.000		06/20/2023	PAID ON PRINCIPAL		1,480	1,480	1,435	1,457	0	23	0	23	0	1,480	0	0	0	38	07/20/2028	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		06/20/2023	PAID ON PRINCIPAL		25,550	25,550	25,390	25,410	0	140	0	140	0	25,550	0	0	0	542	06/20/2034	1.A
36202E-BU-2	GNMA II PASS #3651 5.000		06/20/2023	PAID ON PRINCIPAL		68,148	68,148	67,722	67,776	0	372	0	372	0	68,148	0	0	0	1,352	12/20/2034	1.A
36202E-DD-8	GNMA II PASS #3700 4.500		06/20/2023	PAID ON PRINCIPAL		7,313	7,313	6,926	7,006	0	307	0	307	0	7,313	0	0	0	137	04/20/2035	1.A
36202E-ET-2	GNMA II PASS #3746 4.500		06/20/2023	PAID ON PRINCIPAL		10,726	10,726	10,223	10,308	0	418	0	418	0	10,726	0	0	0	201	08/20/2035	1.A
36202E-E7-0	GNMA II PASS #3758 4.500		06/20/2023	PAID ON PRINCIPAL		18,522	18,522	17,677	17,899	0	624	0	624	0	18,522	0	0	0	346	09/20/2035	1.A
36202E-E8-8	GNMA II PASS #3759 5.000		06/20/2023	PAID ON PRINCIPAL		16,457	16,457	16,409	16,410	0	48	0	48	0	16,457	0	0	0	348	09/20/2035	1.A
36202E-FL-8	GNMA II PASS #3771 4.500		06/20/2023	PAID ON PRINCIPAL		14,088	14,088	13,549	13,683	0	405	0	405	0	14,088	0	0	0	264	10/20/2035	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		06/20/2023	PAID ON PRINCIPAL		25,544	25,544	25,005	25,095	0	449	0	449	0	25,544	0	0	0	520	11/20/2035	1.A
36202E-HF-9	GNMA II PASS #3830 5.500		06/20/2023	PAID ON PRINCIPAL		14,874	14,874	14,263	14,278	0	597	0	597	0	14,874	0	0	0	344	03/20/2036	1.A
3622A2-6K-3	GNMA II PASS #784474 3.500		06/20/2023	PAID ON PRINCIPAL		216,223	216,223	218,115	218,912	0	(2,690)	0	(2,690)	0	216,223	0	0	0	3,131	02/20/2048	1.A
3622AB-5J-7	GNMA II PASS #786349 4.500		06/20/2023	PAID ON PRINCIPAL		97,740	97,740	94,212	94,212	0	3,528	0	3,528	0	97,740	0	0	0	367	08/20/2052	1.A
3622AC-JC-5	GNMA II PASS #786659 5.000		06/20/2023	PAID ON PRINCIPAL		25,365	25,365	25,382	25,382	0	(17)	0	(17)	0	25,365	0	0	0	106	04/20/2053	1.A
3622AC-JJ-0	GNMA II PASS #786665 5.500		06/20/2023	PAID ON PRINCIPAL		27,467	27,467	27,714	27,714	0	(247)	0	(247)	0	27,467	0	0	0	126	04/20/2053	1.A
3622AC-KV-1	GNMA II PASS #786708 5.500		06/20/2023	PAID ON PRINCIPAL		92,664	92,664	93,171	93,171	0	(507)	0	(507)	0	92,664	0	0	0	425	05/20/2053	1.A
36177P-CY-9	GNMA PASS TH #00794586 3.500		06/15/2023	PAID ON PRINCIPAL		12,622	12,622	13,156	13,369	0	(747)	0	(747)	0	12,622	0	0	0	184	03/15/2042	1.A
36213E-WV-4	GNMA PASS TH #552460 6.000		06/15/2023	PAID ON PRINCIPAL		455	455	442	441	0	14	0	14	0	455	0	0	0	11	03/15/2032	1.A
36201M-SA-1	GNMA PASS TH #587413 5.500		06/15/2023	PAID ON PRINCIPAL		708	708	723	721	0	(13)	0	(13)	0	708	0	0	0	17	11/15/2032	1.A
36201M-SJ-2	GNMA PASS TH #587421 5.500		06/15/2023	PAID ON PRINCIPAL		2,069	2,069	2,115	2,101	0	(32)	0	(32)	0	2,069	0	0	0	47	11/15/2032	1.A
36200M-YX-5	GNMA PASS TH #604726 4.500		06/15/2023	PAID ON PRINCIPAL		4,535	4,535	4,322	4,373	0	161	0	161	0	4,535	0	0	0	85	10/15/2033	1.A
36290R-YQ-0	GNMA PASS TH #615519 4.500		06/15/2023	PAID ON PRINCIPAL		13,929	13,929	13,124	13,374	0	555	0	555	0	13,929	0	0	0	263	09/15/2033	1.A
36290R-6X-6	GNMA PASS TH #615686 4.500		06/15/2023	PAID ON PRINCIPAL		1,340	1,340	1,262	1,286	0	53	0	53	0	1,340	0	0	0	25	10/15/2033	1.A
3620AQ-PR-8	GNMA PASS TH #736732 4.500		06/15/2023	PAID ON PRINCIPAL		2,005	2,005	2,014	2,017	0	(12)	0	(12)	0	2,005	0	0	0	37	05/15/2040	1.A
3620AW-FY-1	GNMA PASS TH #741883 4.500		06/15/2023	PAID ON PRINCIPAL		13,264	13,264	13,325	13,340	0	(76)	0	(76)	0	13,264	0	0	0	292	05/15/2040	1.A
38378A-CR-0	GNR 2011-151 JY CMO 3.000		06/20/2023	PAID ON PRINCIPAL		191,730	191,730	192,389	191,932	0	(201)	0	(201)	0	191,730	0	0	0	2,455	02/20/2041	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000		04/20/2023	PAID ON PRINCIPAL		1,174	1,174	1,173	1,173	0	1	0	1	0	1,174	0	0	0	8	05/20/2062	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000		06/20/2023	PAID ON PRINCIPAL		75	75	75	75	0	0	0	0	0	75	0	0	0	1	03/20/2062	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000		06/20/2023	PAID ON PRINCIPAL		3,080	3,080	3,073	3,074	0	5	0	5	0	3,080	0	0	0	26	06/20/2062	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000		06/20/2023	PAID ON PRINCIPAL		369,185	369,185	370,252	369,025	0	160	0	160	0	369,185	0	0	0	2,783	07/20/2062	1.A
38376R-GW-0	GNR 2015-H22 HA CMO 2.550		06/20/2023	PAID ON PRINCIPAL		383,373	383,373	382,046	382,623	0	750	0	750	0	383,373	0	0	0	3,672	08/20/2065	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..38376R-LX-2	GNR 2015-H29 HA CMO 2.500		06/20/2023	PAID ON PRINCIPAL		285,415	285,415	283,452	284,624	0	791	0	791	0	285,415	0	0	0	2,874	09/20/2065	1.A
..38375U-WW-6	GNR 2016-H11 GA CMO 2.000		06/20/2023	PAID ON PRINCIPAL		265,859	265,859	256,969	262,365	0	3,494	0	3,494	0	265,859	0	0	0	2,156	04/20/2066	1.A
..38376R-VM-5	GNR 2016-H13 JA CMO 2.000		06/20/2023	PAID ON PRINCIPAL		52,119	52,119	49,773	51,032	0	1,087	0	1,087	0	52,119	0	0	0	497	06/20/2066	1.A
..38376R-YG-5	GNR 2016-H20 FN CMO 4.985		06/20/2023	PAID ON PRINCIPAL		543,076	543,076	542,057	571,238	0	(28,163)	0	(28,163)	0	543,076	0	0	0	10,591	09/20/2066	1.A
..38376R-G7-5	GNR 2016-H24 DA CMO 2.500		06/20/2023	PAID ON PRINCIPAL		6,726	6,726	6,581	6,660	0	66	0	66	0	6,726	0	0	0	64	09/20/2066	1.A
..38375U-J9-2	GNR 2017-H19 MA CMO 2.500		06/20/2023	PAID ON PRINCIPAL		113,199	113,199	112,279	112,693	0	506	0	506	0	113,199	0	0	0	1,180	04/20/2067	1.A
..38380U-WQ-2	GNR 2018-11 PA CMO 3.000		06/20/2023	PAID ON PRINCIPAL		87,862	87,862	87,452	87,477	0	386	0	386	0	87,862	0	0	0	1,124	12/20/2047	1.A
..38381A-E2-8	GNR 2018-151 P CMO 3.500		06/20/2023	PAID ON PRINCIPAL		130,393	130,393	130,027	130,053	0	340	0	340	0	130,393	0	0	0	1,957	01/20/2047	1.A
..36225C-B7-0	G2 (ARM) #80061 2.875		06/20/2023	PAID ON PRINCIPAL		234	234	236	232	0	2	0	2	0	234	0	0	0	3	04/20/2027	1.A
..36225C-CN-4	G2 (ARM) #80076 2.875		06/20/2023	PAID ON PRINCIPAL		247	247	250	245	0	2	0	2	0	247	0	0	0	3	05/20/2027	1.A
..36225C-C9-5	G2 (ARM) #80095 2.625		06/20/2023	PAID ON PRINCIPAL		480	480	486	479	0	1	0	1	0	480	0	0	0	5	07/20/2027	1.A
..36198V-KR-7	GN AI8404 (PROJECT LOA 3.310		06/15/2023	PAID ON PRINCIPAL		197,215	197,215	207,938	202,834	0	(5,619)	0	(5,619)	0	197,215	0	0	0	2,721	05/15/2030	1.A
..38379K-VJ-4	GNR 2015-101 AB (PROJE 2.400		06/16/2023	PAID ON PRINCIPAL		31,414	31,414	31,421	31,387	0	27	0	27	0	31,414	0	0	0	314	07/16/2048	1.A
..38379K-GA-0	GNR 2015-32 AG (PROJEC 2.300		06/16/2023	PAID ON PRINCIPAL		20,775	20,775	20,556	20,571	0	204	0	204	0	20,775	0	0	0	199	02/16/2049	1.A
..38379U-PD-2	GNR 2016-50 A (PROJECT 2.300		06/16/2023	PAID ON PRINCIPAL		30,337	30,337	30,422	30,349	0	(12)	0	(12)	0	30,337	0	0	0	255	07/16/2052	1.A
..38379U-SP-2	GNR 2016-64 CA (PROJEC 2.300		06/16/2023	PAID ON PRINCIPAL		31,497	31,497	31,546	31,509	0	(12)	0	(12)	0	31,497	0	0	0	271	03/16/2045	1.A
..38379U-XR-2	GNR 2016-98 AF (PROJEC 2.350		06/16/2023	PAID ON PRINCIPAL		15,886	15,886	15,508	15,469	0	417	0	417	0	15,886	0	0	0	156	03/16/2057	1.A
..38379R-V6-7	GNR 2017-124 AB (PROJE 2.650		06/16/2023	PAID ON PRINCIPAL		50,016	50,016	49,883	49,878	0	138	0	138	0	50,016	0	0	0	552	08/16/2057	1.A
..38379R-4V-2	GNR 2017-143 AC (PROJE 2.600		06/16/2023	PAID ON PRINCIPAL		87,345	87,345	87,134	87,136	0	209	0	209	0	87,345	0	0	0	947	07/16/2057	1.A
..38380J-FU-7	GNR 2017-171 AC (PROJE 2.500		06/16/2023	PAID ON PRINCIPAL		36,331	36,331	35,674	35,568	0	763	0	763	0	36,331	0	0	0	379	09/16/2054	1.A
..38380J-HP-6	GNR 2017-181 AG (PROJE 2.600		06/16/2023	PAID ON PRINCIPAL		76,704	76,704	75,215	75,297	0	1,408	0	1,408	0	76,704	0	0	0	831	02/16/2059	1.A
..38380J-GM-4	GNR 2017-185 AC (PROJE 2.600		06/16/2023	PAID ON PRINCIPAL		22,971	22,971	22,331	22,194	0	777	0	777	0	22,971	0	0	0	249	03/16/2058	1.A
..38379U-7A-8	GNR 2017-30 AB (PROJEC 2.400		06/16/2023	PAID ON PRINCIPAL		19,409	19,409	19,087	19,086	0	323	0	323	0	19,409	0	0	0	194	03/16/2051	1.A
..38380J-KW-7	GNR 2018-4 AE (PROJECT 2.450		06/16/2023	PAID ON PRINCIPAL		24,265	24,265	23,721	23,730	0	535	0	535	0	24,265	0	0	0	248	08/16/2058	1.A
..38380J-MC-9	GNR 2018-9 AB (PROJEC 2.500		06/16/2023	PAID ON PRINCIPAL		27,576	27,576	26,745	26,768	0	808	0	808	0	27,576	0	0	0	287	05/16/2058	1.A
..38380M-J6-9	GNR 2019-17 AK (PROJEC 3.250		06/16/2023	PAID ON PRINCIPAL		14,616	14,616	14,474	14,589	0	27	0	27	0	14,616	0	0	0	190	03/16/2059	1.A
..83162C-TY-9	SBAP 2011-20D 1 4.050		04/01/2023	PAID ON PRINCIPAL		24,864	24,864	24,864	24,742	0	122	0	122	0	24,864	0	0	0	504	04/01/2031	1.A
..83162C-UU-5	SBAP 2012-20E 1 2.380		05/01/2023	PAID ON PRINCIPAL		211,025	211,025	211,025	210,555	0	470	0	470	0	211,025	0	0	0	2,511	05/01/2032	1.A
..83162C-UV-3	SBAP 2012-20F 1 2.420		06/01/2023	PAID ON PRINCIPAL		46,903	46,903	46,971	46,826	0	76	0	76	0	46,903	0	0	0	568	06/01/2032	1.A
..83162C-XA-6	SBAP 2015-20E 1 2.770		05/01/2023	PAID ON PRINCIPAL		197,474	197,474	197,373	196,329	0	1,144	0	1,144	0	197,474	0	0	0	2,781	05/01/2035	1.A
..83162C-XB-4	SBAP 2015-20F 1 2.980		06/01/2023	PAID ON PRINCIPAL		157,160	157,160	158,977	157,895	0	(735)	0	(735)	0	157,160	0	0	0	2,420	06/01/2035	1.A
..83162C-XK-4	SBAP 2015-20K 1 2.700		05/01/2023	PAID ON PRINCIPAL		109,312	109,312	109,312	108,885	0	427	0	427	0	109,312	0	0	0	1,498	11/01/2035	1.A
..83162C-YE-7	SBAP 2016-20L 1 2.810		06/01/2023	PAID ON PRINCIPAL		257,609	257,609	257,609	256,502	0	1,107	0	1,107	0	257,609	0	0	0	3,702	12/01/2036	1.A
..83162C-YN-7	SBAP 2017-20D 1 2.840		04/01/2023	PAID ON PRINCIPAL		581,995	581,995	582,289	580,059	0	1,936	0	1,936	0	581,995	0	0	0	8,468	04/01/2037	1.A
..83162C-YR-8	SBAP 2017-20F 1 2.810		06/01/2023	PAID ON PRINCIPAL		498,726	498,726	498,726	496,743	0	1,983	0	1,983	0	498,726	0	0	0	7,159	06/01/2037	1.A
..83162C-ZA-4	SBAP 2017-20L 1 2.780		06/01/2023	PAID ON PRINCIPAL		324,538	324,538	322,890	321,669	0	2,868	0	2,868	0	324,538	0	0	0	4,633	12/01/2037	1.A
..83162C-ZJ-5	SBAP 2018-20D 1 3.310		04/01/2023	PAID ON PRINCIPAL		164,905	164,905	164,905	164,162	0	743	0	743	0	164,905	0	0	0	2,776	04/01/2038	1.A
..83162C-C3-5	SBAP 2019-25F 1 2.770		06/01/2023	PAID ON PRINCIPAL		210,641	210,641	210,641	209,976	0	665	0	665	0	210,641	0	0	0	2,992	06/01/2044	1.A
0109999999. Subtotal - Bonds - U.S. Governments						138,524,335	153,864,544	151,195,458	151,809,240	0	167,963	0	167,963	0	151,977,203	0	(13,452,868)	(13,452,868)	1,022,338	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..033753-QZ-0	ANDERSON CO SCH DIST # 3.250		05/08/2023	MUNI CENTER		128,878	125,000	130,300	126,842	0	(201)	0	(201)	0	126,641	0	2,237	2,237	2,810	03/01/2030	1.C FE
..035339-3J-7	ANKENY GENERAL OBLIGAT 3.250		06/12/2023	MUNI CENTER		399,832	400,000	407,400	400,398	0	(376)	0	(376)	0	400,022	0	(190)	(190)	6,969	06/01/2026	1.B FE
..118565-VU-1	BUCKS CO GENERAL OBLIG 4.000		06/01/2023	REDEEMED		1,250,000	1,250,000	1,371,963	1,255,715	0	(5,715)	0	(5,715)	0	1,250,000	0	0	0	25,000	12/01/2028	1.B FE
..132285-5P-8	CAMBRIDGE GEN OBLIG LT 3.000		04/11/2023	PIPER JAFFRAY		2,996,991	2,955,000	2,955,000	2,955,000	0	0	0	0	0	2,955,000	0	41,991	41,991	58,361	02/15/2031	1.A FE
..134159-VV-1	CAMPBELL UHSD GO REF S 3.250		04/12/2023	STIFEL NICOLAUS & CO INC		2,040,301	2,020,000	2,058,319	2,031,429	0	(1,239)	0	(1,239)	0	2,030,190	0	10,111	10,111	45,955	08/01/2030	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	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
..139884-AR-1	CAPITAL CITY ECON DEV 5.000		06/15/2023	REDEEMED		510,000	510,000	510,000	509,960	0	40	0	40	0	510,000	0	0	0	12,750	06/15/2025	1.D FE
..161035-HG-8	CHARLOTTE GENERAL OBLI 4.000		05/25/2023	MUNI CENTER		1,678,791	1,620,000	1,805,377	1,692,644	0	(7,898)	0	(7,898)	0	1,684,747	0	(5,956)	(5,956)	57,980	07/01/2036	1.A FE
..199492-PG-8	COLUMBUS GENERAL OBLIG 4.000		06/06/2023	MUNI CENTER		101,907	100,000	104,802	101,378	0	(234)	0	(234)	0	101,144	0	763	763	3,744	07/01/2036	1.A FE
..259291-MU-3	DOUGLAS CO SD #1 GO S2 4.000		06/21/2023	MUNI CENTER		101,332	100,000	106,786	101,542	0	(368)	0	(368)	0	101,174	0	158	158	2,089	12/15/2035	1.C FE
..262615-JL-2	DU PAGE COOK WILL CO C 4.000		06/01/2023	REDEEMED		4,430,000	4,430,000	4,729,379	4,444,195	0	(14,195)	0	(14,195)	0	4,430,000	0	0	0	88,600	06/01/2031	1.B FE
..280659-TW-3	EDINA ISD #273 GENERAL 4.000		06/23/2023	MUNI CENTER		102,616	100,000	105,680	101,396	0	(320)	0	(320)	0	101,076	0	1,540	1,540	3,622	02/01/2033	1.A FE
..346766-RT-7	FORT BEND CO GENERAL 0 4.000		06/02/2023	MUNI CENTER		1,022,980	1,000,000	1,109,780	1,047,243	0	(9,251)	0	(9,251)	0	1,037,992	0	(15,012)	(15,012)	30,556	03/01/2030	1.B FE
..355694-2K-5	FREDERICK CO GENERAL 0 3.500		05/01/2023	REDEEMED		1,075,000	1,075,000	1,124,912	1,076,855	0	(1,855)	0	(1,855)	0	1,075,000	0	0	0	18,813	05/01/2030	1.A FE
..355694-2L-3	FREDERICK CO GENERAL 0 3.500		05/01/2023	REDEEMED		1,925,000	1,925,000	2,005,908	1,928,001	0	(3,001)	0	(3,001)	0	1,925,000	0	0	0	33,688	05/01/2031	1.A FE
..357172-YD-1	FREMONT UHSD GENERAL 0 4.000		06/07/2023	MUNI CENTER		104,902	100,000	108,895	104,381	0	(396)	0	(396)	0	103,986	0	916	916	3,422	08/01/2035	1.A FE
..366155-R5-0	GARLAND ISD GO S2018 (5.000		04/11/2023	ROOSEVELT & CROSS		1,580,796	1,415,000	1,652,465	1,550,510	0	(6,915)	0	(6,915)	0	1,543,595	0	37,200	37,200	46,577	02/15/2035	1.A FE
..439881-KE-2	HOPKINS ISD #270 GO S2 3.250		04/04/2023	REDEEMED		1,790,000	1,790,000	1,869,208	1,792,170	0	(2,170)	0	(2,170)	0	1,790,000	0	0	0	39,268	02/01/2028	1.B FE
..498531-KD-3	KLEIN ISD GENERAL OBLI 5.000		04/26/2023	MUNI CENTER		324,602	300,000	350,265	320,655	0	(1,781)	0	(1,781)	0	318,873	0	5,729	5,729	11,097	08/01/2035	1.A FE
..567288-UM-5	MARICOPA CO USD #48 SC 4.000		04/21/2023	MARKET AXESS		2,095,580	2,000,000	2,249,380	2,125,182	0	(8,413)	0	(8,413)	0	2,116,769	0	(21,189)	(21,189)	65,333	07/01/2031	1.C FE
..590760-DT-8	MESQUITE ISD GO REF S2 4.000		04/14/2023	J P MORGAN CHASE SECURITIES INC		491,834	485,000	537,618	503,893	0	(3,397)	0	(3,397)	0	500,496	0	(8,662)	(8,662)	13,041	08/15/2029	1.A FE
..590760-GZ-1	MESQUITE ISD GO REF S2 4.000		04/14/2023	MORGAN STANLEY		257,563	250,000	283,053	265,769	0	(1,740)	0	(1,740)	0	264,029	0	(6,466)	(6,466)	6,722	08/15/2028	1.A FE
..600038-LT-8	MILL VALLEY SCH DIST G 2.650		04/21/2023	MUNI CENTER		900,954	900,000	900,000	900,000	0	0	0	0	0	900,000	0	954	954	17,490	08/01/2030	1.A FE
..605792-QY-9	MISSOULA CO GENERAL OB 4.000		04/20/2023	UMB BANK		82,877	80,000	90,803	84,053	0	(342)	0	(342)	0	83,710	0	(833)	(833)	2,578	07/01/2033	1.C FE
..613681-5S-0	MONTGOMERY CO GEN OBLI 5.000		04/21/2023	MUNI CENTER		414,752	370,000	441,454	410,204	0	(2,305)	0	(2,305)	0	407,899	0	6,853	6,853	12,025	03/01/2029	1.B FE
..625517-EB-9	MULTNOMAH CO SD#1J POR 4.000		06/15/2023	REDEEMED		1,300,000	1,300,000	1,419,847	1,306,164	0	(6,164)	0	(6,164)	0	1,300,000	0	0	0	26,000	06/15/2030	1.B FE
..625517-EC-7	MULTNOMAH CO SD#1J POR 3.500		06/15/2023	REDEEMED		5,965,000	5,965,000	6,123,729	5,973,170	0	(8,170)	0	(8,170)	0	5,965,000	0	0	0	104,388	06/15/2031	1.B FE
..644800-Y8-1	NEW HANOVER CO GENERAL 4.000		06/01/2023	REDEEMED		1,750,000	1,750,000	1,881,863	1,766,473	0	(16,473)	0	(16,473)	0	1,750,000	0	0	0	35,000	06/01/2034	1.A FE
..681181-UL-5	OLMSTED CO GENERAL OBL 4.000		06/20/2023	MUNI CENTER		203,544	200,000	214,026	203,438	0	(766)	0	(766)	0	202,672	0	872	872	7,133	02/01/2031	1.A FE
..725769-KD-4	PITTSYLVANIA CO GEN OB 3.000		05/04/2023	MUNI CENTER		101,755	100,000	103,692	101,379	0	(136)	0	(136)	0	101,243	0	512	512	1,192	06/15/2030	1.D FE
..726715-JQ-9	PLAINVIEW OLD BETHPAGE 3.250		05/15/2023	MUNI CENTER		102,385	100,000	105,304	102,620	0	(350)	0	(350)	0	102,270	0	115	115	2,040	10/01/2032	1.A FE
..727177-NC-7	PLANO GENERAL OBLIGATI 4.000		06/06/2023	REDEEMED		1,310,000	1,310,000	1,452,174	1,312,659	0	(2,659)	0	(2,659)	0	1,310,000	0	0	0	40,028	09/01/2028	1.A FE
..727177-ND-5	PLANO GENERAL OBLIGATI 4.000		06/06/2023	REDEEMED		1,365,000	1,365,000	1,506,905	1,367,656	0	(2,656)	0	(2,656)	0	1,365,000	0	0	0	41,708	09/01/2029	1.A FE
..727177-NE-3	PLANO GENERAL OBLIGATI 4.000		06/06/2023	REDEEMED		1,170,000	1,170,000	1,287,386	1,172,198	0	(2,198)	0	(2,198)	0	1,170,000	0	0	0	35,750	09/01/2030	1.A FE
..727177-NF-0	PLANO GENERAL OBLIGATI 4.000		06/06/2023	REDEEMED		1,475,000	1,475,000	1,616,305	1,477,646	0	(2,646)	0	(2,646)	0	1,475,000	0	0	0	45,069	09/01/2031	1.A FE
..736688-JL-7	PORTLAND CCD GO S2013 4.000		06/15/2023	REDEEMED		2,755,000	2,755,000	2,944,902	2,780,736	0	(25,736)	0	(25,736)	0	2,755,000	0	0	0	55,100	06/15/2033	1.B FE
..751622-PX-3	RAMSEY CO GENERAL OBLI 3.000		04/12/2023	MORGAN STANLEY		396,908	395,000	394,577	394,712	0	4	0	4	0	394,717	0	2,191	2,191	8,295	02/01/2031	1.A FE
..763682-E8-0	RICHLAND CO SCH DIST # 3.500		05/01/2023	REDEEMED		4,000,000	4,000,000	4,098,320	4,003,579	0	(3,579)	0	(3,579)	0	4,000,000	0	0	0	70,000	05/01/2030	1.B FE
..763682-E9-8	RICHLAND CO SCH DIST # 3.500		05/01/2023	REDEEMED		4,000,000	4,000,000	4,081,160	4,002,915	0	(2,915)	0	(2,915)	0	4,000,000	0	0	0	70,000	05/01/2031	1.B FE
..763682-F2-2	RICHLAND CO SCH DIST # 3.500		05/01/2023	REDEEMED		4,000,000	4,000,000	4,064,080	4,002,251	0	(2,251)	0	(2,251)	0	4,000,000	0	0	0	70,000	05/01/2032	1.B FE
..774268-NJ-6	ROCKWALL CO GENERAL OB 3.000		04/21/2023	MUNI CENTER		434,906	430,000	443,653	434,677	0	(452)	0	(452)	0	434,225	0	682	682	9,317	02/01/2028	1.C FE
..774268-NV-4	ROCKWALL CO GENERAL OB 3.000		04/11/2023	MUNI CENTER		101,858	100,000	101,615	100,556	0	(50)	0	(50)	0	100,506	0	1,352	1,352	2,100	02/01/2029	1.C FE
..774268-NW-2	ROCKWALL CO GENERAL OB 3.000		05/04/2023	MUNI CENTER		354,963	350,000	351,768	350,609	0	(72)	0	(72)	0	350,538	0	4,425	4,425	8,079	02/01/2030	1.C FE
..802088-LK-8	SANTA FE PUBLIC SCHOOL 3.000		06/06/2023	MUNI CENTER		423,533	425,000	433,084	425,000	0	(5)	0	(5)	0	424,995	0	(1,462)	(1,462)	10,840	08/01/2024	1.D FE
..833153-TZ-2	SNOHOMISH CO SD #15 ED 5.000		04/14/2023	J P MORGAN CHASE SECURITIES INC		1,021,980	1,000,000	1,144,750	1,047,525	0	(9,797)	0	(9,797)	0	1,037,727	0	(15,747)	(15,747)	18,889	12/01/2033	1.B FE
..943504-4F-4	WAUWATOSA GENERAL OBLI 3.000		05/04/2023	MUNI CENTER		355,677	350,000	343,350	346,099	0	155	0	155	0	346,254	0	9,423	9,423	4,579	12/01/2030	1.A FE
..969871-7W-6	WILLIAMSON CO GENERAL 4.000		05/01/2023	REDEEMED		1,000,000	1,000,000	1,077,770	1,007,939	0	(7,939)	0	(7,939)	0	1,000,000	0	0	0	20,000	05/01/2032	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						59,394,994	58,840,000	62,199,005	59,509,416	0	(166,928)	0	(166,928)	0	59,342,488	0	52,506	52,506	1,293,998	XXX	XXX
Bonds - U.S. Special Revenues																					
..139883-AA-0	CAPITAL CITY ECONOMIC 5.000		06/29/2023	REDEEMED		198,787	198,787	198,787	197,159	1,628	0	0	1,628	0	198,787	0	0	0	3,315	12/01/2027	5.B GI

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
296163-BB-3	ESCAMBIA CO SOL WST DI 4.050		06/29/2023	GOLDMAN SACHS & CO		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	11,913	04/01/2039	1.E FE
296163-BG-2	ESCAMBIA CO SOL WST DI 3.700		04/03/2023	U S BANCORP		8,900,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	8,900,000	0	0	0	24,739	04/01/2039	1.F FE
402207-AD-6	GULF COAST INDL DEV AU 4.050		06/28/2023	J P MORGAN CHASE SECURITIES INC		39,365,000	39,365,000	39,365,000	39,365,000	0	0	0	0	0	39,365,000	0	0	0	101,109	11/01/2041	1.D FE
46246K-4K-5	IOWA FINANCE AUTH ST G 5.000		06/01/2023	TENDERED		5,331,837	4,810,000	5,614,857	5,231,002	0	(39,423)	0	(39,423)	0	5,191,579	0	(381,579)	(381,579)	731,606	08/01/2035	1.A FE
46246K-6D-9	IOWA FINANCE AUTH ST G 5.000		06/01/2023	TENDERED		1,690,545	1,500,000	1,874,550	1,750,307	0	(19,488)	0	(19,488)	0	1,730,819	0	(230,819)	(230,819)	255,962	08/01/2035	1.A FE
546398-ZP-6	LOUISIANA PUB FAC (AIR 4.050		06/28/2023	J P MORGAN CHASE SECURITIES INC		11,500,000	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	0	0	29,679	12/01/2043	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON 4.120		06/29/2023	GOLDMAN SACHS & CO		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	83,408	01/01/2029	1.G FE
56045R-VS-5	MAINE MUNI BOND BANK S 4.000		03/30/2023	MUNI CENTER		0	0	0	0	0	0	(59)	(59)	0	(59)	0	59	59	0	11/01/2032	1.C FE
60416R-AG-7	MINNESOTA ST HSG PROJ- 3.220		06/26/2023	PAID ON PRINCIPAL		16,113	16,113	16,113	16,113	0	0	0	0	0	16,113	0	0	0	204	01/01/2034	1.A FE
60528A-AU-8	MISSISSIPPI BUS FIN CO 4.060		06/28/2023	WELLS FARGO SECURITIES		32,750,000	32,750,000	32,750,000	32,750,000	0	0	0	0	0	32,750,000	0	0	0	83,678	12/01/2030	1.D FE
60528A-BL-7	MISSISSIPPI BUS FIN CO 4.080		06/28/2023	BAS-MERRILL LYNCH		6,648,000	6,648,000	6,648,000	6,648,000	0	0	0	0	0	6,648,000	0	0	0	17,033	12/01/2030	1.D FE
60528A-BM-5	MISSISSIPPI BUS FIN CO 4.060		06/28/2023	WELLS FARGO SECURITIES		20,560,000	20,560,000	20,560,000	20,560,000	0	0	0	0	0	20,560,000	0	0	0	52,532	12/01/2030	1.D FE
60528A-BS-2	MISSISSIPPI BUS FIN CO 3.950		06/28/2023	MORGAN STANLEY		13,530,000	13,530,000	13,530,000	13,530,000	0	0	0	0	0	13,530,000	0	0	0	0	12/01/2030	1.D FE
60528A-BZ-6	MISSISSIPPI BUS FIN CO 4.060		06/28/2023	WELLS FARGO SECURITIES		12,040,000	12,040,000	12,040,000	12,040,000	0	0	0	0	0	12,040,000	0	0	0	30,763	11/01/2035	1.D FE
60528A-CB-8	MISSISSIPPI BUS FIN CO 4.050		06/28/2023	MORGAN STANLEY		4,100,000	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	0	0	10,551	11/01/2035	1.D FE
60528A-CK-8	MISSISSIPPI BUS FIN CO 4.060		06/28/2023	WELLS FARGO SECURITIES		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	12,775	11/01/2035	1.D FE
610532-BZ-5	MONROE CO DEV AUTH GUL 4.100		06/29/2023	MORGAN STANLEY		6,150,000	6,150,000	6,150,000	6,150,000	0	0	0	0	0	6,150,000	0	0	0	17,265	10/01/2049	1.F FE
64711N-ZL-2	NEW MEXICO FIN AUTH SR 5.000		04/13/2023	MUNI CENTER		106,235	100,000	115,676	104,317	0	(510)	0	(510)	0	103,807	0	2,428	2,428	1,889	06/01/2035	1.B FE
679111-XB-5	OKLAHOMA TURNPIKE AUTH 5.000		04/04/2023	MUNI CENTER		1,068,610	1,000,000	1,126,000	1,046,723	0	(3,977)	0	(3,977)	0	1,042,746	0	25,864	25,864	38,194	01/01/2038	1.D FE
751100-JS-8	RALEIGH COMB ENTERPRIS 3.750		06/15/2023	REDEEMED		5,000,000	5,000,000	5,229,400	5,004,227	0	(4,227)	0	(4,227)	0	5,000,000	0	0	0	147,917	03/01/2033	1.A FE
796253-4R-0	SAN ANTONIO ELEC & GAS 3.250		06/02/2023	MUNI CENTER		1,008,070	1,000,000	1,022,610	1,007,587	0	(1,029)	0	(1,029)	0	1,006,558	0	1,512	1,512	27,535	02/01/2029	1.D FE
914455-PY-0	UNIVERSITY OF MICHIGAN 4.000		04/13/2023	J P MORGAN CHASE SECURITIES INC		2,343,075	2,265,000	2,449,575	2,329,598	0	(5,378)	0	(5,378)	0	2,324,220	0	18,854	18,854	48,572	04/01/2034	1.A FE
91802R-EJ-4	UTILITY DEBT SECURITIZ 5.000		06/07/2023	MUNI CENTER		109,881	100,000	123,576	115,080	0	(1,282)	0	(1,282)	0	113,798	0	(3,917)	(3,917)	2,417	12/15/2038	1.A FE
924214-WF-2	VERMONT MUNI BOND BANK 3.750		06/09/2023	MUNI CENTER		301,488	295,000	304,413	298,083	0	(428)	0	(428)	0	297,655	0	3,833	3,833	5,619	12/01/2030	1.C FE
977092-WH-4	WISCONSIN CLEAN WATER 3.750		06/01/2023	REDEEMED		3,115,000	3,115,000	3,390,241	3,127,722	0	(12,722)	0	(12,722)	0	3,115,000	0	0	0	58,406	06/01/2027	1.A
977123-Y8-5	WISCONSIN TRANSN REV T 1.859		03/13/2023	TENDERED		0	0	0	0	0	10	0	10	0	10	0	(10)	(10)	0	07/01/2034	1.A FE
3128JM-QF-7	FH (3/1 ARM) #1B2353 4.021		06/15/2023	PAID ON PRINCIPAL		3,059	3,059	3,040	3,048	0	11	0	11	0	3,059	0	0	0	51	09/15/2035	1.A
3128JM-SB-4	FH (3/1 ARM) #1B2413 3.985		06/15/2023	PAID ON PRINCIPAL		15,050	15,050	15,015	14,993	0	57	0	57	0	15,050	0	0	0	246	10/15/2035	1.A
31296J-2J-4	FHLMC GOLD P #A10777 5.500		06/15/2023	PAID ON PRINCIPAL		74	74	73	73	0	2	0	2	0	74	0	0	0	2	07/15/2033	1.A
31296J-4V-5	FHLMC GOLD P #A10836 5.500		06/15/2023	PAID ON PRINCIPAL		872	872	854	862	0	11	0	11	0	872	0	0	0	20	07/15/2033	1.A
31296K-BK-8	FHLMC GOLD P #A10942 5.500		06/15/2023	PAID ON PRINCIPAL		353	353	346	347	0	6	0	6	0	353	0	0	0	8	07/15/2033	1.A
31296K-NR-0	FHLMC GOLD P #A11300 5.500		06/15/2023	PAID ON PRINCIPAL		718	718	703	705	0	13	0	13	0	718	0	0	0	16	07/15/2033	1.A
31296K-QD-8	FHLMC GOLD P #A11352 5.500		06/15/2023	PAID ON PRINCIPAL		269	269	263	264	0	5	0	5	0	269	0	0	0	6	07/15/2033	1.A
31296K-TN-3	FHLMC GOLD P #A11457 5.500		06/15/2023	PAID ON PRINCIPAL		2,839	2,839	2,779	2,787	0	52	0	52	0	2,839	0	0	0	64	07/15/2033	1.A
31296K-4R-1	FHLMC GOLD P #A11732 5.000		06/15/2023	PAID ON PRINCIPAL		6,331	6,331	6,291	6,302	0	29	0	29	0	6,331	0	0	0	131	08/15/2033	1.A
31296L-KZ-3	FHLMC GOLD P #A12112 5.500		06/15/2023	PAID ON PRINCIPAL		6,664	6,664	6,524	6,584	0	80	0	80	0	6,664	0	0	0	179	08/15/2033	1.A
31296L-WL-1	FHLMC GOLD P #A12451 5.500		06/15/2023	PAID ON PRINCIPAL		58	58	57	57	0	1	0	1	0	58	0	0	0	1	08/15/2033	1.A
31296L-ZL-8	FHLMC GOLD P #A12547 5.500		06/15/2023	PAID ON PRINCIPAL		135	135	133	133	0	2	0	2	0	135	0	0	0	3	08/15/2033	1.A
31296M-6K-0	FHLMC GOLD P #A13574 5.000		06/15/2023	PAID ON PRINCIPAL		4,350	4,350	4,322	4,328	0	22	0	22	0	4,350	0	0	0	90	09/15/2033	1.A
31296N-EJ-2	FHLMC GOLD P #A13737 5.000		06/15/2023	PAID ON PRINCIPAL		553	553	550	551	0	3	0	3	0	553	0	0	0	12	09/15/2033	1.A
31292G-6T-8	FHLMC GOLD P #C00882 7.500		06/15/2023	PAID ON PRINCIPAL		292	292	307	317	0	(25)	0	(25)	0	292	0	0	0	9	11/15/2029	1.A
31292H-G5-7	FHLMC GOLD P #C01120 7.000		06/15/2023	PAID ON PRINCIPAL		740	740	864	817	0	(77)	0	(77)	0	740	0	0	0	25	01/15/2031	1.A
31292H-XK-5	FHLMC GOLD P #C01582 5.500		06/15/2023	PAID ON PRINCIPAL		3,742	3,742	3,663	3,678	0	64	0	64	0	3,742	0	0	0	86	07/15/2033	1.A
31293E-N4-8	FHLMC GOLD P #C18511 6.000		06/15/2023	PAID ON PRINCIPAL		158	158	149	151	0	8	0	8	0	158	0	0	0	4	12/15/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31287P-E9-0	FHLMC GOLD P #C63760 7.000		06/15/2023	PAID ON PRINCIPAL		31	31	33	35	0	(4)	0	(4)	0	31	0	0	0	1	02/15/2032	1.A
31287T-DJ-1	FHLMC GOLD P #C67305 7.000		06/15/2023	PAID ON PRINCIPAL		1,095	1,095	1,155	1,208	0	(113)	0	(113)	0	1,095	0	0	0	32	05/15/2032	1.A
31287T-SE-6	FHLMC GOLD P #C67717 7.000		06/15/2023	PAID ON PRINCIPAL		220	220	232	234	0	(13)	0	(13)	0	220	0	0	0	6	06/15/2032	1.A
31287V-GQ-7	FHLMC GOLD P #C69207 7.000		06/15/2023	PAID ON PRINCIPAL		1,093	1,093	1,153	1,241	0	(148)	0	(148)	0	1,093	0	0	0	32	07/15/2032	1.A
31288D-AJ-8	FHLMC GOLD P #C74509 5.500		06/15/2023	PAID ON PRINCIPAL		101	101	99	99	0	2	0	2	0	101	0	0	0	2	12/15/2032	1.A
31288E-4Z-7	FHLMC GOLD P #C76240 5.500		06/15/2023	PAID ON PRINCIPAL		235	235	236	236	0	0	0	0	0	235	0	0	0	5	02/15/2033	1.A
31288J-EY-8	FHLMC GOLD P #C79151 5.500		06/15/2023	PAID ON PRINCIPAL		1,060	1,060	1,064	1,061	0	(1)	0	(1)	0	1,060	0	0	0	24	04/15/2033	1.A
31288J-WV-4	FHLMC GOLD P #C79660 5.500		06/15/2023	PAID ON PRINCIPAL		327	327	328	328	0	(1)	0	(1)	0	327	0	0	0	8	04/15/2033	1.A
31335H-Z7-1	FHLMC GOLD P #C90766 5.500		06/15/2023	PAID ON PRINCIPAL		4,802	4,802	4,904	4,803	0	(1)	0	(1)	0	4,802	0	0	0	108	12/15/2023	1.A
31294M-GB-1	FHLMC GOLD P #E02894 3.500		06/15/2023	PAID ON PRINCIPAL		38,182	38,182	38,249	38,185	0	(3)	0	(3)	0	38,182	0	0	0	556	05/15/2026	1.A
31283H-LC-7	FHLMC GOLD P #G01223 7.000		06/15/2023	PAID ON PRINCIPAL		174	174	183	188	0	(14)	0	(14)	0	174	0	0	0	5	10/15/2029	1.A
31283H-N4-3	FHLMC GOLD P #G01311 7.000		06/15/2023	PAID ON PRINCIPAL		790	790	837	872	0	(82)	0	(82)	0	790	0	0	0	22	09/15/2031	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		06/15/2023	PAID ON PRINCIPAL		1,583	1,583	1,555	1,559	0	24	0	24	0	1,583	0	0	0	36	06/15/2033	1.A
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		06/15/2023	PAID ON PRINCIPAL		35,181	35,181	31,245	32,576	0	2,605	0	2,605	0	35,181	0	0	0	641	05/15/2034	1.A
3128MJ-FH-8	FHLMC GOLD P #G08167 5.500		06/15/2023	PAID ON PRINCIPAL		5,428	5,428	5,347	5,343	0	85	0	85	0	5,428	0	0	0	131	12/15/2036	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		06/15/2023	PAID ON PRINCIPAL		56,089	56,089	53,769	53,962	0	2,127	0	2,127	0	56,089	0	0	0	698	08/15/2043	1.A
3128MJ-TL-4	FHLMC GOLD P #G08554 3.500		06/15/2023	PAID ON PRINCIPAL		72,168	72,168	71,548	71,341	0	827	0	827	0	72,168	0	0	0	1,064	10/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		06/15/2023	PAID ON PRINCIPAL		27,649	27,649	27,495	27,467	0	182	0	182	0	27,649	0	0	0	343	01/15/2047	1.A
3132J4-KR-9	FHLMC GOLD P #G31003 2.500		06/15/2023	PAID ON PRINCIPAL		169,170	169,170	167,199	166,668	0	2,502	0	2,502	0	169,170	0	0	0	1,749	03/15/2037	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000		06/15/2023	PAID ON PRINCIPAL		45,504	45,504	46,251	46,459	0	(955)	0	(955)	0	45,504	0	0	0	573	10/15/2046	1.A
31335A-2P-2	FHLMC GOLD P #G60782 3.000		06/15/2023	PAID ON PRINCIPAL		29,040	29,040	28,777	28,795	0	245	0	245	0	29,040	0	0	0	363	10/15/2046	1.A
31335B-CW-4	FHLMC GOLD P #G60985 3.000		06/15/2023	PAID ON PRINCIPAL		120,292	120,292	121,899	122,285	0	(1,993)	0	(1,993)	0	120,292	0	0	0	1,520	07/15/2047	1.A
3128PT-3L-7	FHLMC GOLD P #J14403 3.500		06/15/2023	PAID ON PRINCIPAL		26,004	26,004	25,874	25,941	0	64	0	64	0	26,004	0	0	0	356	02/15/2026	1.A
3132KE-EH-4	FHLMC GOLD P #V60136 2.500		06/15/2023	PAID ON PRINCIPAL		103,027	103,027	103,687	103,256	0	(228)	0	(228)	0	103,027	0	0	0	1,115	06/15/2028	1.A
3133B3-CY-1	FHLMC PASS T #QD5487 3.000		06/25/2023	PAID ON PRINCIPAL		272,924	272,924	257,530	257,455	0	15,469	0	15,469	0	272,924	0	0	0	3,588	01/25/2052	1.A
3133G6-MR-3	FHLMC PASS T #QN0368 2.500		06/25/2023	PAID ON PRINCIPAL		145,406	145,406	147,667	147,978	0	(2,571)	0	(2,571)	0	145,406	0	0	0	1,485	08/25/2034	1.A
3133KG-4K-1	FHLMC PASS T #RA1726 2.500		06/25/2023	PAID ON PRINCIPAL		104,142	104,142	103,515	103,483	0	659	0	659	0	104,142	0	0	0	1,080	11/25/2049	1.A
3133KL-WB-9	FHLMC PASS T #RA5142 2.500		06/25/2023	PAID ON PRINCIPAL		446,064	446,064	406,824	407,209	0	38,855	0	38,855	0	446,064	0	0	0	4,456	05/25/2051	1.A
3133KN-SG-9	FHLMC PASS T #RA6819 2.500		06/25/2023	PAID ON PRINCIPAL		372,949	372,949	337,111	337,744	0	35,205	0	35,205	0	372,949	0	0	0	3,965	02/25/2052	1.A
3133KP-ZA-9	FHLMC PASS T #RA7937 5.000		06/25/2023	PAID ON PRINCIPAL		372,425	372,425	371,203	371,203	0	1,222	0	1,222	0	372,425	0	0	0	3,756	09/25/2052	1.A
3133KQ-E2-8	FHLMC PASS T #RA8253 5.500		06/25/2023	PAID ON PRINCIPAL		199,880	199,880	201,941	201,941	0	(2,061)	0	(2,061)	0	199,880	0	0	0	2,253	12/25/2052	1.A
3132DP-6Z-6	FHLMC PASS T #SD2688 5.500		06/25/2023	PAID ON PRINCIPAL		167,555	167,555	169,950	169,950	0	(2,396)	0	(2,396)	0	167,555	0	0	0	997	04/25/2053	1.A
3132DW-ES-8	FHLMC PASS T #SD8245 4.500		06/25/2023	PAID ON PRINCIPAL		96,078	96,078	94,191	94,191	0	1,888	0	1,888	0	96,078	0	0	0	360	09/25/2052	1.A
3132DW-E7-4	FHLMC PASS T #SD8258 5.000		06/25/2023	PAID ON PRINCIPAL		261,268	261,268	258,554	258,554	0	2,715	0	2,715	0	261,268	0	0	0	1,640	10/25/2052	1.A
3132DW-F6-5	FHLMC PASS T #SD8289 5.500		06/25/2023	PAID ON PRINCIPAL		378,614	378,614	383,110	383,110	0	(4,496)	0	(4,496)	0	378,614	0	0	0	3,455	01/25/2053	1.A
3132DW-GR-8	FHLMC PASS T #SD8308 5.500		06/25/2023	PAID ON PRINCIPAL		239,776	239,776	241,968	241,968	0	(2,192)	0	(2,192)	0	239,776	0	0	0	1,099	03/25/2053	1.A
3132DW-G2-3	FHLMC PASS T #SD8317 6.000		06/25/2023	PAID ON PRINCIPAL		495,292	495,292	503,844	503,844	0	(8,552)	0	(8,552)	0	495,292	0	0	0	5,369	04/25/2053	1.A
3132DW-HD-8	FHLMC PASS T #SD8328 4.500		06/25/2023	PAID ON PRINCIPAL		54,593	54,593	53,185	53,185	0	1,407	0	1,407	0	54,593	0	0	0	205	06/25/2053	1.A
3132DW-HG-1	FHLMC PASS T #SD8331 5.500		06/25/2023	PAID ON PRINCIPAL		206,564	206,564	208,129	208,129	0	(1,565)	0	(1,565)	0	206,564	0	0	0	947	06/25/2053	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		06/25/2023	PAID ON PRINCIPAL		38,632	38,632	38,391	38,781	0	(149)	0	(149)	0	38,632	0	0	0	409	10/25/2046	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		06/25/2023	PAID ON PRINCIPAL		37,041	37,041	37,194	37,608	0	(567)	0	(567)	0	37,041	0	0	0	384	12/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		06/25/2023	PAID ON PRINCIPAL		50,860	50,860	51,635	52,122	0	(1,262)	0	(1,262)	0	50,860	0	0	0	620	11/25/2046	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		06/15/2023	PAID ON PRINCIPAL		7,713	7,713	7,697	7,695	0	18	0	18	0	7,713	0	0	0	207	01/15/2031	1.A
31339N-AG-1	FHR 2400 MK CMO 6.500		06/15/2023	PAID ON PRINCIPAL		103,024	103,024	101,607	102,241	0	783	0	783	0	103,024	0	0	0	2,744	01/15/2032	1.A
31339N-F2-7	FHR 2413 MH CMO 6.500		06/15/2023	PAID ON PRINCIPAL		102,798	102,798	101,384	101,967	0	830	0	830	0	102,798	0	0	0	3,064	02/15/2032	1.A
31339D-GP-7	FHR 2422 CH CMO 6.500		06/15/2023	PAID ON PRINCIPAL		5,983	5,983	5,860	5,934	0	49	0	49	0	5,983	0	0	0	163	02/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31394R-YV-5	FHR 2769 CY CMO 5.000		06/15/2023	PAID ON PRINCIPAL		48,860	48,860	48,646	48,758	0	102	0	102	0	48,860	0	0	0	1,011	03/15/2024	1.A
3137A0-UA-1	FHR 3713 PA CMO 2.000		06/15/2023	PAID ON PRINCIPAL		291,340	291,340	288,745	290,319	0	1,021	0	1,021	0	291,340	0	0	0	2,440	02/15/2040	1.A
3137AW-QW-8	FHR 4148 AB CMO 1.500		06/15/2023	PAID ON PRINCIPAL		163,977	163,977	159,493	161,178	0	2,799	0	2,799	0	163,977	0	0	0	1,025	12/15/2027	1.A
3137FC-AD-6	FHR 4735 MA CMO 3.000		06/15/2023	PAID ON PRINCIPAL		149,613	149,613	151,267	150,665	0	(1,052)	0	(1,052)	0	149,613	0	0	0	1,849	08/15/2045	1.A
3137FD-BP-6	FHR 4745 E CMO 3.000		06/15/2023	PAID ON PRINCIPAL		246,962	246,962	247,168	247,434	0	(472)	0	(472)	0	246,962	0	0	0	2,740	01/15/2048	1.A
3137FD-V9-0	FHR 4753 BK CMO 3.000		06/15/2023	PAID ON PRINCIPAL		207,031	207,031	205,442	204,886	0	2,145	0	2,145	0	207,031	0	0	0	2,777	01/15/2048	1.A
3137FN-RS-1	FHR 4909 GD CMO 2.500		06/25/2023	PAID ON PRINCIPAL		55,316	55,316	55,804	56,260	0	(944)	0	(944)	0	55,316	0	0	0	573	03/25/2049	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		06/25/2023	PAID ON PRINCIPAL		11,295	11,295	11,295	11,319	0	(23)	0	(23)	0	11,295	0	0	0	125	04/25/2049	1.A
3132HT-K8-8	FHS 300 300 CMO 3.000		06/15/2023	PAID ON PRINCIPAL		62,699	62,699	62,297	62,229	0	470	0	470	0	62,699	0	0	0	789	01/15/2043	1.A
31406L-MX-3	FN (10/1 ARM #813174 4.291		06/25/2023	PAID ON PRINCIPAL		1,275	1,275	1,286	1,273	0	2	0	2	0	1,275	0	0	0	20	02/25/2035	1.A
31407B-VG-1	FN (10/1 ARM #826015 4.612		06/25/2023	PAID ON PRINCIPAL		3,367	3,367	3,369	3,357	0	10	0	10	0	3,367	0	0	0	53	07/25/2035	1.A
31407B-2G-3	FN (10/1 ARM #826175 5.955		06/25/2023	PAID ON PRINCIPAL		1,834	1,834	1,840	1,830	0	4	0	4	0	1,834	0	0	0	30	07/25/2035	1.A
31407C-HK-6	FN (10/1 ARM #826534 4.229		06/25/2023	PAID ON PRINCIPAL		3,698	3,698	3,704	3,690	0	8	0	8	0	3,698	0	0	0	61	07/25/2035	1.A
31407J-XF-4	FN (10/1 ARM #832378 3.846		06/25/2023	PAID ON PRINCIPAL		8,378	8,378	8,246	8,319	0	59	0	59	0	8,378	0	0	0	134	08/25/2035	1.A
31402R-NZ-8	FN (3/1 ARM) #735808 4.610		06/25/2023	PAID ON PRINCIPAL		2,237	2,237	2,227	2,228	0	9	0	9	0	2,237	0	0	0	39	08/25/2035	1.A
31406M-6S-0	FN (3/1 ARM) #814581 4.510		06/25/2023	PAID ON PRINCIPAL		5,792	5,792	5,764	5,766	0	26	0	26	0	5,792	0	0	0	80	04/25/2035	1.A
31406W-LD-4	FN (3/1 ARM) #822124 5.678		06/25/2023	PAID ON PRINCIPAL		6,347	6,347	6,319	6,318	0	30	0	30	0	6,347	0	0	0	107	06/25/2035	1.A
31407C-D8-7	FN (3/1 ARM) #826427 3.979		06/25/2023	PAID ON PRINCIPAL		3,929	3,929	3,902	3,899	0	30	0	30	0	3,929	0	0	0	65	07/25/2035	1.A
31407F-ML-1	FN (3/1 ARM) #829363 3.875		06/25/2023	PAID ON PRINCIPAL		86,835	86,835	86,449	86,665	0	171	0	171	0	86,835	0	0	0	1,135	10/25/2035	1.A
31403K-3F-8	FN (5/1 ARM) #751498 4.340		06/25/2023	PAID ON PRINCIPAL		1,846	1,846	1,833	1,842	0	4	0	4	0	1,846	0	0	0	30	11/25/2033	1.A
31403V-G4-5	FN (5/1 ARM) #759019 3.946		06/25/2023	PAID ON PRINCIPAL		974	974	965	971	0	4	0	4	0	974	0	0	0	16	01/25/2034	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		06/25/2023	PAID ON PRINCIPAL		3,435	3,435	3,552	3,422	0	13	0	13	0	3,435	0	0	0	102	12/25/2041	1.A
3138AE-LY-7	FNMA PASS TH #AI1242 3.500		06/25/2023	PAID ON PRINCIPAL		20,935	20,935	20,874	20,882	0	53	0	53	0	20,935	0	0	0	302	04/25/2026	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		06/25/2023	PAID ON PRINCIPAL		51,854	51,854	51,408	51,167	0	687	0	687	0	51,854	0	0	0	635	08/25/2045	1.A
3138X2-Q6-4	FNMA PASS TH #AU3176 3.000		06/25/2023	PAID ON PRINCIPAL		98,912	98,912	100,365	100,695	0	(1,783)	0	(1,783)	0	98,912	0	0	0	1,214	08/25/2043	1.A
3138Y9-M4-7	FNMA PASS TH #AX7578 3.000		06/25/2023	PAID ON PRINCIPAL		21,642	21,642	21,656	21,677	0	(35)	0	(35)	0	21,642	0	0	0	285	01/25/2045	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636 2.500		06/25/2023	PAID ON PRINCIPAL		77,768	77,768	76,990	76,756	0	1,011	0	1,011	0	77,768	0	0	0	802	11/25/2047	1.A
3140JA-CD-8	FNMA PASS TH #BM5467 3.000		06/25/2023	PAID ON PRINCIPAL		118,182	118,182	117,554	117,471	0	711	0	711	0	118,182	0	0	0	1,508	11/25/2047	1.A
3140JA-GR-3	FNMA PASS TH #BM5607 3.000		06/25/2023	PAID ON PRINCIPAL		117,374	117,374	117,236	117,270	0	104	0	104	0	117,374	0	0	0	1,461	11/25/2046	1.A
3140QQ-LP-8	FNMA PASS TH #CB4833 5.000		06/25/2023	PAID ON PRINCIPAL		73,168	73,168	72,630	72,630	0	537	0	537	0	73,168	0	0	0	528	10/25/2052	1.A
3140XE-C7-7	FNMA PASS TH #FM9993 3.500		06/25/2023	PAID ON PRINCIPAL		301,448	301,448	290,143	289,880	0	11,568	0	11,568	0	301,448	0	0	0	4,500	07/25/2051	1.A
3140XH-ZH-3	FNMA PASS TH #FS2543 3.500		06/25/2023	PAID ON PRINCIPAL		324,384	324,384	308,975	308,737	0	15,646	0	15,646	0	324,384	0	0	0	4,596	05/25/2051	1.A
3140XK-S9-2	FNMA PASS TH #FS4143 5.500		06/25/2023	PAID ON PRINCIPAL		316,624	316,624	320,779	320,779	0	(4,156)	0	(4,156)	0	316,624	0	0	0	2,940	03/25/2053	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		06/25/2023	PAID ON PRINCIPAL		19,484	19,484	19,317	19,092	0	392	0	392	0	19,484	0	0	0	242	06/25/2049	1.A
31418E-KV-1	FNMA PASS TH #MA4807 5.500		06/25/2023	PAID ON PRINCIPAL		221,691	221,691	223,180	223,180	0	(1,489)	0	(1,489)	0	221,691	0	0	0	1,978	11/25/2052	1.A
31371H-FM-5	FNMA PASS TH #252272 6.000		06/25/2023	PAID ON PRINCIPAL		1,724	1,724	1,709	1,713	0	11	0	11	0	1,724	0	0	0	43	01/25/2029	1.A
31371H-KR-8	FNMA PASS TH #252404 6.000		06/25/2023	PAID ON PRINCIPAL		87	87	86	86	0	1	0	1	0	87	0	0	0	2	03/25/2029	1.A
31371K-3A-7	FNMA PASS TH #254693 5.500		06/25/2023	PAID ON PRINCIPAL		3,915	3,915	3,908	3,907	0	8	0	8	0	3,915	0	0	0	87	04/25/2033	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		06/25/2023	PAID ON PRINCIPAL		20,713	20,713	20,820	20,656	0	57	0	57	0	20,713	0	0	0	424	09/25/2023	1.A
31371L-DQ-9	FNMA PASS TH #254911 5.000		06/25/2023	PAID ON PRINCIPAL		5,095	5,095	5,086	5,079	0	16	0	16	0	5,095	0	0	0	104	10/25/2023	1.A
31371L-E3-9	FNMA PASS TH #254954 4.500		06/25/2023	PAID ON PRINCIPAL		13,852	13,852	13,438	13,784	0	68	0	68	0	13,852	0	0	0	257	10/25/2023	1.A
31371L-FY-0	FNMA PASS TH #254983 5.500		06/25/2023	PAID ON PRINCIPAL		206	206	205	205	0	0	0	0	0	206	0	0	0	5	12/25/2033	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500		06/25/2023	PAID ON PRINCIPAL		72,519	72,519	72,384	72,357	0	163	0	163	0	72,519	0	0	0	1,661	11/25/2033	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		06/25/2023	PAID ON PRINCIPAL		1,087	1,087	1,089	1,083	0	3	0	3	0	1,087	0	0	0	29	12/25/2027	1.A
31385W-2N-8	FNMA PASS TH #555281 6.000		06/25/2023	PAID ON PRINCIPAL		1,541	1,541	1,582	1,596	0	(55)	0	(55)	0	1,541	0	0	0	38	03/25/2033	1.A
31385X-F9-3	FNMA PASS TH #555592 5.500		06/25/2023	PAID ON PRINCIPAL		2,535	2,535	2,531	2,530	0	5	0	5	0	2,535	0	0	0	56	07/25/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..31401W-AP-4	FNMA PASS TH #720114 5.500		06/25/2023	PAID ON PRINCIPAL		9,551	9,551	9,533	9,531	0	21	0	21	0	9,551	0	0	0	219	07/25/2033	1.A
..31401X-UH-8	FNMA PASS TH #721584 5.500		06/25/2023	PAID ON PRINCIPAL		5,020	5,020	5,010	5,011	0	9	0	9	0	5,020	0	0	0	115	07/25/2033	1.A
..31401Y-FH-3	FNMA PASS TH #722068 5.500		06/25/2023	PAID ON PRINCIPAL		3,191	3,191	3,185	3,184	0	7	0	7	0	3,191	0	0	0	73	07/25/2033	1.A
..31401Y-LS-2	FNMA PASS TH #722237 5.500		06/25/2023	PAID ON PRINCIPAL		1,869	1,869	1,865	1,865	0	4	0	4	0	1,869	0	0	0	43	07/25/2033	1.A
..31402B-FR-0	FNMA PASS TH #723876 5.500		06/25/2023	PAID ON PRINCIPAL		6,106	6,106	6,094	6,095	0	11	0	11	0	6,106	0	0	0	140	07/25/2033	1.A
..31402D-C4-0	FNMA PASS TH #725591 5.000		06/25/2023	PAID ON PRINCIPAL		6,407	6,407	6,156	6,196	0	211	0	211	0	6,407	0	0	0	136	07/25/2034	1.A
..31402G-PK-3	FNMA PASS TH #728626 4.500		06/25/2023	PAID ON PRINCIPAL		425	425	383	395	0	30	0	30	0	425	0	0	0	8	08/25/2033	1.A
..31402H-VV-0	FNMA PASS TH #729728 5.500		06/25/2023	PAID ON PRINCIPAL		3,639	3,639	3,632	3,631	0	8	0	8	0	3,639	0	0	0	84	07/25/2033	1.A
..31402J-RE-9	FNMA PASS TH #730485 4.500		06/25/2023	PAID ON PRINCIPAL		1,361	1,361	1,247	1,279	0	82	0	82	0	1,361	0	0	0	26	08/25/2033	1.A
..31402J-4W-4	FNMA PASS TH #730837 5.500		06/25/2023	PAID ON PRINCIPAL		2,242	2,242	2,238	2,237	0	5	0	5	0	2,242	0	0	0	51	07/25/2033	1.A
..31402V-UR-9	FNMA PASS TH #739592 5.500		06/25/2023	PAID ON PRINCIPAL		259	259	259	259	0	0	0	0	0	259	0	0	0	6	09/25/2033	1.A
..31402W-NN-4	FNMA PASS TH #740297 5.500		06/25/2023	PAID ON PRINCIPAL		12,693	12,693	12,669	12,665	0	28	0	28	0	12,693	0	0	0	291	10/25/2033	1.A
..31403C-WE-7	FNMA PASS TH #745045 4.500		06/25/2023	PAID ON PRINCIPAL		51,758	51,758	48,491	49,071	0	2,687	0	2,687	0	51,758	0	0	0	916	12/25/2034	1.A
..31404J-MA-0	FNMA PASS TH #769953 5.000		06/25/2023	PAID ON PRINCIPAL		271	271	271	271	0	0	0	0	0	271	0	0	0	6	03/25/2034	1.A
..31404Y-YE-6	FNMA PASS TH #782909 5.000		06/25/2023	PAID ON PRINCIPAL		8,215	8,215	7,887	7,936	0	279	0	279	0	8,215	0	0	0	179	06/25/2034	1.A
..31406V-2P-0	FNMA PASS TH #821682 5.000		06/25/2023	PAID ON PRINCIPAL		9,049	9,049	8,967	8,972	0	77	0	77	0	9,049	0	0	0	182	06/25/2035	1.A
..31410F-V3-6	FNMA PASS TH #888134 5.000		06/25/2023	PAID ON PRINCIPAL		26,281	26,281	25,363	25,240	0	1,041	0	1,041	0	26,281	0	0	0	559	02/25/2037	1.A
..31410K-PV-0	FNMA PASS TH #889736 5.000		06/25/2023	PAID ON PRINCIPAL		7,042	7,042	6,625	6,637	0	406	0	406	0	7,042	0	0	0	147	12/25/2033	1.A
..31359H-WH-3	FNR 1994-79 Z CMO 7.000		06/25/2023	PAID ON PRINCIPAL		2,601	2,601	2,671	2,604	0	(2)	0	(2)	0	2,601	0	0	0	72	04/25/2024	1.A
..31393T-Z8-2	FNR 2003-106 C CMO 4.500		06/25/2023	PAID ON PRINCIPAL		19,955	19,955	18,895	19,852	0	103	0	103	0	19,955	0	0	0	371	11/25/2023	1.A
..31393U-TY-9	FNR 2003-134 ZA CMO 5.000		06/25/2023	PAID ON PRINCIPAL		228,039	228,039	206,696	226,722	0	1,317	0	1,317	0	228,039	0	0	0	4,655	12/25/2023	1.A
..31393U-Z6-3	FNR 2004-1 DY CMO 4.500		06/25/2023	PAID ON PRINCIPAL		39,013	39,013	36,417	38,786	0	227	0	227	0	39,013	0	0	0	725	02/25/2024	1.A
..31393X-PG-6	FNR 2004-16 LB CMO 4.500		06/25/2023	PAID ON PRINCIPAL		54,052	54,052	51,012	53,755	0	297	0	297	0	54,052	0	0	0	1,011	04/25/2024	1.A
..3136A8-4G-2	FNR 2012-112 DA CMO 3.000		06/25/2023	PAID ON PRINCIPAL		113,629	113,629	112,874	112,733	0	896	0	896	0	113,629	0	0	0	1,383	10/25/2042	1.A
..3136AT-4R-2	FNR 2016-71 QM CMO 3.000		06/25/2023	PAID ON PRINCIPAL		10,191	10,191	10,053	9,950	0	241	0	241	0	10,191	0	0	0	127	10/25/2046	1.A
..3136AQ-5Y-2	FNR 2016-9 D CMO 3.000		06/25/2023	PAID ON PRINCIPAL		90,232	90,232	89,412	89,298	0	934	0	934	0	90,232	0	0	0	1,152	03/25/2046	1.A
..3136B4-6P-8	FNR 2019-33 CMO 2.500		06/25/2023	PAID ON PRINCIPAL		140,095	140,095	139,701	139,667	0	428	0	428	0	140,095	0	0	0	1,417	12/25/2048	1.A
..3136B7-DH-1	FNR 2019-64 A CMO 2.500		06/25/2023	PAID ON PRINCIPAL		84,585	84,585	85,748	86,191	0	(1,606)	0	(1,606)	0	84,585	0	0	0	893	08/25/2051	1.A
..3136B7-ZR-5	FNR 2019-69 JA CMO 2.500		06/25/2023	PAID ON PRINCIPAL		154,354	154,354	153,582	153,236	0	1,118	0	1,118	0	154,354	0	0	0	1,523	12/25/2049	1.A
..3136B7-VD-0	FNR 2019-74 C CMO 2.500		06/25/2023	PAID ON PRINCIPAL		55,609	55,609	55,208	55,042	0	568	0	568	0	55,609	0	0	0	626	12/25/2049	1.A
..3136BP-WJ-6	FNR 2023-7 CA 5.000		06/25/2023	PAID ON PRINCIPAL		823,297	823,297	817,187	817,187	0	6,110	0	6,110	0	823,297	0	0	0	10,039	08/25/2045	1.A
..31393R-GG-9	FSPC T-56 A5 CMO 5.231		06/25/2023	PAID ON PRINCIPAL		71,716	71,716	69,722	70,133	0	1,584	0	1,584	0	71,716	0	0	0	1,535	05/25/2043	1.A
..3137G1-AA-5	FWLS 2015-SC01 1A CMO 3.500		06/25/2023	PAID ON PRINCIPAL		8,271	8,271	8,408	8,255	0	16	0	16	0	8,271	0	0	0	124	05/25/2045	1.A
..3137G1-AL-1	FWLS 2015-SC02 2A CMO 3.500		06/25/2023	PAID ON PRINCIPAL		17,557	17,557	17,779	17,522	0	35	0	35	0	17,557	0	0	0	256	09/25/2045	1.A
..3137G1-AV-9	FWLS 2016-SC01 1A CMO 3.000		06/25/2023	PAID ON PRINCIPAL		4,304	4,304	4,374	4,364	0	(60)	0	(60)	0	4,304	0	0	0	54	07/25/2046	1.A
..3137G1-AW-7	FWLS 2016-SC01 2A CMO 3.500		06/25/2023	PAID ON PRINCIPAL		21,423	21,423	21,999	22,413	0	(990)	0	(990)	0	21,423	0	0	0	370	07/25/2046	1.A
..3137G1-BK-2	FWLS 2017-SC01 1A CMO 3.000		06/25/2023	PAID ON PRINCIPAL		31,738	31,738	30,642	30,023	0	1,715	0	1,715	0	31,738	0	0	0	397	12/25/2046	1.A
..3137G1-BL-0	FWLS 2017-SC01 2A CMO 3.500		06/25/2023	PAID ON PRINCIPAL		93,359	93,359	93,060	93,046	0	313	0	313	0	93,359	0	0	0	1,360	12/25/2046	1.A
..35563P-BE-8	SCRT 2017-2 HT CMO 3.000		06/25/2023	PAID ON PRINCIPAL		40,061	40,061	39,445	39,892	0	169	0	169	0	40,061	0	0	0	516	08/25/2056	1.A
..35563P-DD-8	SCRT 2017-4 HT CMO 3.250		06/25/2023	PAID ON PRINCIPAL		98,065	98,065	97,816	98,648	0	(584)	0	(584)	0	98,065	0	0	0	1,307	06/25/2057	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						225,889,031	224,999,291	226,906,475	225,702,982	1,628	35,815	0	37,443	0	225,740,425	0	(563,776)	(563,776)	1,921,667	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
..00287Y-AX-7	ABBVIE INC 2.850		05/14/2023	MATURED		1,000,000	1,000,000	999,870	999,954	0	46	0	46	0	1,000,000	0	0	0	14,250	05/14/2023	2.A FE
..00104U-AC-2	AEPTC 2012-1 A3 2.845		06/01/2023	REDEEMED		252,965	252,965	252,964	252,961	0	4	0	4	0	252,965	0	0	0	3,598	03/01/2026	1.A FE
..02209S-AP-8	ALTRIA GROUP INC 2.950		05/02/2023	MATURED		1,000,000	1,000,000	998,450	999,892	0	108	0	108	0	1,000,000	0	0	0	14,750	05/02/2023	2.B FE
..037833-AK-6	APPLE INC 2.400		05/03/2023	MATURED		6,000,000	6,000,000	6,013,604	6,001,473	0	(1,473)	0	(1,473)	0	6,000,000	0	0	0	72,000	05/03/2023	1.B FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
073730-AG-8	BEAM INC	3.250	C	06/15/2023	MATURED		2,000,000	2,000,000	1,995,240	1,999,706	0	294	0	294	0	2,000,000	0	0	0	32,500	06/15/2023	2.B FE
05565E-AW-5	BMW US CAPITAL LLC (14	3.450	C	04/12/2023	MATURED		1,000,000	1,000,000	999,270	999,883	0	117	0	117	0	1,000,000	0	0	0	17,250	04/12/2023	1.F FE
90357#-AW-6	BNSF RAILWAY CO SER A	5.510		04/01/2023	REDEEMED		94,294	94,294	94,294	94,286	0	7	0	7	0	94,294	0	0	0	2,598	04/01/2024	1.C
90357#-AX-4	BNSF RAILWAY CO SER B	5.510		04/01/2023	REDEEMED		135,514	135,514	135,514	135,504	0	11	0	11	0	135,514	0	0	0	3,733	04/01/2024	1.C
90357#-AY-2	BNSF RAILWAY CO SER C	5.510		04/01/2023	REDEEMED		91,336	91,336	91,336	91,368	0	(32)	0	(32)	0	91,336	0	0	0	2,516	04/01/2024	1.C
90357#-AZ-9	BNSF RAILWAY CO SER D	5.510		04/01/2023	REDEEMED		16,690	16,690	16,690	16,688	0	1	0	1	0	16,690	0	0	0	460	04/01/2024	1.C
90357#-BA-3	BNSF RAILWAY CO SER E	5.510		04/01/2023	REDEEMED		4,741	4,741	4,741	4,741	0	0	0	0	0	4,741	0	0	0	131	04/01/2024	1.C
90357#-BB-1	BNSF RAILWAY CO SER F	5.510		04/01/2023	REDEEMED		11,579	11,579	11,579	11,578	0	1	0	1	0	11,579	0	0	0	319	04/01/2024	1.C
05567Y-AA-7	BNSF 2005-4 TRUST	4.967		04/01/2023	MATURED		106,964	106,964	107,578	107,361	0	(397)	0	(397)	0	106,964	0	0	0	2,661	04/01/2023	1.B FE
110122-AA-6	BRISTOL-MYERS SQUIBB	7.150		06/15/2023	MATURED		1,000,000	1,000,000	1,216,190	1,009,830	0	(9,830)	0	(9,830)	0	1,000,000	0	0	0	35,750	06/15/2023	1.F FE
172967-LZ-2	CITIGROUP INC	4.044		06/01/2023	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	60,660	06/01/2024	1.G FE
19416Q-EC-0	COLGATE-PALMOLIVE	2.100		05/01/2023	MATURED		4,000,000	4,000,000	3,940,200	3,997,672	0	2,328	0	2,328	0	4,000,000	0	0	0	42,000	05/01/2023	1.D FE
20030N-BL-4	COMCAST CORP	3.375		05/10/2023	TENDERED		987,160	1,000,000	999,120	999,771	0	24	0	24	0	999,795	0	(12,635)	(12,635)	24,844	02/15/2025	1.G FE
212015-AL-5	CONTINENTAL RESOURCES	4.500		04/15/2023	MATURED		101,000	101,000	101,000	101,000	0	0	0	0	0	101,000	0	0	0	2,273	04/15/2023	2.C FE
224399-AR-6	CRANE CO	4.450		04/04/2023	MAKE WHOLE CALL		2,000,000	2,000,000	2,059,400	2,008,924	0	(8,924)	0	(8,924)	0	2,000,000	0	0	0	26,947	12/15/2023	2.B FE
126650-BP-4	CVS LEASE PASS THRU CE	6.036		06/10/2023	REDEEMED		68,865	68,865	74,119	71,688	0	(2,824)	0	(2,824)	0	68,865	0	0	0	1,733	12/10/2028	2.B FE
126650-BQ-2	CVS LEASE PASS THRU CE	6.943		06/10/2023	REDEEMED		23,542	23,542	27,132	25,077	0	(1,535)	0	(1,535)	0	23,542	0	0	0	682	01/10/2030	2.B FE
126650-BS-8	CVS LEASE PASS THRU CE	7.507		06/10/2023	REDEEMED		60,771	60,771	60,771	60,771	0	0	0	0	0	60,771	0	0	0	1,902	01/10/2032	2.B FE
126650-BV-1	CVS LEASE PASS THRU CE	5.773		06/10/2023	REDEEMED		78,638	78,638	81,535	80,298	0	(1,660)	0	(1,660)	0	78,638	0	0	0	1,893	01/10/2033	2.B
126650-BY-5	CVS LEASE PASS THRU CE	5.926		06/10/2023	REDEEMED		68,008	68,008	69,906	69,203	0	(1,195)	0	(1,195)	0	68,008	0	0	0	1,680	01/10/2034	2.B FE
233851-DL-5	DAIMLER FINANCE NA LLC	3.700	C	05/04/2023	MATURED		3,000,000	3,000,000	2,994,300	2,999,353	0	647	0	647	0	3,000,000	0	0	0	55,500	05/04/2023	1.G FE
24703T-AA-4	DELL INT LLC/ EMC CORP	5.450		04/17/2023	REDEEMED		377,000	377,000	405,899	378,519	0	(1,519)	0	(1,519)	0	377,000	0	0	0	6,963	06/15/2023	2.B FE
29364D-AR-1	ENTERGY ARKANSAS	3.050		06/01/2023	MATURED		1,000,000	1,000,000	997,180	999,832	0	168	0	168	0	1,000,000	0	0	0	15,250	06/01/2023	1.F FE
29364N-AR-9	ENTERGY MISSISSIPPI	3.100		06/30/2023	REDEEMED		1,000,000	1,000,000	996,060	999,783	0	214	0	214	0	999,997	0	3	3	30,914	07/01/2023	1.F FE
26885B-AD-2	EQM MIDSTREAM PARTNERS	4.750		06/21/2023	REDEEMED		1,684,000	1,684,000	1,679,975	1,659,430	24,066	333	0	24,400	0	1,683,830	0	170	170	74,657	07/15/2023	3.C FE
294429-AN-5	EQUIFAX INC	3.950		06/15/2023	MATURED		3,000,000	3,000,000	2,985,460	2,998,474	0	1,526	0	1,526	0	3,000,000	0	0	0	59,250	06/15/2023	2.B FE
313747-AT-4	FEDERAL REALTY INVESTM	2.750		06/01/2023	MATURED		1,678,000	1,678,000	1,666,607	1,676,786	0	1,214	0	1,214	0	1,678,000	0	0	0	23,073	06/01/2023	2.A FE
341081-FJ-1	FLORIDA POWER & LIGHT	2.750		06/01/2023	MATURED		4,500,000	4,500,000	4,497,323	4,499,255	0	746	0	746	0	4,500,000	0	0	0	61,875	06/01/2023	1.E FE
345397-XZ-1	FORD MOTOR CREDIT CO L	3.096		05/04/2023	MATURED		2,000,000	2,000,000	2,000,000	1,985,500	14,500	0	0	14,500	0	2,000,000	0	0	0	30,960	05/04/2023	3.A FE
37045X-AL-0	GENERAL MOTORS FINANCI	4.250		05/15/2023	MATURED		1,000,000	1,000,000	983,090	998,948	0	1,052	0	1,052	0	1,000,000	0	0	0	21,250	05/15/2023	2.C FE
37045X-BK-1	GENERAL MOTORS FINANCI	3.700		05/09/2023	MATURED		1,000,000	1,000,000	997,430	999,782	0	218	0	218	0	1,000,000	0	0	0	18,500	05/09/2023	2.C FE
373298-CF-3	GEORGIA-PACIFIC CORP	8.000		05/24/2023	MAKE WHOLE CALL		1,014,380	1,000,000	1,300,750	1,052,004	0	(19,747)	0	(19,747)	0	1,032,257	0	(32,257)	(32,257)	83,047	01/15/2024	1.G FE
891906-AB-5	GLOBAL PAYMENTS INC	3.750		06/01/2023	MATURED		2,000,000	2,000,000	1,996,130	1,999,630	0	370	0	370	0	2,000,000	0	0	0	37,500	06/01/2023	2.C FE
40139L-AE-3	GUARDIAN LIFE GLOBAL F	3.400		04/25/2023	MATURED		3,000,000	3,000,000	2,998,090	2,999,668	0	332	0	332	0	3,000,000	0	0	0	51,000	04/25/2023	1.B FE
427866-AT-5	HERSHEY COMPANY	2.625		05/01/2023	MATURED		2,400,000	2,400,000	2,336,150	2,397,198	0	2,802	0	2,802	0	2,400,000	0	0	0	31,500	05/01/2023	1.E FE
427866-AZ-1	HERSHEY COMPANY	3.375		05/15/2023	MATURED		4,000,000	4,000,000	3,998,320	3,999,653	0	347	0	347	0	4,000,000	0	0	0	67,500	05/15/2023	1.F FE
437076-AZ-5	HOME DEPOT INC	2.700		04/01/2023	MATURED		5,000,000	5,000,000	5,001,120	4,999,665	0	335	0	335	0	5,000,000	0	0	0	67,500	04/01/2023	1.F FE
45138L-BB-8	IDAHO POWER CO	2.500		04/01/2023	MATURED		2,000,000	2,000,000	1,990,020	1,999,637	0	363	0	363	0	2,000,000	0	0	0	25,000	04/01/2023	1.F FE
459506-AC-5	INTERNATIONAL FLAVOR &	3.200		05/01/2023	MATURED		3,000,000	3,000,000	3,006,320	2,999,887	0	113	0	113	0	3,000,000	0	0	0	48,000	05/01/2023	2.C FE
465685-AG-0	ITC HOLDINGS CORP	4.050		06/16/2023	REDEEMED		1,000,000	1,000,000	1,075,090	1,002,663	0	(2,620)	0	(2,620)	0	1,000,043	0	(43)	(43)	38,813	07/01/2023	2.B FE
24422E-UH-0	JOHN DEERE CAPITAL COR	3.450		06/07/2023	MATURED		2,000,000	2,000,000	1,998,900	1,999,830	0	170	0	170	0	2,000,000	0	0	0	34,500	06/07/2023	1.F FE
46625H-RL-6	JPMORGAN CHASE	2.700		05/18/2023	MATURED		1,000,000	1,000,000	997,340	999,809	0	191	0	191	0	1,000,000	0	0	0	13,500	05/18/2023	1.F FE
485170-AV-6	KANSAS CITY SOUTHERN	3.000		05/15/2023	MATURED		4,270,000	4,270,000	4,065,271	4,258,014	0	11,986	0	11,986	0	4,270,000	0	0	0	64,050	05/15/2023	2.B FE
485170-BA-1	KANSAS CITY SOUTHERN	3.125		04/19/2023	EXCHANGED		949,070	1,000,000	952,764	998,055	0	818	45,414	(44,596)	0	953,459	0	(4,389)	(4,389)	12,979	06/01/2026	2.B FE
494368-BJ-1	KIMBERLY-CLARK	2.400		06/01/2023	MATURED		6,000,000	6,000,000	5,865,600	5,993,539	0	6,461	0	6,461	0	6,000,000	0	0	0	72,000	06/01/2023	1.F FE
502431-AJ-8	L3HARRIS TECH INC	3.850		06/15/2023	MATURED		3,000,000	3,000,000	3,136,770	3,013,731	0	(13,731)	0	(13,731)	0	3,000,000	0	0	0	57,750	06/15/2023	2.B FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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
581557-BE-4	MCKESSON CORP	3.796		06/16/2023	TENDERED		1,974,920	2,000,000	2,072,410	2,009,093	0	(4,328)	0	(4,328)	0	2,004,765	0	(29,845)	(29,845)	57,151	03/15/2024	2.A FE
58933Y-AF-2	MERCK & CO INC	2.800		05/18/2023	MATURED		3,000,000	3,000,000	2,997,390	2,999,781	0	219	0	219	0	3,000,000	0	0	0	42,000	05/18/2023	1.E FE
594918-AT-1	MICROSOFT CORP	2.375		05/01/2023	MATURED		3,000,000	3,000,000	2,989,920	2,999,528	0	472	0	472	0	3,000,000	0	0	0	35,625	05/01/2023	1.A FE
61744Y-AQ-1	MORGAN STANLEY	3.737		04/24/2023	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	93,425	04/24/2024	1.G FE
63615#-AD-3	NATIONAL FOOTBALL LEAG	5.600		04/15/2023	REDEEMED		251,535	251,535	251,535	251,518	0	17	0	17	0	251,535	0	0	0	7,043	03/31/2024	1.E FE
63615#-AG-6	NATIONAL FOOTBALL LEAG	5.600		04/15/2023	REDEEMED		150,921	150,921	150,921	150,911	0	10	0	10	0	150,921	0	0	0	4,226	03/31/2024	1.E FE
654106-AC-7	NIKE INC	2.250		05/01/2023	MATURED		5,000,000	5,000,000	5,010,333	5,000,114	0	(114)	0	(114)	0	5,000,000	0	0	0	56,250	05/01/2023	1.E FE
665772-CK-3	NORTHERN STATES POWER	2.600		05/15/2023	MATURED		4,000,000	4,000,000	3,992,680	3,999,562	0	438	0	438	0	4,000,000	0	0	0	52,000	05/15/2023	1.F FE
682680-AR-4	ONEOK INC	7.500		06/01/2023	REDEEMED		1,224,000	1,224,000	1,482,876	1,244,174	0	(20,174)	0	(20,174)	0	1,224,000	0	0	0	68,850	09/01/2023	2.C FE
48238T-AA-7	OPENLANE INC (144A)	5.125		06/05/2023	TENDERED		51,000	51,000	51,191	49,902	1,111	(15)	0	1,096	0	50,998	0	2	2	1,336	06/01/2025	4.B FE
690872-AB-2	OWENS-BROCKWAY (144A)	5.375		05/26/2023	TENDERED		1,982,630	1,963,000	1,943,463	1,911,913	37,100	767	0	37,867	0	1,949,779	0	13,221	13,221	58,522	01/15/2025	4.B FE
695114-CQ-9	PACIFICORP	2.950		06/01/2023	MATURED		1,000,000	1,000,000	997,000	999,826	0	174	0	174	0	1,000,000	0	0	0	14,750	06/01/2023	1.E FE
717081-DH-3	PFIZER INC	3.000		06/15/2023	MATURED		1,000,000	1,000,000	996,810	999,816	0	184	0	184	0	1,000,000	0	0	0	15,000	06/15/2023	1.E FE
718172-BU-2	PHILIP MORRIS INTERNAT	2.125		05/10/2023	MATURED		1,000,000	1,000,000	990,020	999,425	0	575	0	575	0	1,000,000	0	0	0	10,625	05/10/2023	1.F FE
744560-BC-9	PUBLIC SERVICE ELECTRI	2.375		05/15/2023	MATURED		6,000,000	6,000,000	5,980,860	5,999,041	0	959	0	959	0	6,000,000	0	0	0	71,250	05/15/2023	1.F FE
449934-AD-0	QUINTILES IMS INC (144	5.000		05/16/2023	J P MORGAN CHASE SECURITIES INC		1,960,000	2,000,000	1,990,000	1,914,080	80,792	517	0	81,309	0	1,995,389	0	(35,389)	(35,389)	59,167	10/15/2026	3.C FE
760759-AM-2	REPUBLIC SERVICES INC	4.750		05/15/2023	MATURED		627,000	627,000	626,925	626,900	0	100	0	100	0	627,000	0	0	0	14,891	05/15/2023	2.B FE
761713-BU-9	REYNOLDS AMERICAN	3.750		05/20/2023	MATURED		1,872,000	1,872,000	1,840,438	1,870,056	0	1,944	0	1,944	0	1,872,000	0	0	0	35,100	05/20/2023	2.B FE
79466L-AE-4	SALESFORCE.COM INC	3.250		04/11/2023	MATURED		5,000,000	5,000,000	5,005,830	5,000,010	0	(10)	0	(10)	0	5,000,000	0	0	0	81,250	04/11/2023	1.F FE
882508-AW-4	TEXAS INSTRUMENTS INC	2.250		05/01/2023	MATURED		1,000,000	1,000,000	966,780	998,483	0	1,517	0	1,517	0	1,000,000	0	0	0	11,250	05/01/2023	1.D FE
872540-AP-4	TJX COS INC	2.500		05/15/2023	MATURED		4,000,000	4,000,000	4,014,040	3,999,384	0	616	0	616	0	4,000,000	0	0	0	50,000	05/15/2023	1.F FE
86787E-AN-7	TRUIST BANK	2.750		05/01/2023	MATURED		2,000,000	2,000,000	1,917,040	1,995,824	0	4,176	0	4,176	0	2,000,000	0	0	0	27,500	05/01/2023	1.F FE
907818-DN-5	UNION PACIFIC CORP	2.750		04/15/2023	MATURED		4,000,000	4,000,000	3,992,330	3,999,329	0	671	0	671	0	4,000,000	0	0	0	55,000	04/15/2023	1.G FE
90782J-AA-1	UNION PACIFIC PASS THR	2.695		05/12/2023	REDEEMED		343,346	343,346	343,346	343,340	0	6	0	6	0	343,346	0	0	0	4,627	05/12/2027	1.D FE
90782L-AA-6	UNION PACIFIC RAILROAD	2.495		05/09/2023	REDEEMED		69,028	69,028	69,028	69,027	0	1	0	1	0	69,028	0	0	0	861	11/09/2029	1.D FE
931142-DH-3	WALMART INC	2.550		04/11/2023	MATURED		12,500,000	12,500,000	12,519,530	12,499,626	0	374	0	374	0	12,500,000	0	0	0	159,375	04/11/2023	1.C FE
931142-EK-5	WALMART INC	3.400		06/26/2023	MATURED		2,000,000	2,000,000	2,102,997	2,012,532	0	(12,532)	0	(12,532)	0	2,000,000	0	0	0	34,000	06/26/2023	1.C FE
136375-AY-8	CANADIAN NATIONAL RAIL	7.625		05/15/2023	MATURED		115,000	115,000	162,251	116,791	0	(1,791)	0	(1,791)	0	115,000	0	0	0	4,384	05/15/2023	1.F FE
00216L-AA-1	ASB BANK LIMITED (144A	3.750		06/14/2023	MATURED		4,000,000	4,000,000	3,978,560	3,997,754	0	2,246	0	2,246	0	4,000,000	0	0	0	75,000	06/14/2023	1.E FE
111013-AL-2	BRITISH SKY BROADCASTI	3.750		05/10/2023	TENDERED		5,499,736	5,564,000	5,698,269	5,594,435	0	(6,266)	0	(6,266)	0	5,588,170	0	(88,434)	(88,434)	135,623	09/16/2024	1.G FE
225401-AG-3	CREDIT SUISSE GROUP AG	4.207		06/12/2023	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	105,175	06/12/2024	2.B FE
25243Y-AU-3	DIAGEO CAPITAL PLC	2.625		04/29/2023	MATURED		3,500,000	3,500,000	3,498,635	3,499,762	0	238	0	238	0	3,500,000	0	0	0	45,938	04/29/2023	1.G FE
25600W-AG-5	DNB BOLIGKREDITT AS (1	3.250		06/28/2023	MATURED		4,000,000	4,000,000	3,991,600	3,999,093	0	907	0	907	0	4,000,000	0	0	0	65,000	06/28/2023	1.A FE
656531-AC-4	EQUINOR ASA	7.750		06/15/2023	MATURED		1,207,000	1,207,000	1,711,607	1,232,393	0	(25,393)	0	(25,393)	0	1,207,000	0	0	0	46,771	06/15/2023	1.D FE
344419-AA-4	FEMSA	2.875		05/10/2023	MATURED		4,000,000	4,000,000	3,926,890	3,996,448	0	3,552	0	3,552	0	4,000,000	0	0	0	57,500	05/10/2023	2.A FE
423012-AD-5	HEINEKEN NV (144A)	2.750		04/01/2023	MATURED		2,000,000	2,000,000	2,004,020	2,000,016	0	(16)	0	(16)	0	2,000,000	0	0	0	27,500	04/01/2023	2.A FE
404280-BS-7	HSBC HOLDINGS PLC	3.950		05/18/2023	REDEEMED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	79,000	05/18/2024	1.G FE
780097-BJ-9	NATWEST GROUP PLC	4.519		06/25/2023	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	112,975	06/25/2024	1.G FE
833636-AE-3	SOC QUIMICA Y MINERA D	3.625		04/03/2023	MATURED		4,000,000	4,000,000	3,970,380	3,998,763	0	1,237	0	1,237	0	4,000,000	0	0	0	72,500	04/03/2023	2.A FE
G77418-AA-8	SVF II FINCO (CAYMAN)	5.000		04/21/2023	REDEEMED		507,389	507,389	507,389	507,389	0	0	0	0	0	507,389	0	0	0	8,386	12/23/2023	1.F PL
961214-DZ-3	WESTPAC BANKING CORP	3.650		05/15/2023	MATURED		3,000,000	3,000,000	2,999,190	2,999,746	0	254	0	254	0	3,000,000	0	0	0	54,750	05/15/2023	1.D FE
00842A-AD-1	ABMT 2015-4 A4 CMO	3.500		06/25/2023	PAID ON PRINCIPAL		9,184	9,184	9,161	9,137	0	47	0	47	0	9,184	0	0	0	128	06/25/2045	1.A
00842V-AC-7	ABMT 2016-3 A3 CMO	3.500		06/25/2023	PAID ON PRINCIPAL		4,082	4,082	4,194	4,146	0	(64)	0	(64)	0	4,082	0	0	0	60	08/25/2046	1.A
004375-CE-9	ACCR 2004-4 A2C	6.150		06/26/2023	PAID ON PRINCIPAL		10,986	10,986	10,560	11,005	0	(19)	0	(19)	0	10,986	0	0	0	236	01/25/2035	1.A FM
004375-CF-6	ACCR 2004-4 A2D	5.850		06/26/2023	PAID ON PRINCIPAL		74,605	74,605	63,554	74,658	0	(54)	0	(54)	0	74,605	0	0	0	1,551	01/25/2035	1.A FM
07386H-SW-2	BALTA 2005-4 22A2 CMO	3.765		06/25/2023	PAID ON PRINCIPAL		9,967	9,967	5,282	2,198	0	7,769	0	7,769	0	9,967	0	0	0	151	05/25/2035	1.A FM
06050H-D3-9	BOAMS 2003-B 2A2 CMO	4.772		06/25/2023	PAID ON PRINCIPAL		235	235	226	228	0	7	0	7	0	235	0	0	0	5	03/25/2033	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 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
..05948X-BV-2	BOAMS 2003-D 2A4 CMO 5.348		06/25/2023	PAID ON PRINCIPAL		5,336	5,336	5,178	5,207	0	129	0	129	0	5,336	0	0	0	77	05/25/2033	1.A FM
..05949C-EL-6	BOAMS 2005-G 4A1 CMO 3.771		06/25/2023	PAID ON PRINCIPAL		23,685	23,685	22,063	21,703	0	1,982	0	1,982	0	23,685	0	0	0	432	08/25/2035	1.A FM
..05949C-KS-4	BOAMS 2005-J 2A3 CMO 3.902		06/25/2023	PAID ON PRINCIPAL		1,449	1,449	1,381	1,115	0	335	0	335	0	1,449	0	0	0	24	11/25/2035	1.A FM
..05949C-KS-4	BOAMS 2005-J 2A3 CMO 3.902		06/25/2023	WRITTEN OFF		0	11	10	8	0	0	0	0	0	8	0	(8)	(8)	0	11/25/2035	1.A FM
..05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2023	PAID ON PRINCIPAL		1,120	1,120	1,036	521	0	598	0	598	0	1,120	0	0	0	28	03/25/2037	1.A FM
..05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2023	WRITTEN OFF		0	1,773	1,640	826	0	3	0	3	0	829	0	(829)	(829)	44	03/25/2037	1.A FM
..07384M-F8-0	BSARM 2004-1 11A1 CMO 3.709		06/25/2023	PAID ON PRINCIPAL		11,044	11,044	9,036	8,346	0	2,699	0	2,699	0	11,044	0	0	0	153	04/25/2034	1.A FM
..07387A-FX-8	BSARM 2005-12 12A1 CMO 4.572		06/25/2023	PAID ON PRINCIPAL		29,983	29,983	18,590	10,319	0	19,664	0	19,664	0	29,983	0	0	0	625	02/25/2036	1.A FM
..07387A-FX-8	BSARM 2005-12 12A1 CMO 4.572		05/25/2023	RECOVERY OF PAR WRITE-OFF		0	(30)	(18)	(10)	0	0	0	0	0	(10)	0	10	10	0	02/25/2036	1.A FM
..07387A-FX-8	BSARM 2005-12 12A1 CMO 4.572		06/25/2023	WRITTEN OFF		0	30	18	10	0	(1)	0	(1)	0	9	0	(9)	(9)	1	02/25/2036	1.A FM
..07401C-AV-5	BSARM 2007-4 22A1 CMO 4.060		06/25/2023	PAID ON PRINCIPAL		33,993	33,993	24,475	14,689	0	19,304	0	19,304	0	33,993	0	0	0	595	06/25/2047	1.A FM
..07401C-AV-5	BSARM 2007-4 22A1 CMO 4.060		05/25/2023	RECOVERY OF PAR WRITE-OFF		0	(978)	(704)	(423)	0	2	0	2	0	(421)	0	421	421	0	06/25/2047	1.A FM
..16162W-QJ-1	CHASE 2005-A2 3A2 CMO 3.814		06/25/2023	PAID ON PRINCIPAL		33,715	33,715	28,892	16,346	0	17,368	0	17,368	0	33,715	0	0	0	631	01/25/2036	1.A FM
..17321L-AA-7	CMLTI 2013-J1 A1 CMO (3.500		06/25/2023	PAID ON PRINCIPAL		48,052	48,052	48,833	48,182	0	(130)	0	(130)	0	48,052	0	0	0	698	10/25/2043	1.A
..17330B-AX-8	CMLTI 2021-J3 A3A CMO 2.500		06/25/2023	PAID ON PRINCIPAL		200,601	200,601	203,171	203,223	0	(2,622)	0	(2,622)	0	200,601	0	0	0	2,088	09/25/2051	1.A
..17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000		06/25/2023	PAID ON PRINCIPAL		12,324	12,324	11,244	7,837	0	4,487	0	4,487	0	12,324	0	0	0	276	06/25/2036	1.A FM
..17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		06/25/2023	PAID ON PRINCIPAL		239	239	214	23	0	216	0	216	0	239	0	0	0	6	06/25/2037	1.A FM
..17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		06/25/2023	WRITTEN OFF		0	85	76	8	0	(1)	0	(1)	0	8	0	(8)	(8)	2	06/25/2037	1.A FM
..12628K-AA-0	CSAB 2006-3 A1A CMO 6.000		06/25/2023	PAID ON PRINCIPAL		2,027	2,027	1,403	148	0	1,879	0	1,879	0	2,027	0	0	0	9	11/25/2036	1.A FM
..22540V-6Q-0	CSFB 2002-19 2M1 CMO 7.000		06/25/2023	PAID ON PRINCIPAL		1,799	1,799	1,337	454	0	1,346	0	1,346	0	1,799	0	0	0	102	06/25/2032	1.A FM
..22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		06/25/2023	PAID ON PRINCIPAL		12,432	12,432	12,891	12,394	0	38	0	38	0	12,432	0	0	0	313	12/25/2033	1.A FM
..225458-G3-6	CSFB 2005-7 4A1 CMO 5.000		06/25/2023	PAID ON PRINCIPAL		511	511	303	264	0	247	0	247	0	511	0	0	0	11	08/25/2020	1.A FM
..12647M-BW-4	CSMC 2013-6 2A3 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		17,891	17,891	17,564	17,477	0	414	0	414	0	17,891	0	0	0	228	08/25/2043	1.A
..12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		58,358	58,358	57,519	57,559	0	799	0	799	0	58,358	0	0	0	842	08/25/2043	1.A
..12649X-AQ-2	CSMC 2015-3 A9 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		12,393	12,393	12,579	12,369	0	24	0	24	0	12,393	0	0	0	180	03/25/2045	1.A
..12594X-AA-2	CSMC 2017-HL1 A1 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		29,717	29,717	30,306	29,912	0	(195)	0	(195)	0	29,717	0	0	0	395	06/25/2047	1.A
..12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		06/25/2023	PAID ON PRINCIPAL		9,526	9,526	8,350	2,617	0	6,909	0	6,909	0	9,526	0	0	0	243	09/25/2035	1.A FM
..126694-PG-7	CWHL 2005-28 A2 CMO 5.500		06/25/2023	PAID ON PRINCIPAL		4,478	4,478	4,453	1,290	0	3,189	0	3,189	0	4,478	0	0	0	100	12/25/2035	1.A FM
..126694-PG-7	CWHL 2005-28 A2 CMO 5.500		05/25/2023	RECOVERY OF PAR WRITE-OFF		0	(85)	(84)	(24)	0	2	0	2	0	(23)	0	23	23	0	12/25/2035	1.A FM
..126694-PG-7	CWHL 2005-28 A2 CMO 5.500		06/25/2023	WRITTEN OFF		0	2,267	2,254	653	0	(5)	0	(5)	0	648	0	(648)	(648)	42	12/25/2035	1.A FM
..12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		04/25/2023	PAID ON PRINCIPAL		2,516	2,516	2,252	625	0	1,891	0	1,891	0	2,516	0	0	0	52	12/25/2036	1.A FM
..12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		06/25/2023	WRITTEN OFF		0	17,334	15,514	4,303	0	(91)	0	(91)	0	4,212	0	(4,212)	(4,212)	356	12/25/2036	1.A FM
..126671-PV-2	CWL 2002-S1 A5 6.460		06/25/2023	PAID ON PRINCIPAL		73	73	76	72	0	0	0	0	0	73	0	0	0	2	05/25/2032	5.B GI
..126671-RX-6	CWL 2002-S3 M1 4.800		06/25/2023	PAID ON PRINCIPAL		8	8	7	2	0	6	0	6	0	8	0	0	0	0	05/25/2032	1.A FM
..126673-TD-4	CWL 2004-S1 A3 5.115		06/25/2023	PAID ON PRINCIPAL		8,650	8,650	7,872	8,101	0	549	0	549	0	8,650	0	0	0	205	02/25/2035	1.A FM
..29977K-AA-1	EVER 2013-2 A CMO 3.000		06/25/2023	PAID ON PRINCIPAL		36,931	36,931	36,631	36,741	0	190	0	190	0	36,931	0	0	0	437	06/25/2043	1.A
..33852J-AA-6	FSMT 2021-7 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		110,225	110,225	111,861	111,885	0	(1,659)	0	(1,659)	0	110,225	0	0	0	1,114	08/25/2051	1.A
..33852J-AE-8	FSMT 2021-7 A5 2.500		06/25/2023	PAID ON PRINCIPAL		81,965	81,965	70,160	70,160	0	11,805	0	11,805	0	81,965	0	0	0	171	08/25/2051	1.A Z
..36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		06/25/2023	PAID ON PRINCIPAL		2,151	2,151	1,551	320	0	1,830	0	1,830	0	2,151	0	0	0	50	04/25/2036	1.A FM
..36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		06/25/2023	WRITTEN OFF		0	469	338	70	0	(1)	0	(1)	0	69	0	(69)	(69)	11	04/25/2036	1.A FM
..36228F-YS-9	GSAMP 2003-SEA2 A1 (AM 4.421		06/25/2023	PAID ON PRINCIPAL		26,123	26,123	22,596	23,726	0	2,397	0	2,397	0	26,123	0	0	0	537	07/25/2033	1.A FM
..36242D-HQ-9	GSAMP 2004-AHL M1 6.125		06/26/2023	PAID ON PRINCIPAL		35,015	35,015	26,633	31,378	0	3,636	0	3,636	0	35,015	0	0	0	594	08/25/2034	1.A FM
..36263V-AB-3	GSMBS 2021-PJ11 A2 (14 2.500		06/25/2023	PAID ON PRINCIPAL		28,512	28,512	24,647	24,672	0	3,839	0	3,839	0	28,512	0	0	0	297	04/25/2052	1.A
..36264P-AH-2	GSMBS 2021-PJ4 A8 (144 2.500		06/25/2023	PAID ON PRINCIPAL		72,325	72,325	70,946	70,998	0	1,326	0	1,326	0	72,325	0	0	0	700	09/25/2051	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
36261H-AB-6	GSMBS 2021-PJ5 A2 (144 2.500		06/25/2023	PAID ON PRINCIPAL		22,284	22,284	22,590	22,593	0	(310)	0	(310)	0	22,284	0	0	0	242	10/25/2051	1.A
36262L-AB-6	GSMBS 2021-PJ6 A2 (144 2.500		06/25/2023	PAID ON PRINCIPAL		22,677	22,677	19,361	19,413	0	3,265	0	3,265	0	22,677	0	0	0	242	11/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		06/25/2023	PAID ON PRINCIPAL		138,985	138,985	132,043	132,182	0	6,803	0	6,803	0	138,985	0	0	0	1,506	01/25/2052	1.A
36262W-AB-2	GSMBS 2021-PJ8 A2 (144 2.500		06/25/2023	PAID ON PRINCIPAL		190,763	190,763	194,131	194,114	0	(3,351)	0	(3,351)	0	190,763	0	0	0	1,944	01/25/2052	1.A
362924-BK-7	GSMBS 2022-PJ3 A24 (14 3.000		06/25/2023	PAID ON PRINCIPAL		165,995	165,995	162,987	163,054	0	2,941	0	2,941	0	165,995	0	0	0	2,077	08/25/2052	1.A
362924-AJ-1	GSMBS 2022-PJ3 A6 (144 3.000		06/25/2023	PAID ON PRINCIPAL		389,051	389,051	374,584	374,707	0	14,344	0	14,344	0	389,051	0	0	0	4,868	08/25/2052	1.A
36270F-AD-5	GSMBS 2023-PJ3 A3 (144 5.000		06/25/2023	PAID ON PRINCIPAL		307,939	307,939	295,526	295,526	0	12,414	0	12,414	0	307,939	0	0	0	1,283	10/27/2053	1.A Z
466247-LU-5	JPMMT 2005-A1 4A1 CMO 4.961		06/25/2023	PAID ON PRINCIPAL		20,634	20,634	20,610	20,548	0	87	0	87	0	20,634	0	0	0	354	02/25/2035	1.A FM
466247-YK-3	JPMMT 2005-A8 1A3 CMO 3.921		06/25/2023	PAID ON PRINCIPAL		16,432	16,432	15,182	10,928	0	5,504	0	5,504	0	16,432	0	0	0	291	11/25/2035	1.A FM
46629C-AK-3	JPMMT 2006-A5 3A4 CMO 4.281		06/25/2023	PAID ON PRINCIPAL		12,927	12,927	9,188	5,169	0	7,758	0	7,758	0	12,927	0	0	0	218	08/25/2036	1.A FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.881		06/25/2023	PAID ON PRINCIPAL		10,843	10,843	9,154	3,754	0	7,088	0	7,088	0	10,843	0	0	0	197	01/25/2037	1.A FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.881		04/25/2023	WRITTEN OFF		0	45	38	16	0	0	0	0	0	15	0	(15)	(15)	1	01/25/2037	1.A FM
46630P-AZ-8	JPMMT 2007-A2 4A1M CMO 3.868		06/25/2023	PAID ON PRINCIPAL		7,823	7,823	7,636	3,199	0	4,624	0	4,624	0	7,823	0	0	0	108	04/25/2037	1.A FM
46644V-BK-1	JPMMT 2015-4 2A3 CMO (3.000		06/25/2023	PAID ON PRINCIPAL		32,544	32,544	32,478	32,478	0	65	0	65	0	32,544	0	0	0	400	06/25/2045	1.A
46646B-AC-2	JPMMT 2016-1 A3 CMO (1 3.500		06/25/2023	PAID ON PRINCIPAL		21,364	21,364	21,905	21,762	0	(398)	0	(398)	0	21,364	0	0	0	288	05/25/2046	1.A
46648C-AB-0	JPMMT 2017-1 A2 CMO (1 3.500		06/25/2023	PAID ON PRINCIPAL		51,907	51,907	52,247	52,088	0	(182)	0	(182)	0	51,907	0	0	0	748	01/25/2047	1.A
46648H-AC-7	JPMMT 2017-2 A3 CMO (1 3.500		06/25/2023	PAID ON PRINCIPAL		5,825	5,825	5,925	5,926	0	(101)	0	(101)	0	5,825	0	0	0	82	05/25/2047	1.A
46647S-AE-0	JPMMT 2017-3 1A3 CMO (3.500		06/25/2023	PAID ON PRINCIPAL		52,234	52,234	53,323	52,708	0	(474)	0	(474)	0	52,234	0	0	0	740	08/25/2047	1.A
46649H-AC-6	JPMMT 2017-6 A3 CMO (1 3.500		06/25/2023	PAID ON PRINCIPAL		57,993	57,993	58,785	58,604	0	(612)	0	(612)	0	57,993	0	0	0	935	12/25/2048	1.A
46654A-AC-3	JPMMT 2021-10 A3 CMO (2.500		06/25/2023	PAID ON PRINCIPAL		145,383	145,383	148,439	148,409	0	(3,026)	0	(3,026)	0	145,383	0	0	0	1,570	12/25/2051	1.A
46654A-AF-6	JPMMT 2021-10 A4 CMO (2.500		06/25/2023	PAID ON PRINCIPAL		68,784	68,784	62,808	62,946	0	5,838	0	5,838	0	68,784	0	0	0	743	12/25/2051	1.A
46592W-AC-0	JPMMT 2021-12 A3 CMO (2.500		06/25/2023	PAID ON PRINCIPAL		226,484	226,484	228,324	228,392	0	(1,908)	0	(1,908)	0	226,484	0	0	0	2,365	02/25/2052	1.A
46592X-AF-1	JPMMT 2021-13 A4 CMO (2.500		06/25/2023	PAID ON PRINCIPAL		107,476	107,476	92,766	92,913	0	14,563	0	14,563	0	107,476	0	0	0	1,098	04/25/2052	1.A
46654W-AC-5	JPMMT 2022-1 A2 CMO (1 3.000		06/25/2023	PAID ON PRINCIPAL		132,941	132,941	131,009	131,056	0	1,885	0	1,885	0	132,941	0	0	0	1,589	07/25/2052	1.A
46655V-AC-6	JPMMT 2022-8 A3 CMO (1 4.000		06/25/2023	PAID ON PRINCIPAL		242,527	242,527	234,531	234,789	0	7,738	0	7,738	0	242,527	0	0	0	4,098	01/25/2053	1.A
61772L-AJ-0	MSRM 2021-2 A3 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		111,538	111,538	113,071	113,140	0	(1,602)	0	(1,602)	0	111,538	0	0	0	1,152	05/25/2051	1.A
67400A-AC-6	OAKS 2015-2 A3 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		29,311	29,311	29,370	29,267	0	44	0	44	0	29,311	0	0	0	349	10/25/2045	1.A
74160M-JZ-6	PRIME 2005-4 1A3 CMO 5.000		06/25/2023	PAID ON PRINCIPAL		250	250	250	249	0	1	0	1	0	250	0	0	0	5	01/25/2055	1.A FM
74160M-KC-5	PRIME 2005-4 1A6 CMO 5.250		06/25/2023	PAID ON PRINCIPAL		873	873	874	870	0	3	0	3	0	873	0	0	0	17	01/25/2055	1.A FM
69376C-AC-8	PSMC 2021-2 A3 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		286,682	286,682	244,212	245,181	0	41,500	0	41,500	0	286,682	0	0	0	2,658	05/25/2051	1.A
69376D-AA-0	PSMC 2021-3 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		221,840	221,840	224,752	224,669	0	(2,830)	0	(2,830)	0	221,840	0	0	0	2,413	08/25/2051	1.A
69376D-AC-6	PSMC 2021-3 A3 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		107,962	107,962	99,663	100,080	0	7,882	0	7,882	0	107,962	0	0	0	1,174	08/25/2051	1.A
45660N-PZ-2	RAST 2003-A5 A1 CMO 5.500		06/25/2023	PAID ON PRINCIPAL		15,692	15,692	14,901	13,336	0	2,357	0	2,357	0	15,692	0	0	0	360	06/25/2033	1.A FM
749389-AA-0	RCKT 2020-1 A1 CMO (14 3.000		06/25/2023	PAID ON PRINCIPAL		105,844	105,844	107,018	107,502	0	(1,658)	0	(1,658)	0	105,844	0	0	0	1,174	02/25/2050	1.A
74936R-AA-2	RCKT 2021-2 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		56,474	56,474	57,118	57,114	0	(641)	0	(641)	0	56,474	0	0	0	598	06/25/2051	1.A
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2023	PAID ON PRINCIPAL		19,717	19,717	17,578	11,332	0	8,385	0	8,385	0	19,717	0	0	0	493	07/25/2036	1.A FM
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2023	WRITTEN OFF		0	1,650	1,471	948	0	(36)	0	(36)	0	912	0	(912)	(912)	41	07/25/2036	1.A FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2023	PAID ON PRINCIPAL		9,880	9,880	9,370	4,614	0	5,265	0	5,265	0	9,880	0	0	0	237	01/25/2037	1.A FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2023	WRITTEN OFF		0	4,239	4,020	1,980	0	(34)	0	(34)	0	1,945	0	(1,945)	(1,945)	110	01/25/2037	1.A FM
82280R-AA-7	SCOT 2017-1 A1 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		15,524	15,524	15,519	15,507	0	18	0	18	0	15,524	0	0	0	237	04/25/2047	1.A
82281F-AA-2	SCOT 2017-2 A1 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		28,439	28,439	29,025	28,442	0	(3)	0	(3)	0	28,439	0	0	0	345	10/25/2047	1.A
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		06/25/2023	PAID ON PRINCIPAL		37,151	37,151	36,791	36,512	0	639	0	639	0	37,151	0	0	0	491	05/25/2043	1.A
81745B-AB-1	SEMT 2013-6 A2 CMO 3.000		06/25/2023	PAID ON PRINCIPAL		19,234	19,234	19,548	19,350	0	(116)	0	(116)	0	19,234	0	0	0	241	05/25/2043	1.A
81745C-AB-9	SEMT 2013-7 A2 CMO 3.000		06/25/2023	PAID ON PRINCIPAL		33,775	33,775	33,021	32,877	0	899	0	899	0	33,775	0	0	0	443	06/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 CMO 3.500		06/25/2023	PAID ON PRINCIPAL		214,666	214,666	211,580	211,649	0	3,017	0	3,017	0	214,666	0	0	0	2,836	07/25/2043	1.A
81745N-AR-0	SEMT 2014-1 2A5 CMO (1 4.000		06/25/2023	PAID ON PRINCIPAL		19,944	19,944	20,203	19,896	0	48	0	48	0	19,944	0	0	0	318	04/25/2044	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
..81745L-AF-0	SEMT 2014-4 A6 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		5,063	5,063	5,097	5,055	0	8	0	8	0	5,063	0	0	0	78	11/25/2044	1.A
..81746L-AA-0	SEMT 2015-3 A1 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		9,920	9,920	9,963	9,915	0	5	0	5	0	9,920	0	0	0	136	07/25/2045	1.A
..81746M-AA-8	SEMT 2015-4 A1 CMO (14 3.000		06/25/2023	PAID ON PRINCIPAL		23,897	23,897	24,222	23,938	0	(42)	0	(42)	0	23,897	0	0	0	281	11/25/2030	1.A
..81746K-AA-2	SEMT 2017-2 A1 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		10,472	10,472	10,559	10,516	0	(44)	0	(44)	0	10,472	0	0	0	152	02/25/2047	1.A
..81746X-AA-4	SEMT 2017-3 A1 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		20,823	20,823	20,690	20,703	0	121	0	121	0	20,823	0	0	0	334	04/25/2047	1.A
..81745X-AA-5	SEMT 2017-4 A1 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		5,767	5,767	5,898	5,791	0	(24)	0	(24)	0	5,767	0	0	0	84	07/25/2047	1.A
..81746F-AA-3	SEMT 2017-6 A1 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		6,204	6,204	6,332	6,289	0	(85)	0	(85)	0	6,204	0	0	0	90	09/25/2047	1.A
..81746V-AA-8	SEMT 2018-3 A1 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		80,240	80,240	79,274	78,775	0	1,464	0	1,464	0	80,240	0	0	0	1,316	03/25/2048	1.A
..81748W-AA-4	SEMT 2021-4 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		155,925	155,925	158,703	158,513	0	(2,588)	0	(2,588)	0	155,925	0	0	0	1,658	06/25/2051	1.A
..81748Y-AA-0	SEMT 2021-6 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		199,728	199,728	203,504	203,435	0	(3,706)	0	(3,706)	0	199,728	0	0	0	2,067	10/25/2051	1.A
..81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		111,947	111,947	106,944	107,061	0	4,886	0	4,886	0	111,947	0	0	0	1,053	01/25/2052	1.A
..81744K-AE-6	SEMT 2023-2 A5 CMO (14 4.500		06/25/2023	PAID ON PRINCIPAL		1,136,595	1,136,595	1,078,345	1,078,345	0	58,251	0	58,251	0	1,136,595	0	0	0	6,897	03/25/2053	1.A
..78471K-AE-1	SFPMT 2016-1A 1A4 CMO 3.000		06/25/2023	PAID ON PRINCIPAL		5,566	5,566	5,310	5,219	0	347	0	347	0	5,566	0	0	0	69	11/25/2046	1.A
..929227-ZC-3	WAMU 2002-AR18 A CMO 4.470		06/25/2023	PAID ON PRINCIPAL		100	100	91	94	0	6	0	6	0	100	0	0	0	2	01/25/2033	1.A FM
..939336-PC-1	WAMU 2003-AR1 A6 CMO 4.016		06/25/2023	PAID ON PRINCIPAL		1,237	1,237	1,117	1,158	0	79	0	79	0	1,237	0	0	0	19	03/25/2033	1.A FM
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.816		06/25/2023	PAID ON PRINCIPAL		1,581	1,581	974	539	0	1,042	0	1,042	0	1,581	0	0	0	26	10/25/2036	1.A FM
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.816		06/25/2023	WRITTEN OFF		0	95	58	32	0	0	0	0	0	32	0	(32)	(32)	2	10/25/2036	1.A FM
..95002K-AA-1	WFMBS 2020-1 A1 CMO (1 3.000		06/25/2023	PAID ON PRINCIPAL		107,966	107,966	109,248	110,795	0	(2,829)	0	(2,829)	0	107,966	0	0	0	1,197	12/25/2049	1.A
..97652R-AD-9	WIN 2014-3 A4 CMO (144 3.500		06/20/2023	PAID ON PRINCIPAL		15,660	15,660	15,731	15,633	0	27	0	27	0	15,660	0	0	0	247	11/20/2044	1.A
..97653B-AC-5	WIN 2015-A A3 CMO (144 3.500		06/20/2023	PAID ON PRINCIPAL		11,429	11,429	11,606	11,411	0	18	0	18	0	11,429	0	0	0	192	06/20/2045	1.A
..92977Y-BQ-3	WMLT 2005-B 3A1 CMO 4.163		06/20/2023	PAID ON PRINCIPAL		782	782	613	64	0	717	0	717	0	782	0	0	0	13	10/20/2035	1.A FM
..06540T-AB-6	BANK 2018-BN11 ASB 4.010		06/15/2023	PAID ON PRINCIPAL		98,483	98,483	101,435	99,577	0	(1,094)	0	(1,094)	0	98,483	0	0	0	1,778	03/15/2061	1.A
..06540A-AC-5	BANK 2019-BN20 A2 2.758		06/15/2023	PAID ON PRINCIPAL		29,088	29,088	29,817	29,639	0	(551)	0	(551)	0	29,088	0	0	0	334	09/15/2062	1.A
..17320Q-AA-7	CGCMT 2013-375P A (144 3.251		06/10/2023	PAID ON PRINCIPAL		358,852	358,852	369,610	359,015	0	(164)	0	(164)	0	358,852	0	0	0	5,833	05/10/2035	1.A
..12624Q-AR-4	COMM 2012-CR4 A3 2.853		06/15/2023	PAID ON PRINCIPAL		296,501	296,501	299,115	296,680	0	(179)	0	(179)	0	296,501	0	0	0	4,230	10/15/2045	1.A FM
..12636M-AF-5	CSAIL 2016-C6 ASB 2.960		06/15/2023	PAID ON PRINCIPAL		269,253	269,253	277,329	270,691	0	(1,438)	0	(1,438)	0	269,253	0	0	0	3,323	01/15/2049	1.A
..36252A-AD-8	GSMS 2015-GS1 AAB 3.553		06/10/2023	PAID ON PRINCIPAL		188,518	188,518	194,172	189,521	0	(1,003)	0	(1,003)	0	188,518	0	0	0	2,792	11/10/2048	1.A
..36252T-AS-4	GSMS 2016-GS2 AAB 2.922		06/10/2023	PAID ON PRINCIPAL		148,275	148,275	152,715	149,162	0	(887)	0	(887)	0	148,275	0	0	0	1,806	05/10/2049	1.A
..36252H-AE-1	GSMS 2017-GS5 AAB 3.467		06/10/2023	PAID ON PRINCIPAL		123,409	123,409	127,111	124,398	0	(990)	0	(990)	0	123,409	0	0	0	1,784	03/10/2050	1.A
..46640U-AC-6	JPMBB 2013-C17 A3 3.928		06/15/2023	PAID ON PRINCIPAL		629,931	629,931	673,977	637,690	0	(7,758)	0	(7,758)	0	629,931	0	0	0	12,706	01/15/2047	1.A
..61766N-AY-1	MSBAM 2016-C30 ASB 2.729		06/15/2023	PAID ON PRINCIPAL		448,769	448,769	462,221	451,219	0	(2,450)	0	(2,450)	0	448,769	0	0	0	5,106	09/15/2049	1.A
..95000G-AZ-7	WFCM 2016-BNK1 ASB 2.514		06/15/2023	PAID ON PRINCIPAL		192,735	192,735	198,511	193,813	0	(1,079)	0	(1,079)	0	192,735	0	0	0	2,011	08/15/2049	1.A
..95000J-AU-2	WFCM 2016-LC25 A3 3.374		04/15/2023	PAID ON PRINCIPAL		133,639	133,639	135,795	134,683	0	(1,044)	0	(1,044)	0	133,639	0	0	0	1,503	12/15/2059	1.A
..344928-AA-4	FORDO 2023-A A1 5.028		04/17/2023	PAID ON PRINCIPAL		2,167,952	2,167,952	2,167,952	2,167,952	0	0	0	0	0	2,167,952	0	0	0	5,147	04/15/2024	1.C FE
..344928-AA-4	FORDO 2023-A A1 5.028		04/20/2023	TRAVELERS MMLP		8,324,887	8,332,048	8,332,048	8,332,048	0	(273)	0	(273)	0	8,331,774	0	(6,887)	(6,887)	23,274	04/15/2024	1.C FE
..362583-AA-4	GMCAR 2023-2 A1 5.186		04/20/2023	TRAVELERS MMLP		16,244,287	16,250,000	16,250,000	16,250,000	0	71	0	71	0	16,250,071	0	(5,784)	(5,784)	18,727	04/16/2024	1.D FE
..448979-AA-2	HART 2023-A A1 5.167		04/20/2023	TRAVELERS MMLP		13,996,719	14,000,000	14,000,000	14,000,000	0	243	0	243	0	14,000,243	0	(3,524)	(3,524)	16,075	04/15/2024	1.C FE
..73328Q-AA-2	PFAST 2023-1A A1 (144A 5.365		05/25/2023	TRAVELERS MMLP		14,994,720	15,000,000	15,000,000	15,000,000	0	(30)	0	(30)	0	14,999,970	0	(5,250)	(5,250)	2,235	05/22/2024	1.D FE
..92867W-AA-6	VALET 2023-1 A1 5.498		06/20/2023	PAID ON PRINCIPAL		2,177,264	2,177,264	2,177,264	2,177,264	0	0	0	0	0	2,177,264	0	0	0	2,328	06/20/2024	1.C FE
..92867W-AA-6	VALET 2023-1 A1 5.498		06/29/2023	TRAVELERS MMLP		10,821,891	10,822,736	10,822,736	10,822,736	0	6	0	6	0	10,822,742	0	(851)	(851)	26,446	06/20/2024	1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						278,216,931	278,425,220	279,326,026	278,072,689	157,569	218,204	45,414	330,358	0	278,403,047	0	(220,127)	(220,127)	3,693,362	XXX	XXX
2509999997. Total - Bonds - Part 4						702,025,291	716,129,055	719,626,964	715,094,326	159,197	255,054	45,414	368,837	0	715,463,163	0	(14,184,264)	(14,184,264)	7,931,363	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						702,025,291	716,129,055	719,626,964	715,094,326	159,197	255,054	45,414	368,837	0	715,463,163	0	(14,184,264)	(14,184,264)	7,931,363	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
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						702,025,291	XXX	719,626,964	715,094,326	159,197	255,054	45,414	368,837	0	715,463,163	0	(14,184,264)	(14,184,264)	7,931,363	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	19,095,088	19,095,088	07/03/2023
000000-00-0	REPO- DAIWA A TREASURY		1.A	22,355,829	22,355,829	07/03/2023
000000-00-0	REPO- JP A TREASURY		1.A	22,355,829	22,355,829	07/03/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				63,806,746	63,806,746	XXX
0109999999. Total - U.S. Government Bonds				63,806,746	63,806,746	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				63,806,746	63,806,746	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				63,806,746	63,806,746	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				63,806,746	63,806,746	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (11,064,081) Book/Adjusted Carrying Value $ (11,064,081)
2. Average balance for the year Fair Value $ 67,141,298 Book/Adjusted Carrying Value $ 67,141,298
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 63,806,746 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. - IL ... Chicago,IL		0.000	0	0	0	0	0	XXX.
Bank of America, N.A. - NC ... Charlotte,NC		3.940	144,283	0	18,853,289	20,695,175	23,920,483	XXX.
Bank of America, N.A. - TX ... Dallas,TX		0.000	0	0	(11,316,081)	(10,510,367)	(11,154,373)	XXX.
Bank of America, N.A. Charlotte,NC		3.940	254,622	0	27,946,752	25,464,128	23,456,665	XXX.
Bank of America, N.A. Charlotte, NC		0.000	0	0	21,348,899	20,650,452	19,839,822	XXX.
Bank of America, N.A. Hartford,CT		0.000	0	0	(12,855,886)	(12,732,715)	(8,939,944)	XXX.
Bank of New York Mellon New York,NY		0.000	0	0	28,943,197	108,102,819	32,566,001	XXX.
Bank of New York Mellon Pittsburgh,PA		0.000	0	0	13,121,276	11,325,777	20,301,119	XXX.
Citibank, N.A. - NY New York,NY		0.000	0	0	466,044	617,611	357,312	XXX.
Citibank, N.A. New Castle,DE		0.000	0	0	(930,139,461)	(897,299,143)	(945,648,247)	XXX.
Citibank, N.A. New York,NY		0.000	0	0	9,991	11,089	13,831	XXX.
First National Bank of Anchorage Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX.
JP Morgan Chase Bank, N.A. - IL Chicago,IL		0.000	0	0	875,908	7,647,901	1,323,815	XXX.
JP Morgan Chase Bank, N.A. ... Hartford,CT		0.000	0	0	(37)	(87)	(129)	XXX.
JP Morgan Chase Bank, N.A. ... New York,NY		0.000	0	0	(89,020,593)	(13,220,158)	(19,153,192)	XXX.
The Bank of New York Mellon .. Pittsburgh,PA		0.000	0	0	199,667	156,701	100,000	XXX.
US Bank Corp Minneapolis,MN		0.650	9	0	687,396	687,399	687,402	XXX.
US Bank Corp Minneapolis,MN		0.000	0	0	1,336,860	1,521,322	1,136,117	XXX.
US Bank Corp St. Paul,MN		0.000	0	0	108	108	108	XXX.
Wells Fargo Bank, N.A. Jacksonville,FL		0.000	0	0	873,046	772,703	750,999	XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	398,913	0	(928,644,626)	(736,084,286)	(860,417,209)	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	398,913	0	(928,644,626)	(736,084,286)	(860,417,209)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	398,913	0	(928,644,626)	(736,084,286)	(860,417,209)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		06/30/2023	5.159		765,986,370	0	392,931
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						765,986,370	0	392,931
8609999999 - Total Cash Equivalents						765,986,370	0	392,931