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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

## AS OF MARCH 31, 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 |
| DOUGLAS KENNETH RUSSELL | Senior Vice President, Treasurer & Corporate Controller |
| SCOTT WILLIAM RYNDA | Senior Vice President, Corporate Tax |
| WENDY CONSTANCE SKJERVEN | Vice President, Corporate Secretary & Group General Counsel |

## DIRECTORS

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

**STATE OF CONNECTICUT**
**COUNTY OF HARTFORD** } ss:

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

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

Subscribed and sworn to before me this
19th day of April, 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<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. | Bonds | 17,135,065,663 | 0 | 17,135,065,663 | 17,311,151,684 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 10,903,466 | 0 | 10,903,466 | 11,075,611 |
| | 2.2 Common stocks | 3,441,060,281 | 17,231,172 | 3,423,829,109 | 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) | 352,622,812 | 0 | 352,622,812 | 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 ($ (827,144,038) ), cash equivalents ($ 858,300,658 ) and short-term investments ($ 4,000,000 ) | 35,156,620 | 0 | 35,156,620 | (40,246,387) |
| 6. | Contract loans (including $ 0 premium notes) | 1,975,616 | 1,975,616 | 0 | 0 |
| 7. | Derivatives | 0 | 0 | 0 | 0 |
| 8. | Other invested assets | 882,274,670 | 236,594,335 | 645,680,335 | 680,204,614 |
| 9. | Receivables for securities | 6,794,132 | 0 | 6,794,132 | 672,312 |
| 10. | Securities lending reinvested collateral assets | 44,278,473 | 0 | 44,278,473 | 74,870,827 |
| 11. | Aggregate write-ins for invested assets | (10,223,420) | 0 | (10,223,420) | (11,941,641) |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 21,899,908,314 | 255,801,122 | 21,644,107,192 | 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 | 127,865,389 | 0 | 127,865,389 | 140,035,221 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 780,538,785 | 40,049,431 | 740,489,354 | 771,939,966 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 25,200,000 earned but unbilled premiums) | 1,620,136,588 | 6,294,803 | 1,613,841,786 | 1,480,754,375 |
| | 15.3 Accrued retrospective premiums ($ 15,222,842 ) and contracts subject to redetermination ($ 0 ) | 15,222,842 | 2,121,314 | 13,101,528 | 15,443,401 |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 1,710,965,945 | 0 | 1,710,965,945 | 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 | 86,276,959 | 0 | 86,276,959 | 0 |
| 18.2 | Net deferred tax asset | 607,829,316 | 172,724,130 | 435,105,186 | 456,711,887 |
| 19. | Guaranty funds receivable or on deposit | 793,023 | 0 | 793,023 | 971,699 |
| 20. | Electronic data processing equipment and software | 593,841,421 | 541,542,204 | 52,299,218 | 44,658,974 |
| 21. | Furniture and equipment, including health care delivery assets ($ 0 ) | 242,655,031 | 242,655,031 | 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 | 866,831,706 | 397,400,918 | 469,430,788 | 390,715,536 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 28,554,016,612 | 1,658,588,952 | 26,895,427,660 | 26,627,110,540 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 28,554,016,612 | 1,658,588,952 | 26,895,427,660 | 26,627,110,540 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | Deferred gain | (10,223,420) | 0 | (10,223,420) | (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) | (10,223,420) | 0 | (10,223,420) | (11,941,641) |
| 2501. | Suspense, undistributed payments | 183,993,316 | 0 | 183,993,316 | 96,199,965 |
| 2502. | COLI supplemental benefits trust | 137,877,628 | 0 | 137,877,628 | 140,971,580 |
| 2503. | Equities and deposits in pools and associations | 39,136,666 | 0 | 39,136,666 | 51,138,439 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 505,824,096 | 397,400,918 | 108,423,178 | 102,405,552 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 866,831,706 | 397,400,918 | 469,430,788 | 390,715,536 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|---|---|---|
| 1. | Losses (current accident year $ ..... 966,399,688 ) | 9,602,805,212 | 9,519,659,867 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses | 1,854,276,013 | 1,712,848,923 |
| 3. | Loss adjustment expenses | 2,010,260,156 | 2,020,890,936 |
| 4. | Commissions payable, contingent commissions and other similar charges | 83,644,619 | 191,546,178 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 101,020,146 | 150,880,006 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 81,495,533 | 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 $ ..... 12,385,895,202 and including warranty reserves of $ ..... 0 and accrued accident and health experience rating refunds including $ ..... 0 for medical loss ratio rebate per the Public Health Service Act) | 3,808,326,672 | 3,673,092,576 |
| 10. | Advance premium | 168,579,406 | 114,279,415 |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | 0 | 0 |
| | 11.2 Policyholders | 13,682,035 | 12,803,976 |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | 138,148,565 | 74,095,366 |
| 13. | Funds held by company under reinsurance treaties | 59,423,347 | 59,282,163 |
| 14. | Amounts withheld or retained by company for account of others | 775,823,278 | 781,865,258 |
| 15. | Remittances and items not allocated | 385,105,551 | 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 | 236,055,949 | 209,037,023 |
| 20. | Derivatives | 0 | 0 |
| 21. | Payable for securities | 5,057,750 | 28,514,577 |
| 22. | Payable for securities lending | 44,278,473 | 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 | 314,981,294 | 227,988,155 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 19,736,868,757 | 19,370,516,094 |
| 27. | Protected cell liabilities | 0 | 0 |
| 28. | Total liabilities (Lines 26 and 27) | 19,736,868,757 | 19,370,516,094 |
| 29. | Aggregate write-ins for special surplus funds | 10,313,368 | 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) | 2,903,299,914 | 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) | 7,158,558,903 | 7,256,594,446 |
| 38. | Totals (Page 2, Line 28, Col. 3) | 26,895,427,660 | 26,627,110,540 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Escheat liability | 182,036,798 | 170,770,948 |
| 2502. | Unpaid electronic data processing equipment | 140,920,386 | 65,323,709 |
| 2503. | Undistributed salaries | 863,917 | 786,211 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | (8,839,808) | (8,892,713) |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 314,981,294 | 227,988,155 |
| 2901. | Special surplus from retroactive reinsurance | 10,313,368 | 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) | 10,313,368 | 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<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **UNDERWRITING INCOME** | | | |
| 1. | Premiums earned: | | | |
| | 1.1 Direct (written $ 564,493,789 ) | 536,308,196 | 504,745,328 | 2,116,735,913 |
| | 1.2 Assumed (written $ 8,539,298,392 ) | 7,785,938,952 | 6,966,039,860 | 29,456,771,717 |
| | 1.3 Ceded (written $ 7,003,632,792 ) | 6,353,336,150 | 5,705,694,790 | 24,111,961,402 |
| | 1.4 Net (written $ 2,100,159,389 ) | 1,968,910,998 | 1,765,090,398 | 7,461,546,228 |
| | **DEDUCTIONS:** | | | |
| 2. | Losses incurred (current accident year $ 1,198,803,651 ): | | | |
| | 2.1 Direct | 357,429,412 | 244,957,138 | 1,015,245,414 |
| | 2.2 Assumed | 4,692,206,539 | 4,108,199,544 | 17,922,803,935 |
| | 2.3 Ceded | 3,849,437,887 | 3,361,018,680 | 14,409,667,593 |
| | 2.4 Net | 1,200,198,064 | 992,138,002 | 4,528,381,756 |
| 3. | Loss adjustment expenses incurred | 179,674,431 | 154,681,680 | 719,322,525 |
| 4. | Other underwriting expenses incurred | 580,941,202 | 513,364,155 | 2,117,868,003 |
| 5. | Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. | Total underwriting deductions (Lines 2 through 5) | 1,960,813,697 | 1,660,183,838 | 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) | 8,097,302 | 104,906,560 | 95,973,944 |
| | **INVESTMENT INCOME** | | | |
| 9. | Net investment income earned | 150,146,943 | 120,219,758 | 747,800,068 |
| 10. | Net realized capital gains (losses) less capital gains tax of $ (1,596,284) | (7,749,954) | (1,486,066) | (46,622,933) |
| 11. | Net investment gain (loss) (Lines 9 + 10) | 142,396,989 | 118,733,692 | 701,177,136 |
| | **OTHER INCOME** | | | |
| 12. | Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 431,849 amount charged off $ 3,067,468 ) | (2,635,619) | (9,157,094) | (20,461,839) |
| 13. | Finance and service charges not included in premiums | 5,949,959 | 5,743,749 | 23,103,097 |
| 14. | Aggregate write-ins for miscellaneous income | (12,275,029) | 1,713,796 | 29,081,903 |
| 15. | Total other income (Lines 12 through 14) | (8,960,689) | (1,699,550) | 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) | 141,533,602 | 221,940,702 | 828,874,241 |
| 17. | Dividends to policyholders | 2,455,088 | 2,351,496 | 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) | 139,078,514 | 219,589,206 | 821,102,571 |
| 19. | Federal and foreign income taxes incurred | (85,582,814) | 32,766,783 | 297,507,433 |
| 20. | Net income (Line 18 minus Line 19)(to Line 22) | 224,661,328 | 186,822,422 | 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) | 224,661,328 | 186,822,422 | 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 $ (4,473,077) | 78,120,205 | 86,059,238 | 10,934,903 |
| 25. | Change in net unrealized foreign exchange capital gain (loss) | 315,079 | 313,546 | (588,440) |
| 26. | Change in net deferred income tax | 8,610,842 | (8,175,804) | 190,147,533 |
| 27. | Change in nonadmitted assets | (211,742,997) | (28,255,371) | (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 | (198,000,000) | (177,000,000) | (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) | (98,035,544) | 59,764,031 | (73,037,439) |
| 39. | Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 7,158,558,903 | 7,389,395,916 | 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 | 68,793 | (8,238,523) | (22,342,474) |
| 1402. | Other expense | 0 | (32) | (2,781) |
| 1403. | Retroactive reinsurance gain/loss | (98,953) | 59,561 | (346,968) |
| 1498. | Summary of remaining write-ins for Line 14 from overflow page | (12,244,869) | 9,892,790 | 51,774,126 |
| 1499. | Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | (12,275,029) | 1,713,796 | 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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 2,118,702,885 | 1,880,079,034 | 7,627,167,385 |
| 2. | Net investment income | 174,219,544 | 147,652,658 | 816,786,484 |
| 3. | Miscellaneous income | (12,123,434) | (2,973,769) | 26,092,595 |
| 4. | Total (Lines 1 to 3) | 2,280,798,995 | 2,024,757,923 | 8,470,046,463 |
| 5. | Benefit and loss related payments | 1,079,458,831 | 935,932,302 | 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 | 933,875,325 | 838,273,188 | 2,778,193,194 |
| 8. | Dividends paid to policyholders | 1,577,029 | 2,078,567 | 8,872,276 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 458,308 tax on capital gains (losses) | 1,612,828 | 1,226 | 309,529,386 |
| 10. | Total (Lines 5 through 9) | 2,016,524,013 | 1,776,285,283 | 7,178,252,993 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 264,274,983 | 248,472,640 | 1,291,793,470 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 773,595,535 | 1,059,760,460 | 3,824,313,410 |
| | 12.2 Stocks | 0 | 0 | 17,305,492 |
| | 12.3 Mortgage loans | 0 | 0 | 0 |
| | 12.4 Real estate | 0 | 0 | 1,112,947 |
| | 12.5 Other invested assets | 16,546,871 | 9,579,775 | 39,229,722 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 | (22,189) |
| | 12.7 Miscellaneous proceeds | 33,755,099 | 306,773,621 | 34,145,143 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 823,897,505 | 1,376,113,856 | 3,916,084,525 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 612,586,154 | 1,900,390,787 | 4,727,680,902 |
| | 13.2 Stocks | 2,000,000 | 0 | 2,698,967 |
| | 13.3 Mortgage loans | 0 | 0 | 0 |
| | 13.4 Real estate | 1,194,031 | 2,378,589 | 27,656,725 |
| | 13.5 Other invested assets | 38,637,207 | 17,104,779 | 83,247,674 |
| | 13.6 Miscellaneous applications | 29,578,648 | 6,602,253 | 52,731,795 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 683,996,039 | 1,926,476,408 | 4,894,016,063 |
| 14. | Net increase (or decrease) in contract loans and premium notes | 229,390 | (764,126) | (1,162,953) |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 139,672,075 | (549,598,426) | (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 | 198,000,000 | 177,000,000 | 750,000,000 |
| | 16.6 Other cash provided (applied) | (130,544,051) | 62,885,225 | (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) | (328,544,051) | (114,114,775) | (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) | 75,403,007 | (415,240,561) | (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) | 35,156,620 | 169,349,749 | (40,246,387) |

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

| | | | |
|---|---|---|---|
| 20.0001. Income payment received in securities | 463,557 | 448,377 | 1,741,986 |
| 20.0002. Exchange of bonds | 0 | 8,253,280 | 30,438,920 |
| 20.0003. Stock distribution from limited partnerships | 0 | 365,760 | 365,760 |
| 20.0004. Stock conversion to private equity | 0 | 0 | 6,406,724 |
| 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 # | March 31, 2023 | December 31, 2022 |
|---|---|---|---|---|---|
| 1. The Travelers Indemnity Company state basis | XXX | XXX | XXX | $ 224,661,328 | $ 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 | $ 224,661,328 | $ 523,595,138 |
| Surplus | | | | | |
| 5. The Travelers Indemnity Company state basis | XXX | XXX | XXX | $ 7,158,558,903 | $ 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 | $ 7,158,558,903 | $ 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 March 31, 2023.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

# *NOTES TO FINANCIAL STATEMENTS*

D. Loan-Backed Securities:

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

| | | |
|---|---|---|
| 1. Less than 12 Months | $ | 23,442,383 |
| 2. 12 Months or Longer | $ | 81,994,053 |

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

| | | |
|---|---|---|
| 1. Less than 12 Months | $ | 328,982,785 |
| 2. 12 Months or Longer | $ | 645,014,842 |

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

# NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

| | Asset Type | Percent Share |
|---|---|---|
| (1) | Cash | 1.0 % |
| (2) | Cash equivalents | 76.0 % |
| (3) | Short-term investments | 23.0 % |
| (4) | Total | 100.0 % |

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

The Company recognized a one-time tax benefit of $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.

# NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 27, 2023, the Company paid extraordinary dividends of $198 million to its parent company, Travelers Insurance Group Holdings Inc.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of March 31, 2023:

| Description | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Bonds | | | | | |
| U.S. political subdivisions | $ — | $ 4,971,206 | $ — | $ — | $ 4,971,206 |
| U.S. special revenue and special assessment obligations | — | 4,109,420 | — | — | 4,109,420 |
| Industrial and miscellaneous | — | 91,129,854 | 264,558 | — | 91,394,412 |
| Total bonds | — | 100,210,480 | 264,558 | — | 100,475,038 |

# NOTES TO FINANCIAL STATEMENTS

| Description | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Preferred stock | | | | | |
| Perpetual | 5,204,500 | — | 5,698,966 | — | 10,903,466 |
| Total securities at fair value | $ 5,204,500 | $ 100,210,480 | $ 5,963,524 | $ — | $ 111,378,504 |

Reconciliation of Level 3 securities during the quarter:

| Description | Beginning Balance 1/1/2023 | Transfers into Level 3 | Transfers out of Level 3 | Total Gains & (Losses) Included in Net Income | Total Gains & (Losses) Included in Surplus |
|---|---|---|---|---|---|
| Bonds | $ 255,004 | $ — | $ — | $ 5,205 | $ 4,349 |
| Preferred stock | 5,698,966 | — | — | — | — |
| Total | $ 5,953,970 | $ — | $ — | $ 5,205 | $ 4,349 |

(continued)

| Description | Purchases | Issuances | Sales | Settlements | Ending Balance at 3/31/2023 |
|---|---|---|---|---|---|
| Bonds | $ — | $ — | $ — | $ — | $ 264,558 |
| Preferred stock | — | — | — | — | 5,698,966 |
| Total | $ — | $ — | $ — | $ — | $ 5,963,524 |

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 March 31, 2023)

| Description | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Cash equivalents | $ 858,300,658 | $ 858,300,658 | $ 94,975,953 | $ 763,324,705 | $ — | $ — | $ — |
| Short-term bonds | 4,000,000 | 4,000,000 | — | 4,000,000 | — | — | — |
| Long-term bonds | 16,003,060,900 | 17,135,065,663 | 1,509,431,695 | 14,411,147,899 | 82,481,306 | — | — |
| Preferred stock | 10,903,466 | 10,903,466 | 5,204,500 | — | 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 May 10, 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 $8,569,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation and homeowners lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence.

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

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

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

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| | | | | | |

# GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

## FINANCIAL

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

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

## INVESTMENT

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

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

.....

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

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

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

14.2 If yes, please complete the following:

| | | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 0 | $ 0 |
| 14.22 | Preferred Stock | $ 0 | $ 0 |
| 14.23 | Common Stock | $ 3,350,092,197 | $ 3,441,060,281 |
| 14.24 | Short-Term Investments | $ 0 | $ 0 |
| 14.25 | Mortgage Loans on Real Estate | $ 0 | $ 0 |
| 14.26 | All Other | $ 419,458,410 | $ 465,107,438 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 3,769,550,607 | $ 3,906,167,720 |
| 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. ..... $ 44,278,473

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 44,278,473

16.3 Total payable for securities lending reported on the liability page. ..... $ 44,278,473

# 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<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>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<br>Line of Business | 2<br>Maximum Interest | 3<br>Discount Rate | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>TOTAL | 8<br>Unpaid Losses | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>TOTAL |
| Other liability-occurrence | 0.0 | 5.000 | 0 | 0 | 27,027,504 | 27,027,504 | 0 | 0 | 213,696 | 213,696 |
| TOTAL | | | 0 | 0 | 27,027,504 | 27,027,504 | 0 | 0 | 213,696 | 213,696 |

5. Operating Percentages:

   5.1 A&H loss percent ..... 409,162.900 %

   5.2 A&H cost containment percent ..... (187,905.430)%

   5.3 A&H expense percent excluding cost containment expenses ..... (11,129.260)%

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

NONE

# SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| States, etc. | 1 Active Status (a) | Direct Premiums Written 2 Current Year To Date | Direct Premiums Written 3 Prior Year To Date | Direct Losses Paid (Deducting Salvage) 4 Current Year To Date | Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date | Direct Losses Unpaid 6 Current Year To Date | Direct Losses Unpaid 7 Prior Year To Date |
|---|---|---|---|---|---|---|---|
| 1. Alabama AL | L | 10,144,159 | 8,404,495 | 5,532,360 | 2,434,840 | 38,111,756 | 43,772,973 |
| 2. Alaska AK | L | 1,122,746 | 1,115,443 | 405,066 | 634,348 | 3,991,104 | 3,056,487 |
| 3. Arizona AZ | L | 7,542,551 | 9,427,680 | 8,988,288 | 3,567,112 | 115,462,334 | 123,278,633 |
| 4. Arkansas AR | L | 6,364,799 | 7,246,503 | 10,626 | 3,758,747 | 73,779,134 | 77,627,222 |
| 5. California CA | L | 13,775 | 29,700 | 1,018,180 | 1,560,136 | 33,256,883 | 33,045,284 |
| 6. Colorado CO | L | 16,061,147 | 13,510,431 | 5,934,204 | 4,185,148 | 100,598,958 | 109,529,910 |
| 7. Connecticut CT | L | 10,329,205 | 8,643,767 | 3,791,945 | 3,938,421 | 88,386,113 | 82,992,360 |
| 8. Delaware DE | L | 943,824 | 805,427 | 220,137 | 613,103 | 15,502,125 | 15,551,734 |
| 9. District of Columbia DC | L | 2,564,372 | 1,612,859 | 5,230,987 | 532,381 | 38,496,325 | 30,065,360 |
| 10. Florida FL | L | 20,707,645 | 25,429,905 | 15,555,960 | 8,027,291 | 170,599,528 | 162,235,383 |
| 11. Georgia GA | L | 10,455,140 | 7,935,387 | 7,895,531 | 3,186,117 | 74,145,661 | 66,272,017 |
| 12. Hawaii HI | L | 1,727,978 | 1,794,531 | 408,629 | 646,600 | 13,336,559 | 15,136,601 |
| 13. Idaho ID | L | 3,066,188 | 3,446,620 | 2,604,919 | (457,648) | 11,390,218 | 10,433,527 |
| 14. Illinois IL | L | 26,506,522 | 19,886,121 | 8,517,871 | 7,113,051 | 156,868,606 | 157,241,685 |
| 15. Indiana IN | L | 12,635,796 | 12,421,203 | 3,467,701 | 7,628,224 | 51,516,287 | 40,710,144 |
| 16. Iowa IA | L | 2,532,863 | 2,272,078 | 6,361,520 | 1,087,350 | 45,817,789 | 53,030,390 |
| 17. Kansas KS | L | 14,829,801 | 10,042,850 | 2,987,390 | 1,436,830 | 51,663,898 | 48,474,521 |
| 18. Kentucky KY | L | 4,398,479 | 4,472,614 | 1,813,480 | 1,142,347 | 55,756,885 | 54,185,429 |
| 19. Louisiana LA | L | 10,000,796 | 9,324,683 | 8,632,000 | 4,795,158 | 87,625,300 | 86,258,593 |
| 20. Maine ME | L | 1,795,738 | 1,767,108 | 363,638 | 272,592 | 10,513,080 | 12,403,512 |
| 21. Maryland MD | L | 12,449,228 | 11,470,644 | 4,968,532 | 3,680,642 | 96,758,880 | 99,538,650 |
| 22. Massachusetts MA | L | 17,572,069 | 24,418,602 | 14,209,706 | 10,873,227 | 297,127,888 | 291,338,918 |
| 23. Michigan MI | L | 16,067,690 | 13,014,872 | 5,109,293 | 4,306,159 | 102,530,427 | 111,209,286 |
| 24. Minnesota MN | L | 18,806,550 | 16,452,370 | 5,979,715 | 3,284,277 | 93,518,234 | 67,000,214 |
| 25. Mississippi MS | L | 5,882,996 | 5,502,946 | 2,282,522 | 2,197,857 | 88,863,907 | 71,598,347 |
| 26. Missouri MO | L | 14,438,282 | 9,403,530 | 3,191,075 | 6,033,120 | 66,690,668 | 61,483,242 |
| 27. Montana MT | L | 1,185,907 | 1,085,917 | 842,827 | 228,156 | 6,208,488 | 6,191,009 |
| 28. Nebraska NE | L | 5,737,603 | 4,327,542 | 1,364,704 | 3,335,747 | 53,846,674 | 50,511,289 |
| 29. Nevada NV | L | 6,686,481 | 5,162,219 | 1,386,231 | 1,459,204 | 40,213,904 | 27,384,810 |
| 30. New Hampshire NH | L | 4,184,559 | 3,843,803 | 1,096,432 | 856,573 | 26,401,733 | 31,148,841 |
| 31. New Jersey NJ | L | 24,625,986 | 25,033,702 | 8,120,524 | 14,657,535 | 302,266,104 | 309,452,093 |
| 32. New Mexico NM | L | 5,480,885 | 5,874,638 | 2,063,158 | 1,937,224 | 34,678,927 | 28,389,082 |
| 33. New York NY | L | 105,645,953 | 97,042,610 | 51,088,913 | 36,745,764 | 924,856,347 | 952,218,184 |
| 34. North Carolina NC | L | 11,152,291 | 9,368,989 | 7,681,290 | 13,017,474 | 81,768,241 | 81,071,165 |
| 35. North Dakota ND | L | 3,758,146 | 2,579,903 | 1,887,019 | 432,109 | 6,788,346 | 4,622,222 |
| 36. Ohio OH | L | 9,930,901 | 10,630,136 | 14,407,386 | 3,460,640 | 86,061,784 | 65,203,836 |
| 37. Oklahoma OK | L | 6,373,323 | 7,268,749 | 1,986,479 | 2,296,687 | 34,971,215 | 35,297,373 |
| 38. Oregon OR | L | 5,035,158 | 4,951,574 | 2,260,263 | 5,182,937 | 20,375,479 | 68,756,968 |
| 39. Pennsylvania PA | L | 26,006,173 | 23,664,400 | 12,790,399 | 6,033,239 | 216,027,511 | 202,298,447 |
| 40. Rhode Island RI | L | 3,042,297 | 2,338,302 | 567,715 | 339,284 | 15,394,468 | 15,255,111 |
| 41. South Carolina SC | L | 5,386,490 | 5,874,867 | 14,077,736 | 1,594,563 | 47,752,853 | 47,720,966 |
| 42. South Dakota SD | L | 6,511,164 | 5,436,572 | 2,696,624 | 1,495,839 | 15,955,106 | 16,714,565 |
| 43. Tennessee TN | L | 12,198,293 | 12,291,567 | 6,205,750 | 5,272,871 | 188,566,340 | 215,491,142 |
| 44. Texas TX | L | 25,003,641 | 26,909,877 | 14,270,509 | 13,624,394 | 430,838,775 | 404,037,011 |
| 45. Utah UT | L | 6,105,002 | 6,783,523 | 528,032 | 653,559 | 16,598,418 | 17,171,621 |
| 46. Vermont VT | L | 2,039,121 | 1,813,691 | 350,653 | 332,895 | 13,876,489 | 12,819,058 |
| 47. Virginia VA | L | 6,706,577 | 8,259,504 | 3,302,152 | 3,009,023 | 69,630,612 | 80,936,558 |
| 48. Washington WA | L | 10,900,776 | 9,777,019 | 2,974,209 | 3,730,017 | 36,630,420 | 33,304,645 |
| 49. West Virginia WV | L | 2,604,967 | 2,212,445 | 2,217,640 | 941,823 | 37,539,941 | 32,561,389 |
| 50. Wisconsin WI | L | 16,463,179 | 11,649,517 | 3,984,086 | 4,859,638 | 58,632,668 | 65,025,149 |
| 51. Wyoming WY | L | 2,688,053 | 2,124,041 | 883,653 | 279,200 | 5,764,288 | 3,018,555 |
| 52. American Samoa AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam GU | L | 42,081 | 842 | 2,004 | 0 | 58,503 | 43,914 |
| 54. Puerto Rico PR | L | 38,537 | 35,845 | 1 | 15,200 | 1,065,054 | 1,036,477 |
| 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 | (93) | (47,657) | 7,178 | 7,753 | 698,736 | 474,692 |
| 59. Totals | XXX | 564,493,789 | 526,146,505 | 284,524,844 | 212,276,778 | 4,755,775,970 | 4,735,626,592 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. SGP Singapore | XXX | 0 | 0 | 0 | 0 | 239 | 283 |
| 58002. ZZZ Other Alien | XXX | (93) | (47,657) | 7,178 | 7,753 | 698,497 | 474,409 |
| 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 | (93) | (47,657) | 7,178 | 7,753 | 698,736 | 474,692 |

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

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

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

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

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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. | | | 0 | 0 | | Fidelis Insurance Holdings Limited | BMU | IA | SPFM Holdings, LLC | B | 8.300 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | 52-1953822 | 0 | 0 | | USF&G Capital I | DE | 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 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Xbridge Limited | GBR | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 10762962 Canada Inc. | CAN | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Zensurance Inc. | CAN | NIA | 10762962 Canada Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Zensurance Brokers Inc. | CAN | NIA | Zensurance Inc. | O | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1008174 | 0 | 0 | | Travelers Property Casualty Corp. | CT | 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. | 19038 | 06-6033504 | 0 | 0 | | Travelers Casualty and Surety Company | CT | IA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 41483 | 06-1067463 | 0 | 0 | | Farmington Casualty Company | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 75-2676034 | 0 | 0 | | Travelers MGA, Inc. | TX | NIA | Farmington Casualty Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 8527512 Canada Inc. | CAN | NIA | Travelers Casualty and Surety Company | O/B/M | 77.520 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1560270 | 0 | 0 | | The Dominion of Canada General Insurance Company | CAN | IA | 8527512 Canada Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1560039 | 0 | 0 | | Travelers Insurance Company of Canada | CAN | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | 31194 | 06-0907370 | 0 | 0 | | Travelers Casualty and Surety Company of America | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 47-2215437 | 0 | 0 | | Travelers Global, Inc. | DE | NIA | Travelers Casualty and Surety Company of America | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 47-2215437 | 0 | 0 | | Travelers Brazil Holding LLC | DE | NIA | Travelers Global, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 47-2215437 | 0 | 0 | | Travelers Brazil Acquisition LLC | DE | NIA | Travelers Brazil Holding LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Holding Brasil S.A. | BRA | NIA | Travelers Brazil Acquisition LLC | O/B | 49.500 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | AA-2230021 | 0 | 0 | | Junto Resseguros S.A. | BRA | IA | Junto Holding Brasil S.A. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Controle de Riscos Ltda. | BRA | NIA | Junto Resseguros S.A. | O/B | 0.010 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | AA-2230002 | 0 | 0 | | Junto Seguros S.A. | BRA | IA | Junto Holding Brasil S.A. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Controle de Riscos Ltda. | BRA | NIA | Junto Seguros S.A. | O/B | 99.990 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Holding Latam S.A. | BRA | NIA | Travelers Brazil Acquisition LLC | O/B | 49.500 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | AA-2330036 | 0 | 0 | | JMalucelli Travelers Seguros S.A. | COL | IA | Junto Holding Latam S.A. | O/B/M | 51.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | 19046 | 06-0876835 | 0 | 0 | | Travelers Casualty Insurance Company of America | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36170 | 06-1286266 | 0 | 0 | | Travelers Casualty Company of Connecticut | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033504 | 0 | 0 | | Travelers Casualty UK Investments LLC | DE | NIA | Travelers Casualty and Surety Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36137 | 06-1286268 | 0 | 0 | | Travelers Commercial Insurance Company | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 29696 | 06-1203698 | 0 | 0 | | Travelers Excess and Surplus Lines Company | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 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 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | 0.000 | | | |
| | | | | | | | | | | | | 0.000 | | | |
| | | | | | | | | | | | | 0.000 | | | |
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| | | | | | | | | | | | | 0.000 | | | |
| | | | | | | | | | | | | 0.000 | | | |

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

# PART 1 - LOSS EXPERIENCE

| | Line of Business | Current Year to Date 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | 4 Prior Year to Date Direct Loss Percentage |
|---|---|---|---|---|---|
| 1. | Fire | 57,974,295 | 32,876,331 | 56.7 | 34.9 |
| 2.1 | Allied Lines | 86,239,504 | 82,075,536 | 95.2 | 21.3 |
| 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 | 5,201,106 | 7,344,626 | 141.2 | 58.7 |
| 4. | Homeowners multiple peril | 5,132,550 | 4,108,675 | 80.1 | 45.0 |
| 5.1 | Commercial multiple peril (non-liability portion) | 47,375,967 | 13,361,836 | 28.2 | 71.6 |
| 5.2 | Commercial multiple peril (liability portion) | 43,036,893 | 19,927,975 | 46.3 | 49.0 |
| 6. | Mortgage guaranty | 0 | 0 | 0.0 | 0.0 |
| 8. | Ocean marine | 308 | (3,547) | (1,150.8) | 548,807.2 |
| 9. | Inland marine | 2,700,637 | 690,177 | 25.6 | (154.9) |
| 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 | 13,278,265 | 57,204 | 0.4 | 1.2 |
| 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 | 55,639 | (6,744) | (12.1) | (130.9) |
| 16. | Workers' compensation | 55,952,695 | 32,066,290 | 57.3 | 78.5 |
| 17.1 | Other liability - occurrence | 96,086,162 | 77,275,222 | 80.4 | 60.3 |
| 17.2 | Other liability - claims-made | 5,023,843 | 3,788,750 | 75.4 | (12.3) |
| 17.3 | Excess workers' compensation | 0 | 682,667 | 0.0 | 0.0 |
| 18.1 | Products liability - occurrence | 5,147,072 | 3,181,596 | 61.8 | 41.2 |
| 18.2 | Products liability - claims-made | 0 | (32,988) | 0.0 | 0.0 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 74,074 | 517,435 | 698.5 | (1,172.8) |
| 19.2 | Other private passenger auto liability | 872,873 | 739,885 | 84.8 | 25.7 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 1,475,926 | 1,068,411 | 72.4 | 46.6 |
| 19.4 | Other commercial auto liability | 79,981,629 | 62,166,404 | 77.7 | 45.9 |
| 21.1 | Private passenger auto physical damage | 739,793 | 190,142 | 25.7 | 25.8 |
| 21.2 | Commercial auto physical damage | 22,351,681 | 16,106,320 | 72.1 | 54.2 |
| 22. | Aircraft (all perils) | 0 | 5,560 | 0.0 | 0.0 |
| 23. | Fidelity | 4,943 | (8,642) | (174.8) | (2,566.2) |
| 24. | Surety | 233,029 | 10,866 | 4.7 | (62.2) |
| 26. | Burglary and theft | 2,233 | (9,498) | (425.4) | (70.1) |
| 27. | Boiler and machinery | 7,367,079 | (697,203) | (9.5) | 27.9 |
| 28. | Credit | 0 | 0 | 0.0 | 0.0 |
| 29. | International | 0 | (6,420) | 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 | 536,308,196 | 357,429,412 | 66.6 | 48.5 |
| | **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<br>Current Quarter | 2<br>Current Year to Date | 3<br>Prior Year Year to Date |
|---|---|---|---|---|
| 1. | Fire | 51,897,538 | 51,897,538 | 43,847,585 |
| 2.1 | Allied Lines | 74,130,582 | 74,130,582 | 63,364,804 |
| 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 | 5,356,807 | 5,356,807 | 5,469,423 |
| 4. | Homeowners multiple peril | 4,229,666 | 4,229,666 | 4,118,796 |
| 5.1 | Commercial multiple peril (non-liability portion) | 59,707,396 | 59,707,396 | 51,949,658 |
| 5.2 | Commercial multiple peril (liability portion) | 47,035,564 | 47,035,564 | 41,406,206 |
| 6. | Mortgage guaranty | 0 | 0 | 0 |
| 8. | Ocean marine | 500 | 500 | 500 |
| 9. | Inland marine | 2,365,660 | 2,365,660 | 2,054,988 |
| 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 | 10,688,012 | 10,688,012 | 10,052,991 |
| 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 | 65,700,135 | 65,700,135 | 83,298,223 |
| 17.1 | Other liability - occurrence | 102,455,460 | 102,455,460 | 92,309,921 |
| 17.2 | Other liability - claims-made | 5,698,432 | 5,698,432 | 5,036,434 |
| 17.3 | Excess workers' compensation | 0 | 0 | 0 |
| 18.1 | Products liability - occurrence | 5,504,374 | 5,504,374 | 4,413,471 |
| 18.2 | Products liability - claims-made | 0 | 0 | 0 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 69,429 | 69,429 | 79,730 |
| 19.2 | Other private passenger auto liability | 839,137 | 839,137 | 1,076,101 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 2,002,655 | 2,002,655 | 1,951,095 |
| 19.4 | Other commercial auto liability | 92,230,539 | 92,230,539 | 83,547,837 |
| 21.1 | Private passenger auto physical damage | 713,150 | 713,150 | 763,003 |
| 21.2 | Commercial auto physical damage | 27,707,100 | 27,707,100 | 26,126,470 |
| 22. | Aircraft (all perils) | 0 | 0 | 0 |
| 23. | Fidelity | 9,125 | 9,125 | 8,951 |
| 24. | Surety | 411,083 | 411,083 | 131,442 |
| 26. | Burglary and theft | 6,803 | 6,803 | 6,362 |
| 27. | Boiler and machinery | 5,734,643 | 5,734,643 | 5,132,513 |
| 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 | 564,493,789 | 564,493,789 | 526,146,505 |
| | **DETAILS OF WRITE-INS** | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 |

# PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| Years in Which Losses Occurred | 1<br>Prior Year-End Known Case Loss and LAE Reserves | 2<br>Prior Year-End IBNR Loss and LAE Reserves | 3<br>Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 4<br>2023 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5<br>2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6<br>Total 2023 Loss and LAE Payments (Cols. 4+5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | 8<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | 13<br>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 | 295,926 | 23,046 | 318,971 | 2,747,745 | 27,225 | 3,648,552 | 6,423,523 | 122,907 | (158,976) | (36,070) |
| 2. 2021 | 571,509 | 1,081,839 | 1,653,347 | 120,504 | 9,139 | 129,643 | 541,308 | 9,344 | 966,038 | 1,516,690 | 90,303 | (97,317) | (7,014) |
| 3. Subtotals 2021 + Prior | 3,492,273 | 4,939,638 | 8,431,911 | 416,429 | 32,185 | 448,614 | 3,289,054 | 36,569 | 4,614,590 | 7,940,213 | 213,210 | (256,294) | (43,084) |
| 4. 2022 | 866,342 | 2,242,298 | 3,108,640 | 478,692 | 100,794 | 579,485 | 852,317 | 65,042 | 1,646,311 | 2,563,670 | 464,666 | (430,151) | 34,515 |
| 5. Subtotals 2022 + Prior | 4,358,615 | 7,181,936 | 11,540,551 | 895,121 | 132,979 | 1,028,100 | 4,141,370 | 101,611 | 6,260,901 | 10,503,883 | 677,876 | (686,445) | (8,569) |
| 6. 2023 | XXX | XXX | XXX | XXX | 279,258 | 279,258 | XXX | 237,201 | 871,982 | 1,109,183 | XXX | XXX | XXX |
| 7. Totals | 4,358,615 | 7,181,936 | 11,540,551 | 895,121 | 412,237 | 1,307,358 | 4,141,370 | 338,812 | 7,132,883 | 11,613,066 | 677,876 | (686,445) | (8,569) |
| 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. 15.6 | 2. (9.6) | 3. (0.1) |
| | | | | | | | | | | | | | Col. 13, Line 7 As a % of Col. 1 Line 8 |
| | | | | | | | | | | | | | 4. (0.1) |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]




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



# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Statement Date | | | 4 |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 2504. | Service contract receivable | 36,213,531 | 0 | 36,213,531 | 31,195,228 |
| 2505. | Other assets | 35,604,286 | 0 | 35,604,286 | 36,776,681 |
| 2506. | Amounts receivable under high deductible policies | 16,557,410 | 1,656,388 | 14,901,023 | 13,586,759 |
| 2507. | Due from unaffiliated companies | 10,785,577 | 0 | 10,785,577 | 11,124,369 |
| 2508. | State surcharges receivable | 10,148,663 | 0 | 10,148,663 | 9,891,371 |
| 2509. | Assumed reinsurance receivable and payable | 998,925 | 0 | 998,925 | (40,031) |
| 2510. | Other assets nonadmitted | 383,520,938 | 383,520,938 | 0 | 0 |
| 2511. | Miscellaneous ledger balances | 12,223,592 | 12,223,592 | 0 | 0 |
| 2512. | Performance guarantees receivable | (228,826) | 0 | (228,826) | (128,826) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 505,824,096 | 397,400,918 | 108,423,178 | 102,405,552 |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current<br>Statement Date | 2<br>December 31,<br>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 | 2,806 | (4,411) |
| 2507. | Retroactive reinsurance reserve ceded | (9,250,188) | (9,295,892) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | (8,839,808) | (8,892,713) |

Additional Write-ins for Statement of Income Line 14

| | | 1<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1404. | Fines and penalties of regulatory authorities | (822,016) | (40,974) | (335,004) |
| 1405. | Profit and loss, miscellaneous | (11,422,853) | 9,933,764 | 52,109,130 |
| 1497. | Summary of remaining write-ins for Line 14 from overflow page | (12,244,869) | 9,892,790 | 51,774,126 |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>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 | 1,194,031 | 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 | 4,103,280 | 15,687,901 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 352,622,813 | 355,532,063 |
| 10. | Deduct total nonadmitted amounts | 0 | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 352,622,813 | 355,532,063 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>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 | 38,637,207 | 80,247,674 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 0 | 0 |
| 5. | Unrealized valuation increase (decrease) | (19,213,371) | (44,938,430) |
| 6. | Total gain (loss) on disposals | (446,199) | (461,513) |
| 7. | Deduct amounts received on disposals | 16,546,871 | 39,595,482 |
| 8. | Deduct amortization of premium and depreciation | 1,563,214 | 6,215,072 |
| 9. | Total foreign exchange change in book/adjusted carrying value | 183,722 | (543,482) |
| 10. | Deduct current year's other than temporary impairment recognized | 0 | 7,894,850 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 882,274,670 | 881,223,397 |
| 12. | Deduct total nonadmitted amounts | 236,594,335 | 201,018,782 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 645,680,335 | 680,204,614 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>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 | 615,049,712 | 4,762,926,535 |
| 3. | Accrual of discount | 6,489,309 | 15,886,006 |
| 4. | Unrealized valuation increase (decrease) | 91,142,278 | 45,682,273 |
| 5. | Total gain (loss) on disposals | (8,643,540) | (28,811,890) |
| 6. | Deduct consideration for bonds and stocks disposed of | 773,595,535 | 3,881,356,954 |
| 7. | Deduct amortization of premium | 15,686,891 | 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 | 45,414 | 16,904,935 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 0 | 2,854,727 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 20,587,029,410 | 20,672,319,492 |
| 12. | Deduct total nonadmitted amounts | 17,231,172 | 13,815,837 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 20,569,798,238 | 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|---|
| | BONDS | | | | | | | | |
| 1. | NAIC 1 (a) | 14,571,693,927 | 596,679,258 | 724,414,952 | (8,518,910) | 14,435,439,325 | 0 | 0 | 14,571,693,927 |
| 2. | NAIC 2 (a) | 2,627,276,270 | 17,235,453 | 55,143,282 | 422,872 | 2,589,791,314 | 0 | 0 | 2,627,276,270 |
| 3. | NAIC 3 (a) | 91,684,572 | 2,292,500 | 2,484,407 | (6,996,960) | 84,495,705 | 0 | 0 | 91,684,572 |
| 4. | NAIC 4 (a) | 9,395,117 | 842,500 | 0 | 8,121,765 | 18,359,381 | 0 | 0 | 9,395,117 |
| 5. | NAIC 5 (a) | 11,101,798 | 0 | 196,433 | 74,575 | 10,979,939 | 0 | 0 | 11,101,798 |
| 6. | NAIC 6 (a) | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 |
| 7. | Total Bonds | 17,311,151,684 | 617,049,712 | 782,239,075 | (6,896,657) | 17,139,065,664 | 0 | 0 | 17,311,151,684 |
| | PREFERRED STOCK | | | | | | | | |
| 8. | NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. | NAIC 2 | 5,376,645 | 0 | 0 | (172,145) | 5,204,500 | 0 | 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 | 0 | 0 | 5,698,966 |
| 13. | NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. | Total Preferred Stock | 11,075,611 | 0 | 0 | (172,145) | 10,903,466 | 0 | 0 | 11,075,611 |
| 15. | Total Bonds and Preferred Stock | 17,322,227,295 | 617,049,712 | 782,239,075 | (7,068,802) | 17,149,969,130 | 0 | 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 $ 4,000,000 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 4,000,000 | XXX | 4,000,000 | 0 | 0 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 0 | 0 |
| 2. | Cost of short-term investments acquired | 4,000,000 | 7,882,680 |
| 3. | Accrual of discount | 0 | 0 |
| 4. | Unrealized valuation increase (decrease) | 0 | 0 |
| 5. | Total gain (loss) on disposals | 0 | (22,189) |
| 6. | Deduct consideration received on disposals | 0 | 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) | 4,000,000 | 0 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 4,000,000 | 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<br>Year To Date | 2<br>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 | 20,895,878,305 | 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 | 20,734,060,763 | 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) | 858,300,658 | 696,483,117 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 858,300,658 | 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 | 559,072 |
| RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building) | Hartford | CT | 03/31/2022 | | 0 | 0 | 0 | 230,079 |
| 99 Lamberton Rd | Windsor | CT | 01/01/2007 | | 0 | 0 | 0 | 318,389 |
| RE# 11050 Norcross Data Center | Norcross | GA | 03/31/2002 | | 0 | 0 | 0 | 36,268 |
| 300 Windsor Street | Hartford | CT | 03/31/2002 | | 0 | 0 | 0 | 50,224 |
| 0199999. Acquired by Purchase | | | | | 0 | 0 | 0 | 1,194,031 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0399999 - Totals | | | | | 0 | 0 | 0 | 1,194,031 |

# 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 |
| | | | | | | | | | | | | | | | | | | | |
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| 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 | | | | | | | | | | | | |
| | Blackstone Capital Partners VI L.P. | New York | NY | Blackstone Group | | 06/30/2010 | 3 | 0 | 39,862 | 0 | 2,195,103 | 0.120 |
| | Carlyle Europe Partners IV, L.P. | London | GBR | The Carlyle Group | | 08/27/2013 | 3 | 0 | 105,973 | 0 | 743,429 | 0.220 |
| | Consonance Private Equity, L.P. | New York | NY | Consonance Capital Partners | | 01/18/2013 | 3 | 0 | 69,053 | 0 | 4,085,534 | 3.500 |
| | NB Secondary Opportunities Fund III LP | New York | NY | Neuberger Berman Investment Management | | 06/21/2013 | 3 | 0 | 75,000 | 0 | 3,159,226 | 0.670 |
| | RRE Ventures III-A, L.P. | New York | NY | RRE Ventures | | 07/06/2001 | 1 | 0 | (9,724) | 0 | 0 | 8.510 |
| | Sentinel Capital Partners V, L.P. | New York | NY | Sentinel Capital Partners | | 07/18/2013 | 3 | 0 | 4,278 | 0 | 1,062,789 | 1.350 |
| | Trident V, L.P. | Greenwich | CT | Stone Point Capital LLC | | 09/22/2010 | 3 | 0 | 15,792 | 0 | 1,017,188 | 0.820 |
| | Trident VI, L.P. | Greenwich | CT | Stone Point Capital LLC | | 12/20/2013 | 3 | 0 | 64,487 | 0 | 1,625,406 | 0.700 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 0 | 364,721 | 0 | 13,888,675 | XXX |
| Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | | | | |
| | Blackstone Real Estate Partners VIII L.P. | New York | NY | Blackstone Group | | 03/27/2015 | | 0 | 72,369 | 0 | 3,545,731 | 0.140 |
| | Brookfield Strategic Real Estate Partners B, L.P. | New York | NY | Brookfield Strategic Real Estate Partners | | 04/25/2013 | | 0 | 228,502 | 0 | 2,886,888 | 0.470 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | 0 | 300,871 | 0 | 6,432,619 | XXX |
| Joint Venture Interests - Other - Unaffiliated | | | | | | | | | | | | |
| | Blue Water Energy Fund I-A, L.P. | London | GBR | Blue Water Energy | | 09/07/2012 | | 0 | 75,490 | 0 | 2,386,635 | 3.080 |
| | GF Capital Private Equity Fund II-A, L.P. | New York | NY | GF Capital | | 04/09/2014 | | 0 | 263,514 | 0 | 981,850 | 5.130 |
| | Level Equity Growth Partners II, L.P. | New York | NY | Level Equity Management LLC | | 11/14/2013 | | 0 | 197,548 | 0 | 26,727 | 4.220 |
| | Solamere Capital Fund II, LP | Boston | MA | Solamere Capital | | 02/07/2014 | | 0 | 119,730 | 0 | 1,765,569 | 1.740 |
| | Solamere Capital Fund II-A, LP | Boston | MA | Solamere Capital | | 02/07/2014 | | 0 | 315,333 | 0 | 2,172,646 | 6.550 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | 0 | 971,615 | 0 | 7,333,427 | XXX |
| Joint Venture Interests - Other - Affiliated | | | | | | | | | | | | |
| | Crystal Brook LLC | Wilmington | DE | Travelers Indemnity Company | | 11/17/2011 | | 0 | 10,000,000 | 0 | 0 | 100.000 |
| | Sutton Holdco LLC | Wilmington | DE | Travelers Indemnity Company | | 11/17/2011 | | 0 | 10,000,000 | 0 | 0 | 100.000 |
| | Tiercel, LLC | Wilmington | DE | Travelers Indemnity Company | | 11/19/2012 | | 0 | 4,000,000 | 0 | 0 | 100.000 |
| | Travelers Marketplace Holdings, LLC | Wilmington | DE | Travelers Indemnity Company | | 11/25/2020 | | 0 | 13,000,000 | 0 | 0 | 100.000 |
| 2699999. Joint Venture Interests - Other - Affiliated | | | | | | | | 0 | 37,000,000 | 0 | 0 | XXX |
| 6099999. Total - Unaffiliated | | | | | | | | 0 | 1,637,207 | 0 | 27,654,722 | XXX |
| 6199999. Total - Affiliated | | | | | | | | 0 | 37,000,000 | 0 | 0 | XXX |
| 6299999 - Totals | | | | | | | | 0 | 38,637,207 | 0 | 27,654,722 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | 8 | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | | | | | | | | | | | |
| | MC Credit Fund I LP | New York | NY | Distribution | 08/14/2013 | 02/07/2023 | 592,310 | 0 | 0 | 0 | 0 | 0 | 0 | 592,310 | 592,310 | 0 | 0 | 0 | 0 |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | 592,310 | 0 | 0 | 0 | 0 | 0 | 0 | 592,310 | 592,310 | 0 | 0 | 0 | 0 |
| Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | | | | | | | | | | |
| | Blackstone Capital Partners VI L.P. | New York | NY | Distribution | 06/30/2010 | 02/09/2023 | 35,156 | 0 | 0 | 0 | 0 | 0 | 0 | 35,156 | 35,156 | 0 | 0 | 0 | 0 |
| | Carlyle Europe Partners IV, L.P. | London | GBR | Distribution | 08/27/2013 | 01/05/2023 | 95 | 0 | 0 | 0 | 0 | 0 | 0 | 95 | 95 | 0 | 0 | 0 | 0 |
| | Consonance Private Equity, L.P. | New York | NY | Distribution | 01/18/2013 | 01/18/2023 | 68,115 | 0 | 0 | 0 | 0 | 0 | 0 | 68,115 | 68,115 | 0 | 0 | 0 | 0 |
| | NB Secondary Opportunities Fund III LP | New York | NY | Distribution | 06/21/2013 | 01/30/2023 | 315,048 | 0 | 0 | 0 | 0 | 0 | 0 | 315,048 | 315,048 | 0 | 0 | 0 | 0 |
| | Sentinel Capital Partners V, L.P. | New York | NY | Distribution | 07/18/2013 | 02/07/2023 | 2,519,515 | 0 | 0 | 0 | 0 | 0 | 0 | 2,519,515 | 2,519,515 | 0 | 0 | 0 | 0 |
| | Trident V, L.P. | Greenwich | CT | Distribution | 09/22/2010 | 02/17/2023 | 809,170 | 0 | 0 | 0 | 0 | 0 | 0 | 809,170 | 809,170 | 0 | 0 | 0 | 0 |
| | Carmel Global Software Fund L.P. | New York | NY | Liquidation | 05/05/2000 | 02/23/2023 | 1 | (1) | 0 | 0 | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Constellation Venture Capital II, L.P. | New York | NY | Liquidation | 05/15/2000 | 03/31/2023 | 91,294 | (18,380) | 0 | 0 | 0 | (18,380) | 0 | 72,914 | 72,914 | 0 | 0 | 0 | 16,380 |
| | RRE Ventures III-A, L.P. | New York | NY | Liquidation | 07/06/2001 | 03/30/2023 | 0 | 440,092 | 0 | 0 | 0 | 440,092 | 0 | 430,368 | (9,724) | 0 | (440,092) | (440,092) | 0 |
| | Vestar Capital Partners IV, L.P. | New York | NY | Liquidation | 12/15/1999 | 01/31/2023 | 2,805 | 61 | 0 | 0 | 0 | 61 | 0 | 2,866 | 1,008 | 0 | (1,858) | (1,858) | 0 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 3,841,199 | 421,772 | 0 | 0 | 0 | 421,772 | 0 | 4,253,247 | 3,811,297 | 0 | (441,950) | (441,950) | 16,380 |
| Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | |
| | Brookfield Strategic Real Estate Partners B, L.P. | New York | NY | Distribution | 04/25/2013 | 02/28/2023 | 1,885,337 | 0 | 0 | 0 | 0 | 0 | 0 | 1,885,337 | 1,885,337 | 0 | 0 | 0 | 0 |
| | Encore Housing Opportunity II, LP | Boca Raton | FL | Distribution | 03/21/2013 | 01/11/2023 | 846,083 | 0 | 0 | 0 | 0 | 0 | 0 | 846,083 | 846,083 | 0 | 0 | 0 | 0 |
| | HighBrook Income Property Fund, LP | New York | NY | Distribution | 10/11/2012 | 02/28/2023 | 144,957 | 0 | 0 | 0 | 0 | 0 | 0 | 144,957 | 144,957 | 0 | 0 | 0 | 0 |
| | Rubenstein Properties Fund II | Wilmington | DE | Distribution | 02/25/2014 | 03/31/2023 | 3,173 | 0 | 0 | 0 | 0 | 0 | 0 | 3,173 | 3,173 | 0 | 0 | 0 | 0 |
| | Blackstone Real Estate Debt Strategies II, L.P. | New York | NY | Liquidation | 04/09/2013 | 03/31/2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 109 |
| | Colony Investors VIII, L.P. | Santa Monica | CA | Liquidation | 01/01/2010 | 02/28/2023 | 27,924 | 3,530 | 0 | 0 | 0 | 3,530 | 0 | 31,454 | 27,205 | 0 | (4,249) | (4,249) | 0 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 2,907,474 | 3,530 | 0 | 0 | 0 | 3,530 | 0 | 2,911,004 | 2,906,755 | 0 | (4,249) | (4,249) | 109 |
| Joint Venture Interests - Other - Unaffiliated | | | | | | | | | | | | | | | | | | |
| | Cerberus Institutional Partners, L.P. (Series Four) | New York | NY | Distribution | 11/09/2006 | 02/27/2023 | 667,748 | 0 | 0 | 0 | 0 | 0 | 0 | 667,748 | 667,748 | 0 | 0 | 0 | 0 |
| | J.P. Morgan Global Maritime Investment Fund LP | Chicago | IL | Distribution | 06/09/2010 | 02/24/2023 | 8,040,454 | 0 | 0 | 0 | 0 | 0 | 0 | 8,040,454 | 8,040,454 | 0 | 0 | 0 | 0 |
| | Transportation Recovery Fund L.P. | New York | NY | Distribution | 08/23/2013 | 01/26/2023 | 528,308 | 0 | 0 | 0 | 0 | 0 | 0 | 528,308 | 528,308 | 0 | 0 | 0 | 0 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 9,236,510 | 0 | 0 | 0 | 0 | 0 | 0 | 9,236,510 | 9,236,510 | 0 | 0 | 0 | 0 |
| 6099999. Total - Unaffiliated | | | | | | | 16,577,493 | 425,302 | 0 | 0 | 0 | 425,302 | 0 | 16,993,071 | 16,546,871 | 0 | (446,199) | (446,199) | 16,489 |
| 6199999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6299999 - Totals | | | | | | | 16,577,493 | 425,302 | 0 | 0 | 0 | 425,302 | 0 | 16,993,071 | 16,546,871 | 0 | (446,199) | (446,199) | 16,489 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | | |
| 91282C-DH-1 | U S TREASURY NOTES .750 2024 11 | | 03/09/2023 | NOMURA SECURITIES INTL | | 27,934,085 | 30,000,000 | 71,478 | 1.A |
| 91282C-DZ-1 | U S TREASURY NOTES 1.500 2025 02 | | 03/08/2023 | BAS-MERRILL LYNCH | | 42,032,963 | 45,000,000 | 41,022 | 1.A FE |
| 91282C-EH-0 | U S TREASURY NOTES 2.625 2025 04 | | 03/23/2023 | TRAVELERS CASUALTY AND SURETY | | 19,460,160 | 20,000,000 | 229,327 | 1.A FE |
| 912828-YD-6 | U S TREASURY NOTES 1.375 2026 08 | | 03/03/2023 | NOMURA SECURITIES INTL | | 8,106,710 | 9,000,000 | 2,018 | 1.A |
| 912828-ZC-7 | U S TREASURY NOTES 1.125 2025 02 | | 03/08/2023 | BAS-MERRILL LYNCH | | 27,792,288 | 30,000,000 | 8,254 | 1.A |
| 3136BP-U7-4 | FNR 2023-11 EA 5.500 2053 03 | | 03/02/2023 | GOLDMAN SACHS & CO | | 24,961,914 | 25,000,000 | 114,583 | 1.A |
| 3136BP-WR-8 | FNR 2023-14 ED 5.500 2053 04 | | 03/08/2023 | VARIOUS | | 30,016,992 | 30,000,000 | 132,917 | 1.A |
| 3136BP-X7-1 | FNR 2023-17 DA 5.500 2053 03 | | 03/09/2023 | MORGAN STANLEY | | 24,993,164 | 25,000,000 | 114,583 | 1.A |
| 38375B-SF-0 | GNR 2012-H11 BA CMO 2.000 2062 05 | | 03/20/2023 | PAR WRITE-UP | | 64 | 64 | 0 | 1.A |
| 38375B-RQ-7 | GNR 2012-H12 HA CMO 2.000 2062 03 | | 03/20/2023 | PAR WRITE-UP | | 34 | 34 | 0 | 1.A |
| 38375B-TF-9 | GNR 2012-H14 GA CMO 2.000 2062 06 | | 03/20/2023 | PAR WRITE-UP | | 1,573 | 1,573 | 0 | 1.A |
| 38375B-TA-0 | GNR 2012-H16 HA CMO 2.000 2062 07 | | 03/20/2023 | PAR WRITE-UP | | 5,049 | 5,049 | 0 | 1.A |
| 38375B-K8-4 | GNR 2013-H04 BA CMO 1.650 2063 02 | | 03/20/2023 | PAR WRITE-UP | | 63 | 63 | 0 | 1.A |
| 38376R-GW-0 | GNR 2015-H22 HA CMO 2.550 2065 08 | | 03/20/2023 | PAR WRITE-UP | | 64,686 | 64,686 | 0 | 1.A |
| 38376R-LX-2 | GNR 2015-H29 HA CMO 2.500 2065 09 | | 03/20/2023 | PAR WRITE-UP | | 28,991 | 28,991 | 0 | 1.A |
| 38375U-WW-6 | GNR 2016-H11 GA CMO 2.000 2066 04 | | 03/20/2023 | PAR WRITE-UP | | 56,414 | 56,414 | 0 | 1.A |
| 38376R-VM-5 | GNR 2016-H13 JA CMO 2.000 2066 06 | | 03/20/2023 | PAR WRITE-UP | | 50,083 | 50,083 | 0 | 1.A |
| 38376R-YG-5 | GNR 2016-H20 FN CMO 5.315 2066 09 | | 03/20/2023 | PAR WRITE-UP | | 116,516 | 116,516 | 0 | 1.A |
| 38376R-G7-5 | GNR 2016-H24 DA CMO 2.500 2066 09 | | 03/20/2023 | PAR WRITE-UP | | 78,313 | 78,313 | 0 | 1.A |
| 38375U-J9-2 | GNR 2017-H19 MA CMO 2.500 2067 04 | | 03/20/2023 | PAR WRITE-UP | | 61,771 | 61,771 | 0 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 205,761,833 | 214,463,557 | 714,182 | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | |
| 091212-HP-8 | BIRMINGHAM PUBLIC SCHOOL 5.000 2040 05 | | 03/21/2023 | STIFEL NICOLAUS & CO INC | | 1,351,714 | 1,225,000 | 0 | 1.B FE |
| 091212-HQ-6 | BIRMINGHAM PUBLIC SCHOOL 5.000 2041 05 | | 03/21/2023 | STIFEL NICOLAUS & CO INC | | 1,431,053 | 1,300,000 | 0 | 1.B FE |
| 091212-HR-4 | BIRMINGHAM PUBLIC SCHOOL 5.000 2042 05 | | 03/21/2023 | STIFEL NICOLAUS & CO INC | | 1,098,180 | 1,000,000 | 0 | 1.B FE |
| 091212-HS-2 | BIRMINGHAM PUBLIC SCHOOL 5.000 2043 05 | | 03/21/2023 | STIFEL NICOLAUS & CO INC | | 1,176,803 | 1,075,000 | 0 | 1.B FE |
| 495080-WA-7 | KING CO SD#403 RENTON GO 4.250 2042 12 | | 02/23/2023 | PIPER JAFFRAY | | 19,893,000 | 20,000,000 | 0 | 1.A FE |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 24,950,750 | 24,600,000 | 0 | XXX |
| Bonds - U.S. Special Revenues | | | | | | | | | |
| 296163-BG-2 | ESCAMBIA CO SOL WST DISP 4.000 2039 04 | | 03/27/2023 | U S BANCORP | | 8,900,000 | 8,900,000 | 17,717 | 1.F FE |
| 546398-ZP-6 | LOUISIANA PUB FAC (AIR P 3.750 2043 12 | | 03/27/2023 | J P MORGAN CHASE SECURITIES INC | | 17,700,000 | 17,700,000 | 32,151 | 1.F FE |
| 546598-AA-1 | LOUISVILLE & JEFFERSON R 3.900 2029 01 | | 03/27/2023 | GOLDMAN SACHS & CO | | 27,000,000 | 27,000,000 | 53,305 | 1.G FE |
| 546598-AB-9 | LOUISVILLE & JEFFERSON R 3.900 2029 01 | | 03/27/2023 | J P MORGAN CHASE SECURITIES INC | | 20,500,000 | 20,500,000 | 39,821 | 1.G FE |
| 610532-BZ-5 | MONROE CO DEV AUTH GULF 4.100 2049 10 | | 03/27/2023 | MORGAN STANLEY | | 3,625,000 | 3,625,000 | 7,470 | 1.F FE |
| 3133KP-ZA-9 | FHLMC PASS THR #RA7937 5.000 2052 09 | | 03/29/2023 | BMO CAPITAL MARKETS | | 14,509,856 | 14,557,623 | 60,657 | 1.A |
| 3133KQ-E2-8 | FHLMC PASS THR #RA8253 5.500 2052 12 | | 03/21/2023 | BMO CAPITAL MARKETS | | 12,717,420 | 12,587,611 | 40,385 | 1.A |
| 3132DW-F6-5 | FHLMC PASS THR #SD8289 5.500 2053 01 | | 03/23/2023 | GOLDMAN SACHS & CO | | 19,941,189 | 19,707,166 | 78,281 | 1.A |
| 3132DW-G2-3 | FHLMC PASS THR #SD8317 6.000 2053 04 | | 03/21/2023 | CANTOR FITZGERALD | | 17,277,126 | 16,983,889 | 62,274 | 1.A |
| 3140XK-S9-2 | FNMA PASS THRU #FS4143 5.500 2053 03 | | 03/23/2023 | WELLS FARGO SECURITIES | | 10,131,250 | 10,000,000 | 39,722 | 1.A |
| 31418E-KV-1 | FNMA PASS THRU #MA4807 5.500 2052 11 | | 03/16/2023 | TD SECURITIES | | 9,723,210 | 9,658,319 | 28,036 | 1.A |
| 3136BP-WJ-6 | FNR 2023-7 CA 5.000 2045 08 | | 02/17/2023 | CITIGROUP GLOBAL MARKETS | | 29,777,344 | 30,000,000 | 112,500 | 1.A |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 191,802,395 | 191,219,607 | 572,319 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 00287Y-AQ-2 | ABBVIE INC 3.600 2025 05 | | 03/09/2023 | VARIOUS | | 14,241,543 | 14,830,000 | 172,534 | 2.A FE |
| 009158-BF-2 | AIR PRODUCTS & CHEMICALS 4.800 2033 03 | | 02/27/2023 | CITIGROUP GLOBAL MARKETS | | 14,974,050 | 15,000,000 | 0 | 1.F FE |
| 04636N-AF-0 | ASTRAZENECA FINANCE LLC 4.875 2028 03 | C | 02/28/2023 | BAS-MERRILL LYNCH | | 13,971,720 | 14,000,000 | 0 | 1.G 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 |
|---|---|---|---|---|---|---|---|---|---|
| 115637-AU-4 | BROWN-FORMAN 4.750 2033 04 | | 03/22/2023 | J P MORGAN CHASE SECURITIES INC | | 5,000,200 | 5,000,000 | 660 | 1.G FE |
| 15189X-BB-3 | CENTERPOINT ENERGY HOUST 4.950 2033 04 | | 03/20/2023 | MUFG SECURITIES AMERICAS INC | | 2,992,680 | 3,000,000 | 0 | 1.F FE |
| 166498-AA-9 | CHESTERFIELD REINSURANCE 7.125 2043 03 | | 02/24/2023 | APOLLO | | 25,000,000 | 25,000,000 | 0 | 1.F FE |
| 247109-G*-6 | DELMARVA POWER & LIGHT 5.300 2033 03 | | 02/28/2023 | MIZUHO INTERNATIONAL PLC | | 10,000,000 | 10,000,000 | 0 | 1.F Z |
| 370334-CT-9 | GENERAL MILLS INC 4.950 2033 03 | | 03/27/2023 | BARCLAYS CAPITAL INC | | 2,993,910 | 3,000,000 | 0 | 2.B FE |
| 24422E-WS-4 | JOHN DEERE CAPITAL CORP 5.150 2025 03 | | 02/27/2023 | BARCLAYS CAPITAL INC | | 9,993,600 | 10,000,000 | 0 | 1.F FE |
| 49177J-AA-0 | KENVUE INC (144A) 5.500 2025 03 | | 03/08/2023 | GOLDMAN SACHS & CO | | 4,998,150 | 5,000,000 | 0 | 1.E FE |
| 49177J-AC-6 | KENVUE INC (144A) 5.350 2026 03 | | 03/08/2023 | GOLDMAN SACHS & CO | | 4,997,150 | 5,000,000 | 0 | 1.E FE |
| 62482B-AA-0 | MEDLINE BORROWER LP (144 3.875 2029 04 | | 03/16/2023 | BAS-MERRILL LYNCH | | 842,500 | 1,000,000 | 18,191 | 4.A FE |
| 55342U-AG-9 | MPT OPER PARTNERS/FINL 5.250 2026 08 | | 03/21/2023 | GOLDMAN SACHS & CO | | 880,000 | 1,000,000 | 7,583 | 3.A FE |
| 641062-BK-9 | NESTLE HOLDINGS INC (144 5.250 2026 03 | C | 03/09/2023 | VARIOUS | | 7,019,540 | 7,000,000 | 0 | 1.D FE |
| 651229-AW-6 | NEWELL BRANDS INC 4.450 2026 04 | | 03/22/2023 | MORGAN STANLEY | | 942,500 | 1,000,000 | 21,385 | 3.B FE |
| 68233J-B#-0 | ONCOR ELECTRIC DELIVERY 5.500 2026 05 | | 03/02/2023 | MIZUHO INTERNATIONAL PLC | | 15,000,000 | 15,000,000 | 0 | 1.F Z |
| 879369-AG-1 | TELEFLEX INC (144A) 4.250 2028 06 | | 01/09/2023 | WELLS FARGO SECURITIES | | 470,000 | 500,000 | 2,361 | 3.B FE |
| 31429K-AK-9 | FEDERATION DES CAISSES D 5.700 2028 03 | A | 03/07/2023 | BARCLAYS CAPITAL INC | | 3,998,960 | 4,000,000 | 0 | 1.E FE |
| 20271R-AR-1 | COMMONWEALTH BANK AUST N 5.316 2026 03 | D | 03/06/2023 | BAS-MERRILL LYNCH | | 5,000,000 | 5,000,000 | 0 | 1.D FE |
| 539439-AX-7 | LLOYDS BANKING GROUP PLC 5.871 2029 03 | D | 02/27/2023 | MORGAN STANLEY | | 3,000,000 | 3,000,000 | 0 | 1.G FE |
| 58769J-AE-7 | MERCEDES-BENZ FINANCE (1 4.950 2025 03 | D | 03/27/2023 | CITIGROUP GLOBAL MARKETS | | 1,999,480 | 2,000,000 | 0 | 1.G FE |
| 81744K-AE-6 | SEMT 2023-2 A5 CMO (144A 4.500 2053 03 | | 03/09/2023 | J P MORGAN CHASE SECURITIES INC | | 23,718,750 | 25,000,000 | 50,000 | 1.A |
| 03027W-AM-4 | AMT 2023-1 (144A) 5.490 2028 03 | | 03/08/2023 | BARCLAYS CAPITAL INC | | 8,000,000 | 8,000,000 | 0 | 1.A FE |
| 344928-AA-4 | FORDO 2023-A A1 5.028 2024 04 | | 03/28/2023 | BNP PARIBAS | | 10,500,000 | 10,500,000 | 0 | 1.F Z |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 190,534,733 | 192,830,000 | 272,714 | XXX |
| 2509999997. Total - Bonds - Part 3 | | | | | | 613,049,712 | 623,113,164 | 1,559,216 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 613,049,712 | 623,113,164 | 1,559,216 | 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 | | | | | | | | | |
| 81377#-10-1 | TRAVELERS DISTRIBUTION ALLIANCE INC | | 03/15/2023 | CAPITAL CONTRIBUTION | 0.000 | 2,000,000 | | 0 | |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 2,000,000 | XXX | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 2,000,000 | XXX | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 2,000,000 | XXX | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 2,000,000 | XXX | 0 | XXX |
| 6009999999 - Totals | | | | | | 615,049,712 | XXX | 1,559,216 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | | |
| 12802R-AA-3 | CAL DIVE INT 4.930 | | 02/01/2023 | REDEEMED | | 61,009 | 61,009 | 61,009 | 61,150 | 0 | (141) | 0 | (141) | 0 | 61,009 | 0 | 0 | 0 | 1,504 | 02/01/2027 | 1.A |
| 88410X-AA-4 | THIRAX 1 LCC .968 | | 01/14/2023 | REDEEMED | | 99,096 | 99,096 | 99,096 | 99,096 | 0 | 0 | 0 | 0 | 0 | 99,096 | 0 | 0 | 0 | 240 | 01/14/2033 | 1.A |
| 912828-4V-9 | U S TREASURY BONDS 2.875 | | 02/28/2023 | J P MORGAN CHASE SECURITIES INC | | 2,944,617 | 3,145,000 | 3,557,302 | 3,458,048 | 0 | (8,838) | 0 | (8,838) | 0 | 3,449,210 | 0 | (504,593) | (504,593) | 48,706 | 08/15/2028 | 1.A |
| 91282C-CV-1 | U S TREASURY NOTES 1.125 | | 03/03/2023 | BARCLAYS CAPITAL INC | | 10,159,640 | 12,000,000 | 11,962,079 | 11,969,142 | 0 | 982 | 0 | 982 | 0 | 11,970,123 | 0 | (1,810,484) | (1,810,484) | 69,701 | 08/31/2028 | 1.A |
| 91282C-CV-1 | U S TREASURY NOTES 1.125 | | 02/17/2023 | NOMURA SECURITIES INTL | | 30,010,993 | 35,000,000 | 34,889,398 | 34,909,996 | 0 | 2,312 | 0 | 2,312 | 0 | 34,912,308 | 0 | (4,901,315) | (4,901,315) | 189,261 | 08/31/2028 | 1.A |
| 912828-6A-3 | U S TREASURY NOTES 2.625 | | 01/20/2023 | WELLS FARGO SECURITIES | | 9,664,029 | 10,000,000 | 9,529,330 | 9,545,544 | 0 | 8,773 | 0 | 8,773 | 0 | 9,554,317 | 0 | 109,712 | 109,712 | 125,543 | 01/31/2026 | 1.A |
| 228027-AA-6 | VESSEL MANAGEMENT SERV 3.432 | | 02/15/2023 | REDEEMED | | 30,000 | 30,000 | 30,000 | 29,640 | 0 | 360 | 0 | 360 | 0 | 30,000 | 0 | 0 | 0 | 515 | 08/15/2036 | 1.A |
| 228027-AB-4 | VESSEL MANAGEMENT SERV 3.477 | | 01/16/2023 | REDEEMED | | 40,000 | 40,000 | 40,000 | 39,999 | 0 | 1 | 0 | 1 | 0 | 40,000 | 0 | 0 | 0 | 695 | 01/16/2037 | 1.A |
| 36179S-UT-2 | GNMA II PASS #MA4194 2.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 40,119 | 40,119 | 39,756 | 39,651 | 0 | 469 | 0 | 469 | 0 | 40,119 | 0 | 0 | 0 | 172 | 01/20/2047 | 1.A |
| 36179T-G2-5 | GNMA II PASS #MA4717 2.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 156,612 | 156,612 | 155,291 | 155,136 | 0 | 1,476 | 0 | 1,476 | 0 | 156,612 | 0 | 0 | 0 | 656 | 09/20/2047 | 1.A |
| 36179M-E2-2 | GNMA II PASS #00MA0153 3.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 13,611 | 13,611 | 13,804 | 13,803 | 0 | (192) | 0 | (192) | 0 | 13,611 | 0 | 0 | 0 | 60 | 06/20/2042 | 1.A |
| 36202C-3X-9 | GNMA II PASS #2614 6.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 871 | 871 | 844 | 858 | 0 | 13 | 0 | 13 | 0 | 871 | 0 | 0 | 0 | 8 | 07/20/2028 | 1.A |
| 36202D-6D-8 | GNMA II PASS #3568 5.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 27,941 | 27,941 | 27,766 | 27,788 | 0 | 153 | 0 | 153 | 0 | 27,941 | 0 | 0 | 0 | 226 | 06/20/2034 | 1.A |
| 36202E-BU-2 | GNMA II PASS #3651 5.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 60,235 | 60,235 | 59,859 | 59,907 | 0 | 328 | 0 | 328 | 0 | 60,235 | 0 | 0 | 0 | 476 | 12/20/2034 | 1.A |
| 36202E-DD-8 | GNMA II PASS #3700 4.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 2,472 | 2,472 | 2,341 | 2,368 | 0 | 104 | 0 | 104 | 0 | 2,472 | 0 | 0 | 0 | 19 | 04/20/2035 | 1.A |
| 36202E-ET-2 | GNMA II PASS #3746 4.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 10,719 | 10,719 | 10,216 | 10,302 | 0 | 418 | 0 | 418 | 0 | 10,719 | 0 | 0 | 0 | 81 | 08/20/2035 | 1.A |
| 36202E-E7-0 | GNMA II PASS #3758 4.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 48,513 | 48,513 | 46,300 | 46,880 | 0 | 1,633 | 0 | 1,633 | 0 | 48,513 | 0 | 0 | 0 | 363 | 09/20/2035 | 1.A |
| 36202E-E8-8 | GNMA II PASS #3759 5.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 15,099 | 15,099 | 15,055 | 15,056 | 0 | 44 | 0 | 44 | 0 | 15,099 | 0 | 0 | 0 | 132 | 09/20/2035 | 1.A |
| 36202E-FL-8 | GNMA II PASS #3771 4.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 13,882 | 13,882 | 13,351 | 13,483 | 0 | 399 | 0 | 399 | 0 | 13,882 | 0 | 0 | 0 | 104 | 10/20/2035 | 1.A |
| 36202E-F2-0 | GNMA II PASS #3785 5.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 42,151 | 42,151 | 41,261 | 41,410 | 0 | 741 | 0 | 741 | 0 | 42,151 | 0 | 0 | 0 | 368 | 11/20/2035 | 1.A |
| 36202E-HF-9 | GNMA II PASS #3830 5.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 14,059 | 14,059 | 13,481 | 13,495 | 0 | 564 | 0 | 564 | 0 | 14,059 | 0 | 0 | 0 | 105 | 03/20/2036 | 1.A |
| 3622A2-6K-3 | GNMA II PASS #784474 3.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 194,409 | 194,409 | 196,110 | 196,827 | 0 | (2,418) | 0 | (2,418) | 0 | 194,409 | 0 | 0 | 0 | 1,271 | 02/20/2048 | 1.A |
| 36177P-CY-9 | GNMA PASS TH #00794586 3.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 77,869 | 77,869 | 81,166 | 82,478 | 0 | (4,609) | 0 | (4,609) | 0 | 77,869 | 0 | 0 | 0 | 263 | 03/15/2042 | 1.A |
| 36213E-WV-4 | GNMA PASS TH #552460 6.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 448 | 448 | 435 | 434 | 0 | 14 | 0 | 14 | 0 | 448 | 0 | 0 | 0 | 4 | 03/15/2032 | 1.A |
| 36201M-SA-1 | GNMA PASS TH #587413 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 628 | 628 | 642 | 639 | 0 | (11) | 0 | (11) | 0 | 628 | 0 | 0 | 0 | 6 | 11/15/2032 | 1.A |
| 36201M-SJ-2 | GNMA PASS TH #587421 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 2,056 | 2,056 | 2,101 | 2,087 | 0 | (31) | 0 | (31) | 0 | 2,056 | 0 | 0 | 0 | 18 | 11/15/2032 | 1.A |
| 36200M-YX-5 | GNMA PASS TH #604726 4.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 15,257 | 15,257 | 14,541 | 14,713 | 0 | 543 | 0 | 543 | 0 | 15,257 | 0 | 0 | 0 | 74 | 10/15/2033 | 1.A |
| 36290R-YQ-0 | GNMA PASS TH #615519 4.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 4,494 | 4,494 | 4,235 | 4,315 | 0 | 179 | 0 | 179 | 0 | 4,494 | 0 | 0 | 0 | 34 | 09/15/2033 | 1.A |
| 36290R-6X-6 | GNMA PASS TH #615686 4.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 2,695 | 2,695 | 2,539 | 2,587 | 0 | 107 | 0 | 107 | 0 | 2,695 | 0 | 0 | 0 | 15 | 10/15/2033 | 1.A |
| 3620AQ-PR-8 | GNMA PASS TH #736732 4.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 1,791 | 1,791 | 1,799 | 1,802 | 0 | (11) | 0 | (11) | 0 | 1,791 | 0 | 0 | 0 | 14 | 05/15/2040 | 1.A |
| 3620AW-FY-1 | GNMA PASS TH #741883 4.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 1,795 | 1,795 | 1,803 | 1,805 | 0 | (10) | 0 | (10) | 0 | 1,795 | 0 | 0 | 0 | 14 | 05/15/2040 | 1.A |
| 38378A-CR-0 | GNR 2011-151 JY CMO 3.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 142,589 | 142,589 | 143,079 | 142,738 | 0 | (150) | 0 | (150) | 0 | 142,589 | 0 | 0 | 0 | 706 | 02/20/2041 | 1.A |
| 38375B-RQ-7 | GNR 2012-H12 HA CMO 2.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 40 | 40 | 40 | 40 | 0 | 0 | 0 | 0 | 0 | 40 | 0 | 0 | 0 | 0 | 03/20/2062 | 1.A |
| 38375B-TF-9 | GNR 2012-H14 GA CMO 2.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 14,889 | 14,889 | 14,857 | 14,864 | 0 | 25 | 0 | 25 | 0 | 14,889 | 0 | 0 | 0 | 50 | 06/20/2062 | 1.A |
| 38375B-TA-0 | GNR 2012-H16 HA CMO 2.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 91,691 | 91,691 | 91,956 | 91,651 | 0 | 40 | 0 | 40 | 0 | 91,691 | 0 | 0 | 0 | 415 | 07/20/2062 | 1.A |
| 38376R-GW-0 | GNR 2015-H22 HA CMO 2.550 | | 03/20/2023 | PAID ON PRINCIPAL | | 579,624 | 579,624 | 577,618 | 578,490 | 0 | 1,134 | 0 | 1,134 | 0 | 579,624 | 0 | 0 | 0 | 3,221 | 08/20/2065 | 1.A |
| 38376R-LX-2 | GNR 2015-H29 HA CMO 2.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 297,946 | 297,946 | 295,897 | 297,120 | 0 | 826 | 0 | 826 | 0 | 297,946 | 0 | 0 | 0 | 1,027 | 09/20/2065 | 1.A |
| 38375U-WW-6 | GNR 2016-H11 GA CMO 2.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 787,878 | 787,878 | 761,533 | 777,523 | 0 | 10,355 | 0 | 10,355 | 0 | 787,878 | 0 | 0 | 0 | 3,051 | 04/20/2066 | 1.A |
| 38376R-VM-5 | GNR 2016-H13 JA CMO 2.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 718,928 | 718,928 | 686,576 | 703,938 | 0 | 14,990 | 0 | 14,990 | 0 | 718,928 | 0 | 0 | 0 | 2,625 | 06/20/2066 | 1.A |
| 38376R-YG-5 | GNR 2016-H20 FN CMO 5.316 | | 03/20/2023 | PAID ON PRINCIPAL | | 449,061 | 449,061 | 448,219 | 472,348 | 0 | (23,287) | 0 | (23,287) | 0 | 449,061 | 0 | 0 | 0 | 3,517 | 09/20/2066 | 1.A |
| 38376R-G7-5 | GNR 2016-H24 DA CMO 2.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 118,148 | 118,148 | 115,601 | 116,989 | 0 | 1,159 | 0 | 1,159 | 0 | 118,148 | 0 | 0 | 0 | 269 | 09/20/2066 | 1.A |
| 38375U-J9-2 | GNR 2017-H19 MA CMO 2.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 324,568 | 324,568 | 321,931 | 323,117 | 0 | 1,451 | 0 | 1,451 | 0 | 324,568 | 0 | 0 | 0 | 1,551 | 04/20/2067 | 1.A |
| 38380U-WQ-2 | GNR 2018-11 PA CMO 3.000 | | 03/20/2023 | PAID ON PRINCIPAL | | 60,203 | 60,203 | 59,922 | 59,939 | 0 | 264 | 0 | 264 | 0 | 60,203 | 0 | 0 | 0 | 360 | 12/20/2047 | 1.A |
| 38381A-E2-8 | GNR 2018-151 P CMO 3.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 80,532 | 80,532 | 80,305 | 80,322 | 0 | 210 | 0 | 210 | 0 | 80,532 | 0 | 0 | 0 | 464 | 01/20/2047 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..36225C-B7-0 | G2 (ARM) #80061 2.875 | | 03/20/2023 | PAID ON PRINCIPAL | | 284 | 284 | 286 | 281 | 0 | 3 | 0 | 3 | 0 | 284 | 0 | 0 | 0 | 1 | 04/20/2027 | 1.A |
| ..36225C-CN-4 | G2 (ARM) #80076 2.875 | | 03/20/2023 | PAID ON PRINCIPAL | | 694 | 694 | 702 | 688 | 0 | 6 | 0 | 6 | 0 | 694 | 0 | 0 | 0 | 3 | 05/20/2027 | 1.A |
| ..36225C-C9-5 | G2 (ARM) #80095 2.625 | | 03/20/2023 | PAID ON PRINCIPAL | | 385 | 385 | 389 | 384 | 0 | 1 | 0 | 1 | 0 | 385 | 0 | 0 | 0 | 2 | 07/20/2027 | 1.A |
| ..36198V-KR-7 | GN AI8404 (PROJECT LOA 3.310 | | 03/15/2023 | PAID ON PRINCIPAL | | 195,470 | 195,470 | 206,099 | 201,040 | 0 | (5,570) | 0 | (5,570) | 0 | 195,470 | 0 | 0 | 0 | 1,079 | 05/15/2030 | 1.A |
| ..38379K-VJ-4 | GNR 2015-101 AB (PROJE 2.400 | | 03/16/2023 | PAID ON PRINCIPAL | | 31,153 | 31,153 | 31,160 | 31,126 | 0 | 27 | 0 | 27 | 0 | 31,153 | 0 | 0 | 0 | 125 | 07/16/2048 | 1.A |
| ..38379K-GA-0 | GNR 2015-32 AG (PROJEC 2.300 | | 03/16/2023 | PAID ON PRINCIPAL | | 20,594 | 20,594 | 20,377 | 20,391 | 0 | 202 | 0 | 202 | 0 | 20,594 | 0 | 0 | 0 | 79 | 02/16/2049 | 1.A |
| ..38379U-PD-2 | GNR 2016-50 A (PROJECT 2.300 | | 03/16/2023 | PAID ON PRINCIPAL | | 11,572 | 11,572 | 11,604 | 11,576 | 0 | (5) | 0 | (5) | 0 | 11,572 | 0 | 0 | 0 | 44 | 07/16/2052 | 1.A |
| ..38379U-SP-2 | GNR 2016-64 CA (PROJEC 2.300 | | 03/16/2023 | PAID ON PRINCIPAL | | 77,339 | 77,339 | 77,460 | 77,369 | 0 | (30) | 0 | (30) | 0 | 77,339 | 0 | 0 | 0 | 391 | 03/16/2045 | 1.A |
| ..38379U-XR-2 | GNR 2016-98 AF (PROJEC 2.350 | | 03/16/2023 | PAID ON PRINCIPAL | | 15,746 | 15,746 | 15,371 | 15,333 | 0 | 413 | 0 | 413 | 0 | 15,746 | 0 | 0 | 0 | 62 | 03/16/2057 | 1.A |
| ..38379R-V6-7 | GNR 2017-124 AB (PROJE 2.650 | | 03/16/2023 | PAID ON PRINCIPAL | | 49,597 | 49,597 | 49,465 | 49,461 | 0 | 136 | 0 | 136 | 0 | 49,597 | 0 | 0 | 0 | 219 | 08/16/2057 | 1.A |
| ..38379R-4V-2 | GNR 2017-143 AC (PROJE 2.600 | | 03/16/2023 | PAID ON PRINCIPAL | | 2,878,679 | 2,878,679 | 2,871,735 | 2,871,793 | 0 | 6,886 | 0 | 6,886 | 0 | 2,878,679 | 0 | 0 | 0 | 12,465 | 07/16/2057 | 1.A |
| ..38380J-FU-7 | GNR 2017-171 AC (PROJE 2.500 | | 03/16/2023 | PAID ON PRINCIPAL | | 36,027 | 36,027 | 35,375 | 35,270 | 0 | 757 | 0 | 757 | 0 | 36,027 | 0 | 0 | 0 | 150 | 09/16/2054 | 1.A |
| ..38380J-HP-6 | GNR 2017-181 AG (PROJE 2.600 | | 03/16/2023 | PAID ON PRINCIPAL | | 76,055 | 76,055 | 74,579 | 74,660 | 0 | 1,396 | 0 | 1,396 | 0 | 76,055 | 0 | 0 | 0 | 330 | 02/16/2059 | 1.A |
| ..38380J-GM-4 | GNR 2017-185 AC (PROJE 2.600 | | 03/16/2023 | PAID ON PRINCIPAL | | 45,152 | 45,152 | 43,895 | 43,626 | 0 | 1,527 | 0 | 1,527 | 0 | 45,152 | 0 | 0 | 0 | 147 | 03/16/2058 | 1.A |
| ..38379U-7A-8 | GNR 2017-30 AB (PROJEC 2.400 | | 03/16/2023 | PAID ON PRINCIPAL | | 19,246 | 19,246 | 18,927 | 18,926 | 0 | 320 | 0 | 320 | 0 | 19,246 | 0 | 0 | 0 | 77 | 03/16/2051 | 1.A |
| ..38380J-KW-7 | GNR 2018-4 AE (PROJECT 2.450 | | 03/16/2023 | PAID ON PRINCIPAL | | 341,062 | 341,062 | 333,414 | 333,545 | 0 | 7,516 | 0 | 7,516 | 0 | 341,062 | 0 | 0 | 0 | 746 | 08/16/2058 | 1.A |
| ..38380J-MC-9 | GNR 2018-9 AB (PROJEC 2.500 | | 03/16/2023 | PAID ON PRINCIPAL | | 30,531 | 30,531 | 29,610 | 29,636 | 0 | 895 | 0 | 895 | 0 | 30,531 | 0 | 0 | 0 | 121 | 05/16/2058 | 1.A |
| ..38380M-J6-9 | GNR 2019-17 AK (PROJEC 3.250 | | 03/16/2023 | PAID ON PRINCIPAL | | 11,382 | 11,382 | 11,272 | 11,361 | 0 | 21 | 0 | 21 | 0 | 11,382 | 0 | 0 | 0 | 62 | 03/16/2059 | 1.A |
| ..83162C-UG-6 | SBAP 2011-20I 1 2.850 | | 03/01/2023 | PAID ON PRINCIPAL | | 118,968 | 118,968 | 119,154 | 119,009 | 0 | (41) | 0 | (41) | 0 | 118,968 | 0 | 0 | 0 | 1,695 | 09/01/2031 | 1.A |
| ..83162C-XD-0 | SBAP 2015-20G 1 2.880 | | 01/01/2023 | PAID ON PRINCIPAL | | 232,386 | 232,386 | 232,077 | 231,435 | 0 | 950 | 0 | 950 | 0 | 232,386 | 0 | 0 | 0 | 3,499 | 07/01/2035 | 1.A |
| ..83162C-XZ-1 | SBAP 2016-10E 1 1.800 | | 03/01/2023 | PAID ON PRINCIPAL | | 127,368 | 127,368 | 127,368 | 127,316 | 0 | 52 | 0 | 52 | 0 | 127,368 | 0 | 0 | 0 | 1,146 | 09/01/2026 | 1.A |
| ..83162C-YL-1 | SBAP 2017-10B 1 2.630 | | 03/01/2023 | PAID ON PRINCIPAL | | 96,285 | 96,285 | 96,285 | 96,178 | 0 | 107 | 0 | 107 | 0 | 96,285 | 0 | 0 | 0 | 1,266 | 03/01/2027 | 1.A |
| ..83162C-YV-9 | SBAP 2017-10E 1 1.980 | | 03/01/2023 | PAID ON PRINCIPAL | | 130,540 | 130,540 | 130,540 | 130,463 | 0 | 77 | 0 | 77 | 0 | 130,540 | 0 | 0 | 0 | 1,292 | 09/01/2027 | 1.A |
| ..83162C-YG-2 | SBAP 2017-20A 1 2.800 | | 01/01/2023 | PAID ON PRINCIPAL | | 133,172 | 133,172 | 133,172 | 132,709 | 0 | 463 | 0 | 463 | 0 | 133,172 | 0 | 0 | 0 | 1,895 | 01/01/2037 | 1.A |
| ..83162C-YM-9 | SBAP 2017-20C 1 3.040 | | 03/01/2023 | PAID ON PRINCIPAL | | 375,743 | 375,743 | 375,743 | 373,445 | 0 | 2,299 | 0 | 2,299 | 0 | 375,743 | 0 | 0 | 0 | 5,956 | 03/01/2037 | 1.A |
| ..83162C-YT-4 | SBAP 2017-20G 1 2.980 | | 01/01/2023 | PAID ON PRINCIPAL | | 424,810 | 424,810 | 430,809 | 428,432 | 0 | (3,623) | 0 | (3,623) | 0 | 424,810 | 0 | 0 | 0 | 6,661 | 07/01/2037 | 1.A |
| ..83162C-YW-7 | SBAP 2017-20I 1 2.590 | | 03/01/2023 | PAID ON PRINCIPAL | | 888,330 | 888,330 | 888,330 | 884,696 | 0 | 3,634 | 0 | 3,634 | 0 | 888,330 | 0 | 0 | 0 | 11,825 | 09/01/2037 | 1.A |
| ..83162C-ZC-0 | SBAP 2018-20A 1 2.920 | | 01/01/2023 | PAID ON PRINCIPAL | | 479,193 | 479,193 | 479,193 | 478,288 | 0 | 905 | 0 | 905 | 0 | 479,193 | 0 | 0 | 0 | 7,567 | 01/01/2038 | 1.A |
| ..83162C-ZF-3 | SBAP 2018-20B 1 3.220 | | 02/01/2023 | PAID ON PRINCIPAL | | 317,803 | 317,803 | 315,916 | 314,671 | 0 | 3,132 | 0 | 3,132 | 0 | 317,803 | 0 | 0 | 0 | 5,620 | 02/01/2038 | 1.A |
| ..83162C-B3-6 | SBAP 2019-20C 1 3.200 | | 03/01/2023 | PAID ON PRINCIPAL | | 300,807 | 300,807 | 300,807 | 299,914 | 0 | 893 | 0 | 893 | 0 | 300,807 | 0 | 0 | 0 | 5,218 | 03/01/2039 | 1.A |
| ..831641-EY-7 | SBIC 2013-10A 1 2.351 | | 03/10/2023 | MATURED | | 274,912 | 274,912 | 277,595 | 274,918 | 0 | (6) | 0 | (6) | 0 | 274,912 | 0 | 0 | 0 | 3,205 | 03/10/2023 | 1.A |
| ..831641-FH-3 | SBIC 2017-10A 1 2.845 | | 03/10/2023 | PAID ON PRINCIPAL | | 1,318,301 | 1,318,301 | 1,319,278 | 1,318,925 | 0 | (624) | 0 | (624) | 0 | 1,318,301 | 0 | 0 | 0 | 18,599 | 03/10/2027 | 1.A |
| ..831641-FK-6 | SBIC 2018-10A 1 3.187 | | 03/10/2023 | PAID ON PRINCIPAL | | 670,687 | 670,687 | 670,687 | 670,597 | 0 | 89 | 0 | 89 | 0 | 670,687 | 0 | 0 | 0 | 10,600 | 03/10/2028 | 1.A |
| ..831641-FM-2 | SBIC 2019-10A 1 3.113 | | 03/10/2023 | PAID ON PRINCIPAL | | 1,116,898 | 1,116,898 | 1,116,898 | 1,116,837 | 0 | 62 | 0 | 62 | 0 | 1,116,898 | 0 | 0 | 0 | 17,242 | 03/10/2029 | 1.A |
| ..831641-FP-5 | SBIC 2020-10A 1 2.078 | | 03/10/2023 | PAID ON PRINCIPAL | | 164,990 | 164,990 | 164,990 | 164,979 | 0 | 11 | 0 | 11 | 0 | 164,990 | 0 | 0 | 0 | 1,700 | 03/10/2030 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 68,435,363 | 75,801,086 | 75,521,006 | 75,508,798 | 0 | 33,246 | 0 | 33,246 | 0 | 75,542,044 | 0 | (7,106,680) | (7,106,680) | 578,992 | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| ..68608U-3R-5 | OREGON GENERAL OBLIGAT 4.000 | | 02/22/2023 | JEFFERIES & CO INC<br>STIFEL NICOLAUS & CO INC | | 3,787,195 | 3,690,000 | 4,148,483 | 3,815,395 | 0 | (6,778) | 0 | (6,778) | 0 | 3,808,617 | 0 | (21,422) | (21,422) | 82,820 | 08/01/2031 | 1.B FE |
| ..68609B-HG-5 | OREGON GENERAL OBLIGAT 5.000 | | 01/31/2023 | | | 7,032,495 | 6,695,000 | 7,890,727 | 7,003,558 | 0 | (10,705) | 0 | (10,705) | 0 | 6,992,852 | 0 | 39,643 | 39,643 | 83,688 | 05/01/2035 | 1.B FE |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 10,819,690 | 10,385,000 | 12,039,210 | 10,818,953 | 0 | (17,484) | 0 | (17,484) | 0 | 10,801,469 | 0 | 18,221 | 18,221 | 166,508 | XXX | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| ..005158-XB-1 | ADA & CANYON COS JT SD 5.000 | | 03/06/2023 | MUNI CENTER | | 109,894 | 100,000 | 117,630 | 110,024 | 0 | (329) | 0 | (329) | 0 | 109,694 | 0 | 200 | 200 | 2,403 | 09/15/2036 | 1.A FE |
| ..006449-HN-5 | ADAMS CO SD #12 GO S20 5.500 | | 03/03/2023 | UBS AG | | 850,605 | 750,000 | 978,825 | 906,233 | 0 | (4,512) | 0 | (4,512) | 0 | 901,722 | 0 | (51,117) | (51,117) | 9,281 | 12/15/2034 | 1.C FE |
| ..018095-C5-6 | ALLEN GENERAL OBLIGATI 4.000 | | 01/12/2023 | WELLS FARGO SECURITIES | | 649,230 | 635,000 | 703,891 | 659,736 | 0 | (500) | 0 | (500) | 0 | 659,236 | 0 | (10,005) | (10,005) | 10,442 | 08/15/2029 | 1.A FE |
| ..018095-C6-4 | ALLEN GENERAL OBLIGATI 4.000 | | 02/15/2023 | WELLS FARGO SECURITIES | | 668,620 | 660,000 | 729,016 | 684,813 | 0 | (1,880) | 0 | (1,880) | 0 | 682,934 | 0 | (14,314) | (14,314) | 13,273 | 08/15/2030 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..018095-C7-2 | ALLEN GENERAL OBLIGATI 4.000 | | 01/26/2023 | WELLS FARGO SECURITIES | | 698,419 | 685,000 | 754,315 | 709,948 | 0 | (1,091) | 0 | (1,091) | 0 | 708,857 | 0 | (10,438) | (10,438) | 12,330 | 08/15/2031 | 1.A FE |
| ..033161-6Y-1 | ANCHORAGE GENERAL OBLI 5.000 | | 02/02/2023 | FIFTH THIRD SECURITIES | | 1,158,409 | 1,015,000 | 1,206,165 | 1,127,847 | 0 | (1,618) | 0 | (1,618) | 0 | 1,126,230 | 0 | 32,180 | 32,180 | 21,428 | 09/01/2033 | 1.C FE |
| ..033161-6Z-8 | ANCHORAGE GENERAL OBLI 5.000 | | 02/02/2023 | FIFTH THIRD SECURITIES | | 1,419,600 | 1,250,000 | 1,484,213 | 1,388,284 | 0 | (1,982) | 0 | (1,982) | 0 | 1,386,302 | 0 | 33,298 | 33,298 | 26,389 | 09/01/2034 | 1.C FE |
| ..041826-P3-6 | ARLINGTON ISD GENERAL 4.000 | | 02/15/2023 | REDEEMED | | 2,500,000 | 2,500,000 | 2,663,850 | 2,502,535 | 0 | (2,535) | 0 | (2,535) | 0 | 2,500,000 | 0 | 0 | 0 | 50,000 | 02/15/2029 | 1.A FE |
| ..041826-P6-9 | ARLINGTON ISD GENERAL 4.000 | | 02/15/2023 | REDEEMED | | 3,380,000 | 3,380,000 | 3,547,141 | 3,382,550 | 0 | (2,550) | 0 | (2,550) | 0 | 3,380,000 | 0 | 0 | 0 | 67,600 | 02/15/2032 | 1.A FE |
| ..052430-KN-4 | AUSTIN ISD GENERAL OBL 4.000 | | 01/09/2023 | CITIGROUP GLOBAL MARKETS | | 1,036,290 | 1,000,000 | 1,111,630 | 1,053,098 | 0 | (498) | 0 | (498) | 0 | 1,052,599 | 0 | (16,309) | (16,309) | 17,667 | 08/01/2032 | 1.A FE |
| ..052430-KP-9 | AUSTIN ISD GENERAL OBL 4.000 | | 01/09/2023 | CITIGROUP GLOBAL MARKETS | | 1,450,806 | 1,400,000 | 1,467,774 | 1,422,656 | 0 | (202) | 0 | (202) | 0 | 1,422,454 | 0 | 28,352 | 28,352 | 24,733 | 08/01/2033 | 1.A FE |
| ..05914F-TD-2 | BALTIMORE CO GENERAL O 4.000 | | 01/03/2023 | MORGAN STANLEY | | 1,472,955 | 1,455,000 | 1,592,949 | 1,492,467 | 0 | (285) | 0 | (285) | 0 | 1,492,182 | 0 | (19,228) | (19,228) | 24,735 | 08/01/2031 | 1.A FE |
| ..082887-NL-0 | BENTON CO SD #17 KENNE 5.000 | | 02/10/2023 | CITIGROUP GLOBAL MARKETS | | 1,401,670 | 1,335,000 | 1,564,660 | 1,440,012 | 0 | (4,988) | 0 | (4,988) | 0 | 1,435,024 | 0 | (33,354) | (33,354) | 13,350 | 12/01/2031 | 1.A FE |
| ..082887-NM-8 | BENTON CO SD #17 KENNE 5.000 | | 03/08/2023 | FIFTH THIRD SECURITIES | | 1,726,971 | 1,665,000 | 1,921,177 | 1,735,304 | 0 | (5,344) | 0 | (5,344) | 0 | 1,729,961 | 0 | (2,989) | (2,989) | 22,663 | 12/01/2032 | 1.A FE |
| ..08377P-CY-6 | BERGEN CO IMPT AUTH CN 4.000 | | 01/09/2023 | JANNEY MONTGOMERY SCOTT INC | | 1,944,270 | 1,900,000 | 2,117,170 | 1,976,614 | 0 | (1,192) | 0 | (1,192) | 0 | 1,975,422 | 0 | (31,152) | (31,152) | 33,567 | 08/01/2027 | 1.A FE |
| ..08377P-DD-1 | BERGEN CO IMPT AUTH CN 4.000 | | 03/08/2023 | MUNI CENTER | | 101,916 | 100,000 | 109,892 | 103,505 | 0 | (420) | 0 | (420) | 0 | 103,086 | 0 | (1,170) | (1,170) | 2,433 | 08/01/2032 | 1.A FE |
| ..08377P-DE-9 | BERGEN CO IMPT AUTH CN 4.000 | | 03/03/2023 | MUNI CENTER | | 101,882 | 100,000 | 109,630 | 103,416 | 0 | (391) | 0 | (391) | 0 | 103,025 | 0 | (1,143) | (1,143) | 2,400 | 08/01/2033 | 1.A FE |
| ..083778-LN-8 | BERGEN CO IMPT AUTH CN 3.250 | | 03/30/2023 | SEAPORT GROUP | | 636,442 | 620,000 | 638,619 | 627,970 | 0 | (489) | 0 | (489) | 0 | 627,481 | 0 | 8,962 | 8,962 | 6,717 | 12/01/2027 | 1.A FE |
| ..083778-LP-3 | BERGEN CO IMPT AUTH CN 3.250 | | 02/08/2023 | SEAPORT GROUP | | 652,469 | 635,000 | 644,722 | 639,177 | 0 | (117) | 0 | (117) | 0 | 639,060 | 0 | 13,409 | 13,409 | 3,956 | 12/01/2028 | 1.A FE |
| ..083778-LU-2 | BERGEN CO IMPT AUTH CN 3.750 | | 02/10/2023 | MUNI CENTER | | 210,776 | 200,000 | 203,996 | 201,738 | 0 | (53) | 0 | (53) | 0 | 201,685 | 0 | 9,091 | 9,091 | 1,521 | 12/01/2033 | 1.A FE |
| ..091212-DN-7 | BIRMINGHAM PUBLIC SCHO 5.000 | | 01/10/2023 | LOOP CAPITAL MARKETS | | 1,961,816 | 1,860,000 | 2,176,070 | 2,001,700 | 0 | (1,658) | 0 | (1,658) | 0 | 2,000,041 | 0 | (38,225) | (38,225) | 18,083 | 05/01/2029 | 1.C FE |
| ..093887-NU-7 | BLOOMFIELD HILLS SCH D 5.000 | | 02/16/2023 | COMMERCE BANK | | 730,371 | 655,000 | 747,886 | 747,886 | 0 | (743) | 0 | (743) | 0 | 747,142 | 0 | (16,772) | (16,772) | 1,456 | 05/01/2028 | 1.B FE |
| ..132285-3M-7 | CAMBRIDGE GEN OBLIG LT 3.250 | | 03/01/2023 | JEFFERIES & CO INC | | 546,700 | 550,000 | 569,877 | 556,845 | 0 | (351) | 0 | (351) | 0 | 556,494 | 0 | (9,794) | (9,794) | 9,782 | 02/15/2033 | 1.A FE |
| ..142665-EY-0 | CARLSBAD USD GO REF S2 4.000 | | 02/24/2023 | STIFEL NICOLAUS & CO INC | | 1,421,558 | 1,375,000 | 1,522,524 | 1,447,597 | 0 | (2,465) | 0 | (2,465) | 0 | 1,445,131 | 0 | (23,574) | (23,574) | 17,722 | 05/01/2034 | 1.B FE |
| ..147051-UT-1 | CARY GENERAL OBLIGATIO 4.000 | | 01/10/2023 | RBC CAPITAL MARKETS | | 1,016,670 | 1,000,000 | 1,092,720 | 1,026,603 | 0 | (689) | 0 | (689) | 0 | 1,025,915 | 0 | (9,245) | (9,245) | 14,556 | 03/01/2032 | 1.A FE |
| ..147879-GV-6 | CASS CO SD#R-2 RAYMORE 2.875 | | 03/01/2023 | REDEEMED | | 1,420,000 | 1,420,000 | 1,426,447 | 1,420,113 | 0 | (113) | 0 | (113) | 0 | 1,420,000 | 0 | 0 | 0 | 20,413 | 03/01/2031 | 1.A |
| ..14984P-AP-0 | CECIL CO GENERAL OBLIG 3.000 | | 03/07/2023 | MUNI CENTER | | 501,925 | 500,000 | 538,895 | 519,634 | 0 | (1,247) | 0 | (1,247) | 0 | 518,386 | 0 | (16,461) | (16,461) | 4,083 | 12/01/2027 | 1.B FE |
| ..159555-LR-0 | CHAPPAQUA CENTRAL SCH 3.000 | | 01/31/2023 | OPPENHEIMER AND CO | | 1,434,046 | 1,415,000 | 1,419,995 | 1,417,296 | 0 | (70) | 0 | (70) | 0 | 1,417,226 | 0 | 16,820 | 16,820 | 5,424 | 06/15/2031 | 1.A FE |
| ..159808-GL-2 | CHARLES CO GENERAL OBL 3.000 | | 02/10/2023 | BELLE HAVEN INVESTMENTS | | 1,779,062 | 1,770,000 | 1,753,167 | 1,760,310 | 0 | 161 | 0 | 161 | 0 | 1,760,472 | 0 | 18,591 | 18,591 | 19,470 | 10/01/2029 | 1.A FE |
| ..16532L-KV-7 | CHESAPEAKE GENERAL OBL 5.000 | | 01/31/2023 | SUMRIDGE PARTNERS LLC | | 2,641,926 | 2,360,000 | 2,790,511 | 2,566,985 | 0 | (3,463) | 0 | (3,463) | 0 | 2,563,522 | 0 | 78,403 | 78,403 | 59,000 | 08/01/2031 | 1.A FE |
| ..165573-M5-2 | CHESTER CO GENERAL OBL 4.000 | | 02/22/2023 | JEFFERIES & CO INC | | 6,105,241 | 5,825,000 | 6,520,622 | 6,190,303 | 0 | (10,225) | 0 | (10,225) | 0 | 6,180,078 | 0 | (74,837) | (74,837) | 63,428 | 11/15/2031 | 1.A FE |
| ..165573-M7-8 | CHESTER CO GENERAL OBL 4.000 | | 02/08/2023 | BAS-MERRILL LYNCH | | 2,224,152 | 2,100,000 | 2,267,118 | 2,189,630 | 0 | (1,825) | 0 | (1,825) | 0 | 2,187,805 | 0 | 36,347 | 36,347 | 19,600 | 11/15/2033 | 1.A FE |
| ..166394-BU-9 | CHESTERFIELD CO GO TAX .350 | | 01/01/2023 | MATURED | | 4,350,000 | 4,350,000 | 4,350,000 | 4,350,000 | 0 | 0 | 0 | 0 | 0 | 4,350,000 | 0 | 0 | 0 | 7,613 | 01/01/2023 | 1.A FE |
| ..179093-JJ-9 | CLACKAMAS CO SD #12-N 5.000 | | 03/30/2023 | MORGAN STANLEY | | 5,467,000 | 5,000,000 | 5,906,940 | 5,491,289 | 0 | (26,251) | 0 | (26,251) | 0 | 5,465,038 | 0 | 1,962 | 1,962 | 73,611 | 06/15/2034 | 1.B FE |
| ..179090-MJ-6 | CLACKAMAS CO SD #7J LA 4.000 | | 01/30/2023 | HEADLANDS (TD SEC AUTOMATED) | | 1,475,614 | 1,400,000 | 1,530,144 | 1,463,383 | 0 | (1,140) | 0 | (1,140) | 0 | 1,462,243 | 0 | 13,371 | 13,371 | 9,333 | 06/01/2033 | 1.C FE |
| ..181144-TC-0 | CLARK CO SD#37 VANCOUV 5.000 | | 03/03/2023 | MESIROW FINANCIAL | | 5,395,877 | 4,845,000 | 5,684,154 | 5,366,632 | 0 | (14,700) | 0 | (14,700) | 0 | 5,351,932 | 0 | 43,945 | 43,945 | 63,927 | 12/01/2031 | 1.A FE |
| ..194740-GR-1 | COLLIN CO GENERAL OBLI 4.000 | | 01/04/2023 | MORGAN STANLEY | | 1,588,479 | 1,570,000 | 1,711,536 | 1,609,504 | 0 | (386) | 0 | (386) | 0 | 1,609,118 | 0 | (20,639) | (20,639) | 24,422 | 02/15/2030 | 1.A FE |
| ..194740-GT-7 | COLLIN CO GENERAL OBLI 4.000 | | 01/04/2023 | MORGAN STANLEY | | 1,717,238 | 1,700,000 | 1,840,607 | 1,739,348 | 0 | (384) | 0 | (384) | 0 | 1,738,964 | 0 | (21,726) | (21,726) | 26,444 | 02/15/2032 | 1.A FE |
| ..236091-6U-3 | DANE CO GENERAL OBLIGA 3.250 | | 02/08/2023 | SUMRIDGE PARTNERS LLC | | 1,180,355 | 1,170,000 | 1,189,399 | 1,175,392 | 0 | (242) | 0 | (242) | 0 | 1,175,150 | 0 | 5,205 | 5,205 | 7,183 | 06/01/2029 | 1.B FE |
| ..258165-UA-5 | DORCHESTER CO SCH DIST 4.000 | | 01/11/2023 | BOK FINANCIAL SECURITIES INC | | 2,889,843 | 2,850,000 | 3,099,860 | 2,921,810 | 0 | (1,857) | 0 | (1,857) | 0 | 2,919,953 | 0 | (30,110) | (30,110) | 41,483 | 03/01/2032 | 1.C FE |
| ..345766-NE-5 | FOREST HILLS LOCAL SCH 4.000 | | 03/08/2023 | JEFFERIES & CO INC | | 1,063,073 | 1,050,000 | 1,119,143 | 1,065,278 | 0 | (1,485) | 0 | (1,485) | 0 | 1,063,793 | 0 | (720) | (720) | 11,433 | 12/01/2032 | 1.C FE |
| ..366155-R3-5 | GARLAND ISD GO S2018 ( 5.000 | | 03/02/2023 | CITIGROUP GLOBAL MARKETS | | 1,532,462 | 1,405,000 | 1,652,308 | 1,545,865 | 0 | (4,386) | 0 | (4,386) | 0 | 1,541,478 | 0 | (9,017) | (9,017) | 38,638 | 02/15/2033 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 374100-LA-1 | GERMANTOWN SCHOOL DIST 4.000 | | 01/03/2023 | MORGAN STANLEY | | 841,667 | 795,000 | 895,091 | 855,517 | 0 | (151) | 0 | (151) | 0 | 855,366 | 0 | (13,699) | (13,699) | 8,303 | 04/01/2036 | 1.D FE |
| 37970P-HC-9 | GLOUCESTER CO IMPT AUT 5.000 | | 01/09/2023 | BNY MELLON CAPITAL MARKETS INC | | 1,586,676 | 1,505,000 | 1,778,940 | 1,624,840 | 0 | (1,311) | 0 | (1,311) | 0 | 1,623,529 | 0 | (36,852) | (36,852) | 20,694 | 04/01/2029 | 1.C FE |
| 391554-BW-1 | GREATER ALBANY SCH DIS 5.000 | | 03/30/2023 | UBS AG | | 2,793,796 | 2,570,000 | 3,043,163 | 2,799,634 | 0 | (12,208) | 0 | (12,208) | 0 | 2,787,426 | 0 | 6,369 | 6,369 | 37,836 | 06/15/2036 | 1.B FE |
| 395460-3A-4 | GREENSBORO GENERAL OBL 5.000 | | 01/09/2023 | MUNI CENTER | | 82,387 | 80,000 | 91,918 | 83,221 | 0 | (82) | 0 | (82) | 0 | 83,139 | 0 | (752) | (752) | 1,778 | 02/01/2029 | 1.A FE |
| 395460-3D-8 | GREENSBORO GENERAL OBL 5.000 | | 01/03/2023 | MORGAN STANLEY | | 389,542 | 380,000 | 434,496 | 394,753 | 0 | (112) | 0 | (112) | 0 | 394,641 | 0 | (5,099) | (5,099) | 8,075 | 02/01/2032 | 1.A FE |
| 395460-3D-8 | GREENSBORO GENERAL OBL 5.000 | | 12/30/2022 | MUNI CENTER | | 0 | 0 | 0 | 0 | 0 | (59) | 0 | (59) | 0 | (59) | 0 | 59 | 59 | 0 | 02/01/2032 | 1.A FE |
| 412487-DA-5 | HARFORD CO GENERAL OBL 3.500 | | 02/07/2023 | JEFFERIES & CO INC | | 2,316,435 | 2,295,000 | 2,438,254 | 2,348,542 | 0 | (3,159) | 0 | (3,159) | 0 | 2,345,383 | 0 | (28,948) | (28,948) | 31,907 | 09/15/2032 | 1.A FE |
| 419722-U9-2 | HAWAII CO GENERAL OBLI 5.000 | | 02/28/2023 | UBS AG | | 1,064,760 | 1,000,000 | 1,189,570 | 1,087,971 | 0 | (3,293) | 0 | (3,293) | 0 | 1,084,677 | 0 | (19,917) | (19,917) | 25,000 | 09/01/2035 | 1.C FE |
| 421722-P3-7 | HAZELWOOD SCHOOL DIST 5.000 | | 03/03/2023 | REDEEMED | | 3,625,000 | 3,625,000 | 4,045,355 | 3,633,231 | 0 | (8,231) | 0 | (8,231) | 0 | 3,625,000 | 0 | 0 | 0 | 91,632 | 03/01/2033 | 1.B FE |
| 44256P-DB-6 | HOWARD CO GENERAL OBLI 3.500 | | 02/15/2023 | REDEEMED | | 6,600,000 | 6,600,000 | 6,890,268 | 6,611,547 | 0 | (11,547) | 0 | (11,547) | 0 | 6,600,000 | 0 | 0 | 0 | 115,500 | 02/15/2034 | 1.A FE |
| 467520-WJ-7 | JACKSON CO SD#7 LEES S 5.000 | | 03/01/2023 | REDEEMED | | 900,000 | 900,000 | 997,173 | 905,206 | 0 | (5,206) | 0 | (5,206) | 0 | 900,000 | 0 | 0 | 0 | 22,500 | 03/01/2033 | 1.B FE |
| 472538-LQ-8 | JEFFERSON SCHOOL DIST 4.000 | | 01/11/2023 | SIEBERT WILLIAMS SHANK & CO LLC | | 487,348 | 465,000 | 499,089 | 478,507 | 0 | (123) | 0 | (123) | 0 | 478,384 | 0 | 8,964 | 8,964 | 6,768 | 03/01/2035 | 1.A Z |
| 478700-X5-1 | JOHNSON CO USD #229 BL 3.500 | | 03/08/2023 | JEFFERIES & CO INC | | 4,681,076 | 4,680,000 | 4,759,654 | 4,697,206 | 0 | (1,733) | 0 | (1,733) | 0 | 4,695,473 | 0 | (14,397) | (14,397) | 71,890 | 10/01/2032 | 1.B FE |
| 478740-TM-5 | JOHNSON CO USD #512 GO 4.000 | | 03/30/2023 | HUNTINGTON SECURITIES | | 737,716 | 700,000 | 775,173 | 730,697 | 0 | (1,927) | 0 | (1,927) | 0 | 728,770 | 0 | 8,946 | 8,946 | 14,000 | 10/01/2038 | 1.A FE |
| 479340-QJ-3 | JOHNSTON CO GENERAL OB 5.000 | | 02/01/2023 | MATURED | | 6,885,000 | 6,885,000 | 8,006,773 | 6,893,690 | 0 | (8,690) | 0 | (8,690) | 0 | 6,885,000 | 0 | 0 | 0 | 172,125 | 02/01/2023 | 1.B FE |
| 479340-SX-0 | JOHNSTON CO GENERAL OB 3.500 | | 01/05/2023 | MORGAN STANLEY | | 1,417,794 | 1,400,000 | 1,495,326 | 1,440,281 | 0 | (260) | 0 | (260) | 0 | 1,440,020 | 0 | (22,226) | (22,226) | 21,097 | 02/01/2031 | 1.B FE |
| 486063-VN-7 | KATY ISD GO REF S2016D 5.000 | | 01/10/2023 | BARCLAYS CAPITAL INC | | 3,297,450 | 3,000,000 | 3,493,680 | 3,218,880 | 0 | (1,367) | 0 | (1,367) | 0 | 3,217,513 | 0 | 79,937 | 79,937 | 60,833 | 02/15/2031 | 1.A FE |
| 486063-PY-0 | KATY ISD GO S2013A (PS 4.500 | | 02/15/2023 | REDEEMED | | 2,285,000 | 2,285,000 | 2,329,420 | 2,285,494 | 0 | (494) | 0 | (494) | 0 | 2,285,000 | 0 | 0 | 0 | 51,413 | 02/15/2032 | 1.A FE |
| 486063-SD-3 | KATY ISD GO S2015A (PS 4.000 | | 03/02/2023 | JEFFERIES & CO INC | | 903,682 | 895,000 | 991,964 | 917,888 | 0 | (1,798) | 0 | (1,798) | 0 | 916,089 | 0 | (12,408) | (12,408) | 19,690 | 02/15/2031 | 1.A FE |
| 490224-NZ-1 | KENT GO GENERAL OBLIGA 3.750 | | 02/10/2023 | JANNEY MONTGOMERY SCOTT INC | | 722,061 | 705,000 | 763,790 | 733,564 | 0 | (1,207) | 0 | (1,207) | 0 | 732,357 | 0 | (10,296) | (10,296) | 11,897 | 09/01/2032 | 1.B FE |
| 494656-L7-4 | KING & SNOHOMISH CO SD 4.000 | | 03/08/2023 | JEFFERIES & CO INC | | 1,093,691 | 1,085,000 | 1,193,207 | 1,120,561 | 0 | (4,705) | 0 | (4,705) | 0 | 1,115,856 | 0 | (22,165) | (22,165) | 11,814 | 12/01/2029 | 1.B FE |
| 494656-L8-2 | KING & SNOHOMISH CO SD 4.000 | | 03/08/2023 | JEFFERIES & CO INC | | 2,233,540 | 2,215,000 | 2,423,631 | 2,283,684 | 0 | (9,084) | 0 | (9,084) | 0 | 2,274,600 | 0 | (41,060) | (41,060) | 24,119 | 12/01/2030 | 1.B FE |
| 494656-L9-0 | KING & SNOHOMISH CO SD 4.000 | | 03/08/2023 | JEFFERIES & CO INC | | 2,570,732 | 2,550,000 | 2,779,806 | 2,625,736 | 0 | (10,014) | 0 | (10,014) | 0 | 2,615,722 | 0 | (44,991) | (44,991) | 27,767 | 12/01/2031 | 1.B FE |
| 495026-SL-1 | KING CO SD #400 MERCER 4.000 | | 02/10/2023 | RBC CAPITAL MARKETS | | 913,948 | 885,000 | 954,234 | 903,804 | 0 | (891) | 0 | (891) | 0 | 902,913 | 0 | 11,035 | 11,035 | 7,080 | 12/01/2028 | 1.A FE |
| 495278-S4-6 | KING CO SD#415 KENT GO 3.000 | | 01/23/2023 | J P MORGAN CHASE SECURITIES INC | | 1,451,115 | 1,435,000 | 1,466,254 | 1,444,969 | 0 | (221) | 0 | (221) | 0 | 1,444,748 | 0 | 6,367 | 6,367 | 6,338 | 12/01/2027 | 1.B FE |
| 511074-QG-4 | LAKE TRAVIS ISD GO REF 4.000 | | 02/15/2023 | REDEEMED | | 4,015,000 | 4,015,000 | 4,380,204 | 4,019,966 | 0 | (4,966) | 0 | (4,966) | 0 | 4,015,000 | 0 | 0 | 0 | 80,300 | 02/15/2034 | 1.A FE |
| 511074-TN-6 | LAKE TRAVIS ISD GO S20 5.000 | | 02/06/2023 | WELLS FARGO SECURITIES | | 955,920 | 875,000 | 1,013,276 | 943,763 | 0 | (1,549) | 0 | (1,549) | 0 | 942,213 | 0 | 13,707 | 13,707 | 20,903 | 02/15/2034 | 1.A FE |
| 511074-TS-5 | LAKE TRAVIS ISD GO S20 5.000 | | 03/09/2023 | MUNI CENTER | | 326,538 | 300,000 | 344,133 | 322,008 | 0 | (1,002) | 0 | (1,002) | 0 | 321,006 | 0 | 5,532 | 5,532 | 8,667 | 02/15/2038 | 1.A FE |
| 524426-XA-6 | LEESBURG GENERAL OBLIG 3.250 | | 02/03/2023 | BAS-MERRILL LYNCH | | 1,945,232 | 1,925,000 | 1,995,070 | 1,941,274 | 0 | (763) | 0 | (763) | 0 | 1,940,511 | 0 | 4,721 | 4,721 | 34,931 | 01/15/2030 | 1.A FE |
| 55844P-MU-9 | MADISON AREA TECH COLL 4.250 | | 03/01/2023 | REDEEMED | | 785,000 | 785,000 | 859,928 | 789,000 | 0 | (4,000) | 0 | (4,000) | 0 | 785,000 | 0 | 0 | 0 | 16,681 | 03/01/2026 | 1.A FE |
| 55844P-MZ-8 | MADISON AREA TECH COLL 4.250 | | 03/01/2023 | REDEEMED | | 1,020,000 | 1,020,000 | 1,075,437 | 1,021,047 | 0 | (1,047) | 0 | (1,047) | 0 | 1,020,000 | 0 | 0 | 0 | 21,675 | 03/01/2031 | 1.A FE |
| 55844P-NA-2 | MADISON AREA TECH COLL 4.250 | | 03/01/2023 | REDEEMED | | 1,065,000 | 1,065,000 | 1,117,536 | 1,065,985 | 0 | (985) | 0 | (985) | 0 | 1,065,000 | 0 | 0 | 0 | 22,631 | 03/01/2032 | 1.A FE |
| 567527-SM-9 | MARICOPA CO UHSD #214 4.000 | | 03/08/2023 | JEFFERIES & CO INC | | 1,039,500 | 1,000,000 | 1,064,780 | 1,033,705 | 0 | (1,358) | 0 | (1,358) | 0 | 1,032,348 | 0 | 7,152 | 7,152 | 27,556 | 07/01/2032 | 1.C FE |
| 581664-DW-6 | MCKINNEY ISD GEN OBLIG 3.500 | | 03/03/2023 | PIPER JAFFRAY | | 1,126,901 | 1,125,000 | 1,174,613 | 1,136,918 | 0 | (975) | 0 | (975) | 0 | 1,135,942 | 0 | (9,041) | (9,041) | 21,984 | 02/15/2028 | 1.A FE |
| 581664-ER-6 | MCKINNEY ISD GEN OBLIG 5.000 | | 01/31/2023 | CITIGROUP GLOBAL MARKETS | | 2,747,070 | 2,620,000 | 3,062,361 | 2,729,619 | 0 | (4,126) | 0 | (4,126) | 0 | 2,725,493 | 0 | 21,577 | 21,577 | 60,406 | 02/15/2030 | 1.A FE |
| 581664-ER-6 | MCKINNEY ISD GEN OBLIG 5.000 | | 01/05/2023 | MUNI CENTER | | 105,511 | 100,000 | 116,884 | 104,184 | 0 | (42) | 0 | (42) | 0 | 104,142 | 0 | 1,369 | 1,369 | 2,000 | 02/15/2030 | 1.A FE |
| 590760-DT-8 | MESQUITE ISD GO REF S2 4.000 | | 02/16/2023 | MUNI CENTER | | 204,032 | 200,000 | 221,698 | 207,791 | 0 | (657) | 0 | (657) | 0 | 207,134 | 0 | (3,102) | (3,102) | 4,133 | 08/15/2029 | 1.A FE |
| 590760-DU-5 | MESQUITE ISD GO REF S2 4.000 | | 03/08/2023 | WELLS FARGO SECURITIES | | 716,788 | 710,000 | 784,912 | 736,925 | 0 | (3,096) | 0 | (3,096) | 0 | 733,829 | 0 | (17,042) | (17,042) | 16,093 | 08/15/2030 | 1.A FE |
| 590760-GZ-1 | MESQUITE ISD GO REF S2 4.000 | | 03/06/2023 | MUNI CENTER | | 774,563 | 750,000 | 849,158 | 797,307 | 0 | (3,292) | 0 | (3,292) | 0 | 794,015 | 0 | (19,453) | (19,453) | 16,917 | 08/15/2028 | 1.A FE |
| 590760-CS-1 | MESQUITE ISD GO S2014A 4.000 | | 03/08/2023 | WELLS FARGO SECURITIES | | 837,935 | 830,000 | 917,573 | 861,476 | 0 | (3,620) | 0 | (3,620) | 0 | 857,857 | 0 | (19,922) | (19,922) | 18,813 | 08/15/2030 | 1.A FE |
| 590760-CT-9 | MESQUITE ISD GO S2014A 4.000 | | 01/13/2023 | MORGAN STANLEY | | 886,045 | 865,000 | 952,936 | 896,645 | 0 | (852) | 0 | (852) | 0 | 895,793 | 0 | (9,747) | (9,747) | 14,609 | 08/15/2031 | 1.A FE |
| 590760-FR-0 | MESQUITE ISD GO S2015A 4.000 | | 01/05/2023 | RBC CAPITAL MARKETS | | 1,586,426 | 1,530,000 | 1,609,346 | 1,552,797 | 0 | (112) | 0 | (112) | 0 | 1,552,685 | 0 | 33,741 | 33,741 | 23,970 | 08/15/2035 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..590760-FS-8 | MESQUITE ISD GO S2015A 4.000 | | 01/05/2023 | RBC CAPITAL MARKETS | | 1,648,639 | 1,590,000 | 1,668,212 | 1,612,494 | 0 | (110) | 0 | (110) | 0 | 1,612,383 | 0 | 36,256 | 36,256 | 24,910 | 08/15/2036 | 1.A FE |
| ..590760-FT-6 | MESQUITE ISD GO S2015A 4.000 | | 01/05/2023 | RBC CAPITAL MARKETS | | 1,716,036 | 1,655,000 | 1,732,007 | 1,677,168 | 0 | (108) | 0 | (108) | 0 | 1,677,059 | 0 | 38,977 | 38,977 | 25,928 | 08/15/2037 | 1.A FE |
| ..598022-GH-8 | MIDPENINSULA REGL OPEN 3.500 | | 02/08/2023 | STERN BROTHERS | | 935,944 | 915,000 | 951,197 | 925,676 | 0 | (394) | 0 | (394) | 0 | 925,283 | 0 | 10,662 | 10,662 | 14,055 | 09/01/2029 | 1.A FE |
| ..598022-GK-1 | MIDPENINSULA REGL OPEN 3.750 | | 03/08/2023 | CITIGROUP GLOBAL MARKETS | | 1,075,391 | 1,060,000 | 1,173,017 | 1,114,583 | 0 | (3,768) | 0 | (3,768) | 0 | 1,110,815 | 0 | (35,424) | (35,424) | 20,758 | 09/01/2031 | 1.A FE |
| ..605792-QY-9 | MISSOULA CO GENERAL OB 4.000 | | 03/07/2023 | J P MORGAN CHASE SECURITIES INC | | 378,403 | 370,000 | 419,965 | 388,743 | 0 | (967) | 0 | (967) | 0 | 387,776 | 0 | (9,373) | (9,373) | 10,154 | 07/01/2033 | 1.C FE |
| ..624454-LS-1 | MOUNTAIN VIEW LOS ALTO 4.000 | | 01/24/2023 | MORGAN STANLEY | | 1,055,380 | 1,000,000 | 1,085,810 | 1,041,318 | 0 | (718) | 0 | (718) | 0 | 1,040,600 | 0 | 14,780 | 14,780 | 19,333 | 08/01/2033 | 1.A FE |
| ..625517-EU-7 | MULTNOMAH CO SD#1J POR 3.500 | | 03/08/2023 | MORGAN STANLEY | | 366,829 | 365,000 | 374,713 | 367,648 | 0 | (205) | 0 | (205) | 0 | 367,443 | 0 | (614) | (614) | 2,981 | 06/15/2030 | 1.B FE |
| ..630412-WY-6 | NAPERVILLE GENERAL OBL 3.500 | | 02/17/2023 | J P MORGAN CHASE SECURITIES INC | | 1,139,824 | 1,135,000 | 1,223,961 | 1,164,784 | 0 | (1,383) | 0 | (1,383) | 0 | 1,163,401 | 0 | (23,577) | (23,577) | 8,828 | 12/01/2029 | 1.A FE |
| ..639438-G4-6 | NAZARETH AREA SCH DIST 4.000 | | 03/08/2023 | CITIGROUP GLOBAL MARKETS | | 3,048,450 | 3,000,000 | 3,168,180 | 3,052,942 | 0 | (4,097) | 0 | (4,097) | 0 | 3,048,845 | 0 | (395) | (395) | 38,000 | 11/15/2031 | 1.C FE |
| ..659155-HU-2 | NORTH EAST ISD GO REF 4.000 | | 01/05/2023 | MUNI CENTER | | 413,592 | 400,000 | 429,488 | 407,119 | 0 | (72) | 0 | (72) | 0 | 407,048 | 0 | 6,544 | 6,544 | 7,022 | 02/01/2028 | 1.A FE |
| ..659155-HU-2 | NORTH EAST ISD GO REF 4.000 | | 01/12/2023 | SIEBERT WILLIAMS SHANK & CO LLC | | 1,055,022 | 1,025,000 | 1,100,563 | 1,043,243 | 0 | (275) | 0 | (275) | 0 | 1,042,968 | 0 | 12,054 | 12,054 | 18,450 | 02/01/2028 | 1.A FE |
| ..660266-HY-6 | NORTH KANSAS CITY SD # 3.000 | | 02/07/2023 | JEFFERIES & CO INC | | 8,204,361 | 8,150,000 | 8,140,302 | 8,143,935 | 0 | 166 | 0 | 166 | 0 | 8,144,101 | 0 | 60,259 | 60,259 | 106,629 | 03/01/2031 | 1.B FE |
| ..662055-KL-5 | NORTH ROYALTON SCHOOL 4.000 | | 01/25/2023 | MUNI CENTER | | 103,458 | 100,000 | 107,188 | 102,406 | 0 | (71) | 0 | (71) | 0 | 102,336 | 0 | 1,122 | 1,122 | 622 | 12/01/2033 | 1.C FE |
| ..66285T-ET-6 | NORTH THURSTON PUBLIC 3.500 | | 03/03/2023 | J P MORGAN CHASE SECURITIES INC | | 6,116,904 | 6,110,000 | 6,525,358 | 6,246,976 | 0 | (17,320) | 0 | (17,320) | 0 | 6,229,656 | 0 | (112,751) | (112,751) | 56,433 | 12/01/2029 | 1.B FE |
| ..676193-MA-0 | O'FALLON GENERAL OBLIG 3.250 | | 02/07/2023 | JEFFERIES & CO INC | | 2,521,822 | 2,490,000 | 2,558,226 | 2,513,865 | 0 | (710) | 0 | (710) | 0 | 2,513,155 | 0 | 8,668 | 8,668 | 35,292 | 03/01/2031 | 1.C FE |
| ..678519-VK-2 | OKLAHOMA CITY GEN OBLI 3.250 | | 02/28/2023 | JEFFERIES & CO INC | | 4,046,626 | 4,080,000 | 4,243,241 | 4,137,643 | 0 | (2,813) | 0 | (2,813) | 0 | 4,134,830 | 0 | (88,204) | (88,204) | 66,300 | 03/01/2032 | 1.A FE |
| ..690275-3L-4 | OVERLAND PARK GENERAL 3.250 | | 01/09/2023 | MORGAN STANLEY | | 267,311 | 265,000 | 269,502 | 265,933 | 0 | (13) | 0 | (13) | 0 | 265,920 | 0 | 1,391 | 1,391 | 3,086 | 09/01/2029 | 1.A FE |
| ..727199-VM-0 | PLANO ISD GENERAL OBLI 4.000 | | 02/15/2023 | REDEEMED | | 1,835,000 | 1,835,000 | 1,977,671 | 1,840,674 | 0 | (5,674) | 0 | (5,674) | 0 | 1,835,000 | 0 | 0 | 0 | 36,700 | 02/15/2029 | 1.A FE |
| ..727199-VN-8 | PLANO ISD GENERAL OBLI 4.000 | | 02/15/2023 | REDEEMED | | 1,910,000 | 1,910,000 | 2,054,129 | 1,915,735 | 0 | (5,735) | 0 | (5,735) | 0 | 1,910,000 | 0 | 0 | 0 | 38,200 | 02/15/2030 | 1.A FE |
| ..727199-VP-3 | PLANO ISD GENERAL OBLI 4.000 | | 02/15/2023 | REDEEMED | | 2,010,000 | 2,010,000 | 2,154,057 | 2,015,735 | 0 | (5,735) | 0 | (5,735) | 0 | 2,010,000 | 0 | 0 | 0 | 40,200 | 02/15/2031 | 1.A FE |
| ..736688-KD-3 | PORTLAND CCD GO REF S2 5.000 | | 01/11/2023 | ZIEGLER CAPITAL MARKETS | | 2,171,680 | 2,000,000 | 2,330,320 | 2,131,020 | 0 | (1,118) | 0 | (1,118) | 0 | 2,129,902 | 0 | 41,778 | 41,778 | 7,500 | 06/15/2028 | 1.B FE |
| ..763261-H2-3 | RICHARDSON ISD GEN OBL 5.000 | | 02/08/2023 | CITIGROUP GLOBAL MARKETS | | 183,426 | 175,000 | 203,613 | 181,992 | 0 | (333) | 0 | (333) | 0 | 181,659 | 0 | 1,767 | 1,767 | 4,229 | 02/15/2030 | 1.A FE |
| ..763261-W5-9 | RICHARDSON ISD GEN OBL 5.000 | | 03/02/2023 | MUNI CENTER | | 1,057,610 | 1,000,000 | 1,136,590 | 1,053,349 | 0 | (2,929) | 0 | (2,929) | 0 | 1,050,419 | 0 | 7,191 | 7,191 | 27,917 | 02/15/2039 | 1.A FE |
| ..763261-ZT-4 | RICHARDSON ISD GO REF 4.000 | | 02/15/2023 | REDEEMED | | 1,540,000 | 1,540,000 | 1,644,366 | 1,541,447 | 0 | (1,447) | 0 | (1,447) | 0 | 1,540,000 | 0 | 0 | 0 | 30,800 | 02/15/2028 | 1.A FE |
| ..763261-ZU-1 | RICHARDSON ISD GO REF 4.000 | | 02/15/2023 | REDEEMED | | 3,815,000 | 3,815,000 | 4,047,448 | 3,818,208 | 0 | (3,208) | 0 | (3,208) | 0 | 3,815,000 | 0 | 0 | 0 | 76,300 | 02/15/2029 | 1.A FE |
| ..763261-ZX-5 | RICHARDSON ISD GO REF 4.000 | | 02/15/2023 | REDEEMED | | 2,000,000 | 2,000,000 | 2,091,400 | 2,001,237 | 0 | (1,237) | 0 | (1,237) | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 02/15/2032 | 1.A FE |
| ..763665-YZ-3 | RICHLAND CO SCH DIST # 3.500 | | 02/03/2023 | JEFFERIES & CO INC | | 5,481,388 | 5,415,000 | 5,595,699 | 5,449,758 | 0 | (1,913) | 0 | (1,913) | 0 | 5,447,845 | 0 | 33,543 | 33,543 | 81,601 | 03/01/2028 | 1.C FE |
| ..774268-NU-6 | ROCKWALL CO GENERAL OB 3.000 | | 03/09/2023 | MUNI CENTER | | 210,651 | 210,000 | 216,668 | 212,284 | 0 | (144) | 0 | (144) | 0 | 212,140 | 0 | (1,489) | (1,489) | 3,885 | 02/01/2028 | 1.C FE |
| ..789177-QW-5 | SAINT CLOUD ISD #742 G 4.000 | | 01/23/2023 | FIFTH THIRD SECURITIES | | 1,548,524 | 1,480,000 | 1,552,624 | 1,507,490 | 0 | (517) | 0 | (517) | 0 | 1,506,973 | 0 | 41,551 | 41,551 | 28,449 | 02/01/2036 | 1.B FE |
| ..798546-DH-7 | SAN LUIS COASTAL USD G 5.000 | | 01/10/2023 | CITIGROUP GLOBAL MARKETS | | 1,137,014 | 1,050,000 | 1,272,054 | 1,173,754 | 0 | (928) | 0 | (928) | 0 | 1,172,826 | 0 | (35,812) | (35,812) | 23,333 | 08/01/2035 | 1.B FE |
| ..802088-LK-8 | SANTA FE PUBLIC SCHOOL 3.000 | | 03/08/2023 | MUNI CENTER | | 662,785 | 665,000 | 677,648 | 665,000 | 0 | (1) | 0 | (1) | 0 | 664,999 | 0 | (2,214) | (2,214) | 12,053 | 08/01/2024 | 1.D FE |
| ..802088-LL-6 | SANTA FE PUBLIC SCHOOL 3.000 | | 03/06/2023 | MUNI CENTER | | 249,895 | 250,000 | 252,910 | 249,999 | 0 | 1 | 0 | 1 | 0 | 250,000 | 0 | (105) | (105) | 4,521 | 08/01/2025 | 1.D FE |
| ..802498-RA-5 | SANTA MONICA-MALIBU US 5.000 | | 01/26/2023 | MESIROW FINANCIAL | | 351,181 | 315,000 | 386,344 | 349,170 | 0 | (525) | 0 | (525) | 0 | 348,645 | 0 | 2,536 | 2,536 | 9,013 | 07/01/2034 | 1.B FE |
| ..833209-KY-4 | SNOHOMISH CO SD #103 G 5.000 | | 01/06/2023 | FIDELITY CAPITAL MARKETS SERVICES | | 1,219,876 | 1,155,000 | 1,376,621 | 1,255,815 | 0 | (915) | 0 | (915) | 0 | 1,254,899 | 0 | (35,023) | (35,023) | 6,096 | 12/01/2028 | 1.A FE |
| ..833209-KZ-1 | SNOHOMISH CO SD #103 G 5.000 | | 02/08/2023 | RAYMOND JAMES & ASSOC | | 1,160,940 | 1,100,000 | 1,281,049 | 1,149,319 | 0 | (2,101) | 0 | (2,101) | 0 | 1,147,218 | 0 | 13,722 | 13,722 | 10,389 | 12/01/2029 | 1.A FE |
| ..833153-TZ-2 | SNOHOMISH CO SD #15 ED 5.000 | | 03/07/2023 | J P MORGAN CHASE SECURITIES INC | | 1,788,395 | 1,750,000 | 2,003,313 | 1,833,168 | 0 | (10,842) | 0 | (10,842) | 0 | 1,822,326 | 0 | (33,931) | (33,931) | 23,576 | 12/01/2033 | 1.B FE |
| ..833119-YT-1 | SNOHOMISH CO SD#2 EVER 4.000 | | 01/12/2023 | SIEBERT WILLIAMS SHANK & CO LLC | | 840,032 | 800,000 | 857,416 | 822,632 | 0 | (215) | 0 | (215) | 0 | 822,417 | 0 | 17,615 | 17,615 | 3,733 | 12/01/2030 | 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 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 |
| ..833119-ZC-7 | SNOHOMISH CO SD#2 EVER 5.000 | | 02/07/2023 | HILLTOP SECURITIES | | 1,324,608 | 1,200,000 | 1,391,292 | 1,308,923 | 0 | (2,139) | 0 | (2,139) | 0 | 1,306,783 | 0 | 17,825 | 17,825 | 11,167 | 12/01/2034 | 1.B FE |
| ..848797-NU-6 | SPOKANE CO SD #356 CEN 5.000 | | 03/08/2023 | JEFFERIES & CO INC | | 1,241,665 | 1,195,000 | 1,402,607 | 1,289,887 | 0 | (7,297) | 0 | (7,297) | 0 | 1,282,590 | 0 | (40,925) | (40,925) | 16,265 | 12/01/2031 | 1.B FE |
| ..848797-NW-2 | SPOKANE CO SD #356 CEN 5.000 | | 03/08/2023 | JEFFERIES & CO INC | | 3,891,525 | 3,750,000 | 4,300,913 | 3,899,469 | 0 | (11,356) | 0 | (11,356) | 0 | 3,888,113 | 0 | 3,412 | 3,412 | 51,042 | 12/01/2033 | 1.B FE |
| ..791400-XM-1 | ST LOUIS CO SD#R-3 PAT 4.000 | | 03/06/2023 | ACADEMY SECURITIES | | 664,508 | 650,000 | 689,202 | 667,296 | 0 | (938) | 0 | (938) | 0 | 666,358 | 0 | (1,850) | (1,850) | 13,433 | 03/01/2033 | 1.C FE |
| ..866045-ND-5 | SUMMIT CO SD #RE001 GO 5.000 | | 01/05/2023 | ROBERT W BAIRD & CO | | 1,275,674 | 1,180,000 | 1,379,337 | 1,266,568 | 0 | (293) | 0 | (293) | 0 | 1,266,275 | 0 | 9,399 | 9,399 | 5,736 | 12/01/2033 | 1.A FE |
| ..879709-4V-2 | TEMPE GENERAL OBLIGATI 3.375 | | 03/07/2023 | WELLS FARGO SECURITIES | | 906,624 | 900,000 | 917,334 | 908,434 | 0 | (354) | 0 | (354) | 0 | 908,081 | 0 | (1,457) | (1,457) | 20,841 | 07/01/2032 | 1.A FE |
| ..879743-MZ-2 | TEMPE UHSD #213 GO S20 4.000 | | 01/03/2023 | MORGAN STANLEY | | 1,578,768 | 1,550,000 | 1,634,801 | 1,565,073 | 0 | (86) | 0 | (86) | 0 | 1,564,987 | 0 | 13,781 | 13,781 | 31,517 | 07/01/2030 | 1.C FE |
| ..879743-NA-6 | TEMPE UHSD #213 GO S20 4.000 | | 01/03/2023 | MORGAN STANLEY | | 1,629,840 | 1,600,000 | 1,680,816 | 1,614,391 | 0 | (82) | 0 | (82) | 0 | 1,614,309 | 0 | 15,531 | 15,531 | 32,533 | 07/01/2031 | 1.C FE |
| ..879743-NB-4 | TEMPE UHSD #213 GO S20 4.000 | | 01/03/2023 | MORGAN STANLEY | | 1,680,773 | 1,650,000 | 1,726,428 | 1,663,637 | 0 | (78) | 0 | (78) | 0 | 1,663,559 | 0 | 17,214 | 17,214 | 33,550 | 07/01/2032 | 1.C FE |
| ..879743-NE-8 | TEMPE UHSD #213 GO S20 4.000 | | 01/03/2023 | BARCLAYS CAPITAL INC | | 3,539,427 | 3,475,000 | 3,621,506 | 3,501,188 | 0 | (152) | 0 | (152) | 0 | 3,501,037 | 0 | 38,390 | 38,390 | 70,658 | 07/01/2033 | 1.C FE |
| ..927734-B2-8 | VIRGINIA BEACH GENERAL 3.500 | | 02/08/2023 | JEFFERIES & CO INC | | 2,600,166 | 2,565,000 | 2,756,246 | 2,647,517 | 0 | (3,916) | 0 | (3,916) | 0 | 2,643,601 | 0 | (43,434) | (43,434) | 39,401 | 03/01/2031 | 1.A FE |
| ..927734-B4-4 | VIRGINIA BEACH GENERAL 3.500 | | 01/12/2023 | MORGAN STANLEY | | 2,613,632 | 2,565,000 | 2,649,312 | 2,585,727 | 0 | (300) | 0 | (300) | 0 | 2,585,427 | 0 | 28,206 | 28,206 | 32,918 | 03/01/2033 | 1.A FE |
| ..937440-DB-8 | WASHINGTON CO SD#88J S 3.500 | | 01/05/2023 | JEFFERIES & CO INC | | 5,069,650 | 5,000,000 | 5,215,150 | 5,058,706 | 0 | (335) | 0 | (335) | 0 | 5,058,371 | 0 | 11,279 | 11,279 | 10,208 | 06/15/2027 | 1.B FE |
| ..950732-XY-8 | WENTZVILLE SD#R-4 GO R 4.000 | | 01/05/2023 | MUNI CENTER | | 402,964 | 390,000 | 418,041 | 397,082 | 0 | (69) | 0 | (69) | 0 | 397,013 | 0 | 5,951 | 5,951 | 5,547 | 03/01/2028 | 1.B FE |
| ..950732-XY-8 | WENTZVILLE SD#R-4 GO R 4.000 | | 01/12/2023 | STERN BROTHERS | | 2,178,681 | 2,110,000 | 2,261,709 | 2,148,316 | 0 | (563) | 0 | (563) | 0 | 2,147,753 | 0 | 30,927 | 30,927 | 30,947 | 03/01/2028 | 1.B FE |
| ..95988M-CB-1 | WESTERN TECH COLLEGE D 4.000 | | 01/06/2023 | STERN BROTHERS | | 2,713,392 | 2,640,000 | 2,825,856 | 2,695,773 | 0 | (533) | 0 | (533) | 0 | 2,695,240 | 0 | 18,152 | 18,152 | 28,747 | 04/01/2029 | 1.B FE |
| ..960470-KT-8 | WESTLAKE SCHOOL DIST G 4.000 | | 01/09/2023 | GOLDMAN SACHS & CO | | 2,056,540 | 2,000,000 | 2,093,400 | 2,020,556 | 0 | (271) | 0 | (271) | 0 | 2,020,285 | 0 | 36,255 | 36,255 | 8,667 | 12/01/2037 | 1.B FE |
| ..969887-2F-4 | WILLIAMSON CO GENERAL 4.000 | | 03/08/2023 | MUNI CENTER | | 565,139 | 555,000 | 570,740 | 558,914 | 0 | (332) | 0 | (332) | 0 | 558,581 | 0 | 6,558 | 6,558 | 12,597 | 02/15/2035 | 1.A FE |
| ..973024-E7-3 | WINCHESTER GENERAL OBL 4.000 | | 01/12/2023 | STERN BROTHERS | | 2,059,339 | 1,980,000 | 2,130,440 | 2,022,072 | 0 | (559) | 0 | (559) | 0 | 2,021,513 | 0 | 37,825 | 37,825 | 42,240 | 07/01/2030 | 1.A FE |
| ..975673-BJ-2 | WINSTON SALEM GENERAL 3.250 | | 01/24/2023 | MUNI CENTER | | 159,803 | 155,000 | 160,844 | 157,154 | 0 | (43) | 0 | (43) | 0 | 157,111 | 0 | 2,693 | 2,693 | 770 | 06/01/2032 | 1.A FE |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 244,052,612 | 237,500,000 | 257,962,099 | 244,472,104 | 0 | (332,881) | 0 | (332,881) | 0 | 244,139,223 | 0 | (86,612) | (86,612) | 3,672,375 | XXX | XXX |
| Bonds - U.S. Special Revenues | | | | | | | | | | | | | | | | | | | | | |
| ..090132-AN-1 | BILLINGS SEWER SYSTEM 5.000 | | 03/01/2023 | BANCROFT CAPITAL | | 215,700 | 200,000 | 238,524 | 218,129 | 0 | (650) | 0 | (650) | 0 | 217,479 | 0 | (1,779) | (1,779) | 6,694 | 07/01/2029 | 1.D FE |
| ..101029-TH-9 | BOSTON WATER & SEWER C 3.250 | | 01/05/2023 | HILLTOP SECURITIES | | 3,077,611 | 3,035,000 | 3,098,674 | 3,054,559 | 0 | (95) | 0 | (95) | 0 | 3,054,464 | 0 | 23,147 | 23,147 | 17,810 | 11/01/2028 | 1.B FE |
| ..101029-TH-9 | BOSTON WATER & SEWER C 3.250 | | 01/04/2023 | MUNI CENTER | | 1,209,601 | 1,185,000 | 1,209,861 | 1,192,637 | 0 | (43) | 0 | (43) | 0 | 1,192,594 | 0 | 17,007 | 17,007 | 6,954 | 11/01/2028 | 1.B FE |
| ..10146H-KY-1 | BOULDER CO WATER & SEW 2.500 | | 02/16/2023 | MORGAN STANLEY | | 100,000 | 100,000 | 104,116 | 101,644 | 0 | (118) | 0 | (118) | 0 | 101,526 | 0 | (1,526) | (1,526) | 556 | 12/01/2028 | 1.B FE |
| ..13034A-JX-9 | CALIFORNIA INFRAS & EC 5.000 | | 01/25/2023 | WELLS FARGO SECURITIES | | 1,080,080 | 1,000,000 | 1,215,170 | 1,079,842 | 0 | (1,639) | 0 | (1,639) | 0 | 1,078,202 | 0 | 1,878 | 1,878 | 15,972 | 10/01/2035 | 1.A FE |
| ..139883-AA-0 | CAPITAL CITY ECONOMIC 5.000 | | 03/30/2023 | REDEEMED | | 196,323 | 196,323 | 196,323 | 194,715 | 1,608 | 0 | 0 | 1,608 | 0 | 196,323 | 0 | 0 | 0 | 820 | 12/01/2027 | 5.B GI |
| ..14739H-CL-3 | CASCADE WATER ALLIANCE 4.000 | | 01/01/2023 | REDEEMED | | 2,090,000 | 2,090,000 | 2,279,020 | 2,090,000 | 0 | 0 | 0 | 0 | 0 | 2,090,000 | 0 | 0 | 0 | 41,800 | 01/01/2032 | 1.A FE |
| ..14739H-CM-1 | CASCADE WATER ALLIANCE 4.000 | | 01/01/2023 | REDEEMED | | 2,170,000 | 2,170,000 | 2,352,540 | 2,170,000 | 0 | 0 | 0 | 0 | 0 | 2,170,000 | 0 | 0 | 0 | 43,400 | 01/01/2033 | 1.A FE |
| ..14739H-CN-9 | CASCADE WATER ALLIANCE 4.000 | | 01/01/2023 | REDEEMED | | 2,260,000 | 2,260,000 | 2,433,884 | 2,260,000 | 0 | 0 | 0 | 0 | 0 | 2,260,000 | 0 | 0 | 0 | 45,200 | 01/01/2034 | 1.A FE |
| ..162393-EM-0 | CHATTANOOGA ELEC REV R 4.000 | | 01/10/2023 | J P MORGAN CHASE SECURITIES INC | | 5,863,574 | 5,645,000 | 6,100,495 | 5,779,703 | 0 | (1,331) | 0 | (1,331) | 0 | 5,778,372 | 0 | 85,202 | 85,202 | 81,539 | 09/01/2029 | 1.D FE |
| ..222642-JY-7 | COLLIER CO WATER & SEW 5.000 | | 01/30/2023 | JEFFERIES & CO INC | | 7,748,377 | 7,090,000 | 8,691,277 | 7,690,400 | 0 | (13,857) | 0 | (13,857) | 0 | 7,676,544 | 0 | 71,834 | 71,834 | 206,792 | 07/01/2036 | 1.A FE |
| ..196632-WK-5 | COLORADO SPRINGS UTILI 5.000 | | 01/12/2023 | EMMETT & CO | | 401,366 | 375,000 | 435,578 | 394,212 | 0 | (216) | 0 | (216) | 0 | 393,996 | 0 | 7,370 | 7,370 | 3,021 | 11/15/2031 | 1.C FE |
| ..20775Y-AP-1 | CONNECTICUT REVOLVING 5.000 | | 03/01/2023 | REDEEMED | | 3,840,000 | 3,840,000 | 4,254,451 | 3,848,201 | 0 | (8,201) | 0 | (8,201) | 0 | 3,840,000 | 0 | 0 | 0 | 96,000 | 03/01/2027 | 1.A FE |
| ..267045-CZ-3 | DUTCHESS CO LOCAL DEV 5.000 | | 01/01/2023 | REDEEMED | | 650,000 | 650,000 | 736,600 | 650,000 | 0 | 0 | 0 | 0 | 0 | 650,000 | 0 | 0 | 0 | 16,250 | 01/01/2033 | 1.E FE |
| ..267045-DD-1 | DUTCHESS CO LOCAL DEV 5.000 | | 01/01/2023 | REDEEMED | | 1,850,000 | 1,850,000 | 2,086,782 | 1,850,000 | 0 | 0 | 0 | 0 | 0 | 1,850,000 | 0 | 0 | 0 | 46,250 | 01/01/2034 | 1.E FE |
| ..267045-DE-9 | DUTCHESS CO LOCAL DEV 5.000 | | 01/01/2023 | REDEEMED | | 1,000,000 | 1,000,000 | 1,123,650 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 25,000 | 01/01/2035 | 1.E FE |
| ..402207-AD-6 | GULF COAST INDL DEV AU 3.200 | | 01/03/2023 | J P MORGAN CHASE SECURITIES INC | | 41,850,000 | 41,850,000 | 41,850,000 | 41,850,000 | 0 | 0 | 0 | 0 | 0 | 41,850,000 | 0 | 0 | 0 | 115,861 | 11/01/2041 | 1.D FE |
| ..426170-LX-2 | HENRICO CO WTR & SWR R 4.000 | | 01/06/2023 | BELLE HAVEN INVESTMENTS | | 2,352,250 | 2,310,000 | 2,433,239 | 2,328,734 | 0 | (312) | 0 | (312) | 0 | 2,328,422 | 0 | 23,827 | 23,827 | 17,453 | 05/01/2030 | 1.A FE |
| ..426170-LZ-7 | HENRICO CO WTR & SWR R 4.000 | | 01/06/2023 | BELLE HAVEN INVESTMENTS | | 2,601,731 | 2,555,000 | 2,653,674 | 2,570,076 | 0 | (253) | 0 | (253) | 0 | 2,569,823 | 0 | 31,908 | 31,908 | 19,304 | 05/01/2032 | 1.A FE |
| ..45203H-Z7-0 | ILLINOIS FIN AUTH (NOR 3.000 | | 02/06/2023 | JEFFERIES & CO INC | | 3,886,849 | 3,835,000 | 3,845,278 | 3,838,133 | 0 | (145) | 0 | (145) | 0 | 3,837,988 | 0 | 48,861 | 48,861 | 21,093 | 12/01/2027 | 1.B FE |
| ..45203H-A9-3 | ILLINOIS FIN AUTH (UNI 5.000 | | 03/02/2023 | PNC CAPITAL MARKETS | | 5,951,523 | 5,795,000 | 5,933,211 | 5,915,964 | 0 | (11,431) | 0 | (11,431) | 0 | 5,904,533 | 0 | 46,990 | 46,990 | 122,339 | 10/01/2032 | 1.C FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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 |
| 495289-J5-0 | KING CO SEWER REV REF 5.000 | | 01/01/2023 | REDEEMED | | 2,175,000 | 2,175,000 | 2,515,692 | 2,175,000 | 0 | 0 | 0 | 0 | 0 | 2,175,000 | 0 | 0 | 0 | 54,375 | 01/01/2032 | 1.B FE |
| 534272-K3-2 | LINCOLN ELECTRIC SYSTE 5.000 | | 01/24/2023 | JANNEY MONTGOMERY SCOTT INC | | 2,950,686 | 2,675,000 | 3,132,104 | 2,908,122 | 0 | (3,496) | 0 | (3,496) | 0 | 2,904,626 | 0 | 46,060 | 46,060 | 53,500 | 09/01/2032 | 1.C FE |
| 534272-K4-0 | LINCOLN ELECTRIC SYSTE 5.000 | | 01/24/2023 | JANNEY MONTGOMERY SCOTT INC | | 2,204,220 | 2,000,000 | 2,336,720 | 2,171,834 | 0 | (2,575) | 0 | (2,575) | 0 | 2,169,259 | 0 | 34,961 | 34,961 | 40,000 | 09/01/2033 | 1.C FE |
| 546398-ZP-6 | LOUISIANA PUB FAC (AIR 3.750 | | 03/30/2023 | J P MORGAN CHASE SECURITIES INC | | 21,700,000 | 21,700,000 | 21,700,000 | 21,700,000 | 0 | 0 | 0 | 0 | 0 | 21,700,000 | 0 | 0 | 0 | 49,023 | 12/01/2043 | 1.F FE |
| 546598-AA-1 | LOUISVILLE & JEFFERSON 3.900 | | 03/31/2023 | GOLDMAN SACHS & CO | | 27,000,000 | 27,000,000 | 27,000,000 | 27,000,000 | 0 | 0 | 0 | 0 | 0 | 27,000,000 | 0 | 0 | 0 | 65,732 | 01/01/2029 | 1.G FE |
| 546598-AB-9 | LOUISVILLE & JEFFERSON 3.900 | | 03/31/2023 | J P MORGAN CHASE SECURITIES INC | | 20,500,000 | 20,500,000 | 20,500,000 | 20,500,000 | 0 | 0 | 0 | 0 | 0 | 20,500,000 | 0 | 0 | 0 | 49,116 | 01/01/2029 | 1.G FE |
| 56045R-NT-2 | MAINE MUNI BOND BANK S 3.750 | | 01/04/2023 | MUNI CENTER | | 682,368 | 670,000 | 721,798 | 690,243 | 0 | (151) | 0 | (151) | 0 | 690,092 | 0 | (7,724) | (7,724) | 4,536 | 11/01/2031 | 1.C FE |
| 56045R-VS-5 | MAINE MUNI BOND BANK S 4.000 | | 03/30/2023 | MUNI CENTER | | 603,653 | 570,000 | 643,040 | 612,181 | 0 | (2,651) | 0 | (2,651) | 0 | 609,530 | 0 | (5,877) | (5,877) | 9,627 | 11/01/2032 | 1.C FE |
| 575579-HB-6 | MASSACHUSETTS BAY TRAN 5.000 | | 03/07/2023 | MUNI CENTER | | 1,026,610 | 1,000,000 | 1,120,600 | 1,015,731 | 0 | (1,988) | 0 | (1,988) | 0 | 1,013,743 | 0 | 12,867 | 12,867 | 34,444 | 07/01/2024 | 1.C FE |
| 57583U-4G-0 | MASSACHUSETTS DEV FIN( 5.000 | | 01/06/2023 | OPPENHEIMER AND CO | | 1,362,808 | 1,290,000 | 1,510,306 | 1,395,484 | 0 | (870) | 0 | (870) | 0 | 1,394,614 | 0 | (31,806) | (31,806) | 25,800 | 08/15/2033 | 1.D FE |
| 60416R-AG-7 | MINNESOTA ST HSG PROJ- 3.220 | | 03/26/2023 | PAID ON PRINCIPAL | | 16,971 | 16,971 | 16,971 | 16,971 | 0 | 0 | 0 | 0 | 0 | 16,971 | 0 | 0 | 0 | 97 | 01/01/2034 | 1.A FE |
| 60528A-AT-1 | MISSISSIPPI BUS FIN CO 3.150 | | 01/03/2023 | WELLS FARGO SECURITIES | | 12,500,000 | 12,500,000 | 12,500,000 | 12,500,000 | 0 | 0 | 0 | 0 | 0 | 12,500,000 | 0 | 0 | 0 | 35,531 | 12/01/2030 | 1.D FE |
| 60528A-AU-8 | MISSISSIPPI BUS FIN CO 3.200 | | 01/03/2023 | WELLS FARGO SECURITIES | | 1,180,000 | 1,180,000 | 1,180,000 | 1,180,000 | 0 | 0 | 0 | 0 | 0 | 1,180,000 | 0 | 0 | 0 | 3,390 | 12/01/2030 | 1.D FE |
| 60528A-AW-4 | MISSISSIPPI BUS FIN CO 3.150 | | 01/03/2023 | WELLS FARGO SECURITIES | | 6,785,000 | 6,785,000 | 6,785,000 | 6,785,000 | 0 | 0 | 0 | 0 | 0 | 6,785,000 | 0 | 0 | 0 | 19,286 | 12/01/2030 | 1.D FE |
| 60528A-BM-5 | MISSISSIPPI BUS FIN CO 3.150 | | 01/03/2023 | WELLS FARGO SECURITIES | | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 1,250,000 | 0 | 0 | 0 | 3,553 | 12/01/2030 | 1.D FE |
| 60528A-BX-1 | MISSISSIPPI BUS FIN CO 3.150 | | 01/03/2023 | WELLS FARGO SECURITIES | | 2,050,000 | 2,050,000 | 2,050,000 | 2,050,000 | 0 | 0 | 0 | 0 | 0 | 2,050,000 | 0 | 0 | 0 | 5,827 | 11/01/2035 | 1.D FE |
| 60528A-BZ-6 | MISSISSIPPI BUS FIN CO 3.150 | | 01/03/2023 | WELLS FARGO SECURITIES | | 4,950,000 | 4,950,000 | 4,950,000 | 4,950,000 | 0 | 0 | 0 | 0 | 0 | 4,950,000 | 0 | 0 | 0 | 14,070 | 11/01/2035 | 1.D FE |
| 60528A-CG-7 | MISSISSIPPI BUS FIN CO 3.150 | | 01/03/2023 | WELLS FARGO SECURITIES | | 2,425,000 | 2,425,000 | 2,425,000 | 2,425,000 | 0 | 0 | 0 | 0 | 0 | 2,425,000 | 0 | 0 | 0 | 6,893 | 11/01/2035 | 1.D FE |
| 64711N-C6-0 | NEW MEXICO FIN AUTH SR 3.250 | | 02/22/2023 | JEFFERIES & CO INC | | 1,204,764 | 1,200,000 | 1,262,052 | 1,217,575 | 0 | (1,035) | 0 | (1,035) | 0 | 1,216,540 | 0 | (11,776) | (11,776) | 8,883 | 06/01/2029 | 1.B FE |
| 64711N-F7-5 | NEW MEXICO FIN AUTH SR 4.000 | | 02/24/2023 | JEFFERIES & CO INC | | 1,023,860 | 1,000,000 | 1,123,720 | 1,045,804 | 0 | (2,014) | 0 | (2,014) | 0 | 1,043,790 | 0 | (19,930) | (19,930) | 9,556 | 06/01/2033 | 1.B FE |
| 64711N-WM-3 | NEW MEXICO FIN AUTH SR 3.500 | | 01/06/2023 | MORGAN STANLEY | | 1,523,737 | 1,505,000 | 1,622,285 | 1,543,557 | 0 | (601) | 0 | (601) | 0 | 1,542,956 | 0 | (19,218) | (19,218) | 5,560 | 06/01/2029 | 1.B FE |
| 65819G-LF-3 | NORTH CAROLINA CAP FAC 5.000 | | 03/03/2023 | MUNI CENTER | | 1,605,810 | 1,500,000 | 1,789,575 | 1,618,857 | 0 | (5,500) | 0 | (5,500) | 0 | 1,613,358 | 0 | (7,548) | (7,548) | 32,500 | 10/01/2041 | 1.B FE |
| 659079-CM-7 | NORTH DAVIS CO SWR DIS 4.000 | | 03/01/2023 | REDEEMED | | 2,000,000 | 2,000,000 | 2,058,960 | 2,001,133 | 0 | (1,133) | 0 | (1,133) | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 03/01/2033 | 1.B FE |
| 659079-CN-5 | NORTH DAVIS CO SWR DIS 4.000 | | 03/01/2023 | REDEEMED | | 2,000,000 | 2,000,000 | 2,051,280 | 2,000,965 | 0 | (965) | 0 | (965) | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 03/01/2034 | 1.B FE |
| 67756D-AY-2 | OHIO HGR ED FAC COMM ( 5.000 | | 01/01/2023 | REDEEMED | | 9,000,000 | 9,000,000 | 9,998,370 | 9,000,000 | 0 | 0 | 0 | 0 | 0 | 9,000,000 | 0 | 0 | 0 | 225,000 | 01/01/2042 | 1.C FE |
| 67756D-VB-9 | OHIO HGR ED FAC COMM ( 4.000 | | 01/01/2023 | REDEEMED | | 10,000 | 10,000 | 9,932 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 200 | 01/01/2042 | 1.A |
| 678908-3Z-5 | OKLAHOMA DEV OKLAHOMA 4.285 | | 02/01/2023 | REDEEMED | | 442,751 | 442,751 | 442,751 | 442,722 | 0 | 29 | 0 | 29 | 0 | 442,751 | 0 | 0 | 0 | 10,066 | 02/01/2034 | 1.A FE |
| 679111-XB-5 | OKLAHOMA TURNPIKE AUTH 5.000 | | 03/06/2023 | MUNI CENTER | | 421,198 | 400,000 | 450,400 | 418,689 | 0 | (1,109) | 0 | (1,109) | 0 | 417,580 | 0 | 3,618 | 3,618 | 13,667 | 01/01/2038 | 1.D FE |
| 679111-ZQ-0 | OKLAHOMA TURNPIKE AUTH .627 | | 01/01/2023 | MATURED | | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0 | 0 | 0 | 7,838 | 01/01/2023 | 1.D FE |
| 682001-DS-8 | OMAHA PUBLIC POWER DIS 4.000 | | 01/31/2023 | J P MORGAN CHASE SECURITIES INC | | 7,811,645 | 7,650,000 | 8,308,512 | 7,772,026 | 0 | (6,134) | 0 | (6,134) | 0 | 7,765,893 | 0 | 45,752 | 45,752 | 153,000 | 02/01/2030 | 1.C FE |
| 685349-FU-1 | ORANGE WATER & SEWER A 4.000 | | 01/10/2023 | J P MORGAN CHASE SECURITIES INC | | 1,159,380 | 1,135,000 | 1,222,645 | 1,150,526 | 0 | (290) | 0 | (290) | 0 | 1,150,236 | 0 | 9,144 | 9,144 | 23,961 | 07/01/2029 | 1.B FE |
| 702541-HG-1 | PASCO CO WATER & SEWER 4.000 | | 03/08/2023 | JEFFERIES & CO INC | | 1,216,728 | 1,200,000 | 1,330,224 | 1,249,122 | 0 | (5,224) | 0 | (5,224) | 0 | 1,243,897 | 0 | (27,169) | (27,169) | 21,067 | 10/01/2029 | 1.B FE |
| 702541-HG-1 | PASCO CO WATER & SEWER 4.000 | | 02/06/2023 | MUNI CENTER | | 103,265 | 100,000 | 110,852 | 104,093 | 0 | (237) | 0 | (237) | 0 | 103,856 | 0 | (591) | (591) | 1,411 | 10/01/2029 | 1.B FE |
| 702541-HH-9 | PASCO CO WATER & SEWER 4.000 | | 03/08/2023 | JEFFERIES & CO INC | | 2,929,420 | 2,890,000 | 3,067,417 | 2,925,484 | 0 | (3,679) | 0 | (3,679) | 0 | 2,921,805 | 0 | 7,615 | 7,615 | 50,736 | 10/01/2030 | 1.B FE |
| 70917S-C7-6 | PENNSYLVANIA HIGHER ED 5.000 | | 01/06/2023 | FIDELITY CAPITAL MARKETS SERVICES | | 2,179,040 | 2,000,000 | 2,341,640 | 2,152,341 | 0 | (763) | 0 | (763) | 0 | 2,151,578 | 0 | 27,462 | 27,462 | 40,000 | 08/15/2032 | 1.B FE |
| 70917S-WD-1 | PENNSYLVANIA HIGHER ED 4.000 | | 03/01/2023 | STIFEL NICOLAUS & CO INC | | 763,718 | 750,000 | 839,903 | 800,683 | 0 | (2,281) | 0 | (2,281) | 0 | 798,402 | 0 | (34,684) | (34,684) | 16,417 | 08/15/2034 | 1.B FE |
| 709235-VG-7 | PENNSYLVANIA STATE UNI 5.000 | | 03/09/2023 | BNY MELLON CAPITAL MARKETS INC | | 1,546,837 | 1,480,000 | 1,749,863 | 1,610,050 | 0 | (9,138) | 0 | (9,138) | 0 | 1,600,911 | 0 | (54,075) | (54,075) | 38,850 | 09/01/2032 | 1.C FE |
| 751100-GH-5 | RALEIGH COMB ENTERPRIS 5.000 | | 03/01/2023 | MATURED | | 3,780,000 | 3,780,000 | 4,234,810 | 3,787,371 | 0 | (7,371) | 0 | (7,371) | 0 | 3,780,000 | 0 | 0 | 0 | 94,500 | 03/01/2023 | 1.A FE |
| 751100-JQ-2 | RALEIGH COMB ENTERPRIS 5.000 | | 03/01/2023 | REDEEMED | | 6,300,000 | 6,300,000 | 6,773,004 | 6,309,268 | 0 | (9,268) | 0 | (9,268) | 0 | 6,300,000 | 0 | 0 | 0 | 157,500 | 03/01/2031 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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 |
| ..751100-LD-8 | RALEIGH COMB ENTERPRIS 4.000 | | 01/27/2023 | PNC CAPITAL MARKETS | | 1,058,700 | 1,000,000 | 1,112,290 | 1,049,266 | 0 | (890) | 0 | (890) | 0 | 1,048,375 | 0 | 10,325 | 10,325 | 16,556 | 03/01/2034 | 1.A FE |
| ..751100-LW-6 | RALEIGH COMB ENTERPRIS 4.000 | | 01/27/2023 | PNC CAPITAL MARKETS | | 2,493,239 | 2,355,000 | 2,619,443 | 2,471,021 | 0 | (2,096) | 0 | (2,096) | 0 | 2,468,924 | 0 | 24,314 | 24,314 | 38,988 | 03/01/2034 | 1.A FE |
| ..79574C-BX-0 | SALT RIVER PROJ AGR IM 5.000 | | 01/09/2023 | BARCLAYS CAPITAL INC | | 3,296,400 | 3,000,000 | 3,507,270 | 3,219,895 | 0 | (1,320) | 0 | (1,320) | 0 | 3,218,574 | 0 | 77,826 | 77,826 | 78,750 | 01/01/2032 | 1.B FE |
| ..80216P-AS-5 | SANTA FE WATER UTIL SY 4.000 | | 02/16/2023 | WELLS FARGO SECURITIES | | 737,658 | 715,000 | 799,549 | 761,380 | 0 | (1,686) | 0 | (1,686) | 0 | 759,694 | 0 | (22,036) | (22,036) | 6,038 | 06/01/2033 | 1.B FE |
| ..873545-JM-0 | TACOMA SEWER REV REF S 3.750 | | 03/01/2023 | J P MORGAN CHASE SECURITIES INC | | 864,008 | 850,000 | 922,837 | 877,243 | 0 | (1,305) | 0 | (1,305) | 0 | 875,938 | 0 | (11,930) | (11,930) | 8,057 | 12/01/2032 | 1.B FE |
| ..873545-JP-3 | TACOMA SEWER REV REF S 3.750 | | 03/01/2023 | J P MORGAN CHASE SECURITIES INC | | 740,001 | 730,000 | 798,532 | 767,676 | 0 | (1,842) | 0 | (1,842) | 0 | 765,834 | 0 | (25,833) | (25,833) | 6,996 | 12/01/2034 | 1.B FE |
| ..876443-PV-8 | TARRANT REGIONAL WATER 4.000 | | 03/03/2023 | J P MORGAN CHASE SECURITIES INC | | 4,667,600 | 4,555,000 | 4,933,748 | 4,735,640 | 0 | (7,249) | 0 | (7,249) | 0 | 4,728,390 | 0 | (60,791) | (60,791) | 93,631 | 03/01/2034 | 1.B FE |
| ..882117-R9-7 | TEXAS A & M PERM UNIV 5.000 | | 01/06/2023 | J P MORGAN CHASE SECURITIES INC | | 1,789,233 | 1,700,000 | 2,005,694 | 1,780,053 | 0 | (699) | 0 | (699) | 0 | 1,779,354 | 0 | 9,879 | 9,879 | 44,389 | 07/01/2034 | 1.A FE |
| ..91802R-CF-4 | UTILITY DEBT SECURITIZ 5.000 | | 02/17/2023 | ZIEGLER CAPITAL MARKETS | | 9,555,660 | 9,000,000 | 10,940,130 | 9,715,664 | 0 | (27,781) | 0 | (27,781) | 0 | 9,687,883 | 0 | (132,223) | (132,223) | 82,500 | 12/15/2033 | 1.A FE |
| ..924214-WF-2 | VERMONT MUNI BOND BANK 3.750 | | 01/04/2023 | MUNI CENTER | | 206,344 | 200,000 | 206,382 | 202,090 | 0 | (10) | 0 | (10) | 0 | 202,080 | 0 | 4,264 | 4,264 | 729 | 12/01/2030 | 1.C FE |
| ..92818H-BQ-3 | VIRGINIA PUBLIC SCH AU 3.500 | | 03/02/2023 | JEFFERIES & CO INC | | 1,697,481 | 1,705,000 | 1,799,832 | 1,731,107 | 0 | (1,684) | 0 | (1,684) | 0 | 1,729,422 | 0 | (31,941) | (31,941) | 35,142 | 08/01/2032 | 1.B FE |
| ..92818H-CX-5 | VIRGINIA PUBLIC SCH AU 4.000 | | 01/11/2023 | MORGAN STANLEY | | 1,857,215 | 1,795,000 | 2,009,161 | 1,896,649 | 0 | (1,169) | 0 | (1,169) | 0 | 1,895,480 | 0 | (38,265) | (38,265) | 32,111 | 08/01/2030 | 1.B FE |
| ..92818H-EH-0 | VIRGINIA PUBLIC SCH AU 3.000 | | 01/26/2023 | MUNI CENTER | | 102,059 | 100,000 | 103,472 | 101,325 | 0 | (27) | 0 | (27) | 0 | 101,297 | 0 | 762 | 762 | 1,492 | 08/01/2030 | 1.B FE |
| ..92818L-WR-9 | VIRGINIA RES AUTH INFR 4.000 | | 02/15/2023 | CITIGROUP GLOBAL MARKETS | | 1,398,964 | 1,360,000 | 1,452,766 | 1,388,829 | 0 | (1,224) | 0 | (1,224) | 0 | 1,387,605 | 0 | 11,359 | 11,359 | 15,867 | 11/01/2032 | 1.A FE |
| ..977123-Y8-5 | WISCONSIN TRANSN REV T 1.859 | | 03/13/2023 | TENDERED | | 511,731 | 640,000 | 629,709 | 630,640 | 0 | 174 | 0 | 174 | 0 | 630,815 | 0 | (119,083) | (119,083) | 9,088 | 07/01/2034 | 1.A FE |
| ..977123-2X-5 | WISCONSIN TRANSN REV T 2.167 | | 03/13/2023 | TENDERED | | 5,626,468 | 6,910,000 | 6,910,000 | 6,910,000 | 0 | 0 | 0 | 0 | 0 | 6,910,000 | 0 | (1,283,533) | (1,283,533) | 114,384 | 07/01/2035 | 1.A FE |
| ..3128JM-QF-7 | FH (3/1 ARM) #1B2353 4.021 | | 03/15/2023 | PAID ON PRINCIPAL | | 3,025 | 3,025 | 3,006 | 3,014 | 0 | 11 | 0 | 11 | 0 | 3,025 | 0 | 0 | 0 | 20 | 09/15/2035 | 1.A |
| ..3128JM-SB-4 | FH (3/1 ARM) #1B2413 3.985 | | 03/15/2023 | PAID ON PRINCIPAL | | 12,250 | 12,250 | 12,222 | 12,204 | 0 | 46 | 0 | 46 | 0 | 12,250 | 0 | 0 | 0 | 80 | 10/15/2035 | 1.A |
| ..31296J-2J-4 | FHLMC GOLD P #A10777 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 73 | 73 | 72 | 72 | 0 | 2 | 0 | 2 | 0 | 73 | 0 | 0 | 0 | 1 | 07/15/2033 | 1.A |
| ..31296J-4V-5 | FHLMC GOLD P #A10836 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 859 | 859 | 841 | 849 | 0 | 10 | 0 | 10 | 0 | 859 | 0 | 0 | 0 | 8 | 07/15/2033 | 1.A |
| ..31296K-BK-8 | FHLMC GOLD P #A10942 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 349 | 349 | 341 | 343 | 0 | 6 | 0 | 6 | 0 | 349 | 0 | 0 | 0 | 3 | 07/15/2033 | 1.A |
| ..31296K-NR-0 | FHLMC GOLD P #A11300 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 713 | 713 | 698 | 700 | 0 | 13 | 0 | 13 | 0 | 713 | 0 | 0 | 0 | 7 | 07/15/2033 | 1.A |
| ..31296K-QD-8 | FHLMC GOLD P #A11352 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 265 | 265 | 259 | 260 | 0 | 5 | 0 | 5 | 0 | 265 | 0 | 0 | 0 | 2 | 07/15/2033 | 1.A |
| ..31296K-TN-3 | FHLMC GOLD P #A11457 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 2,669 | 2,669 | 2,613 | 2,621 | 0 | 49 | 0 | 49 | 0 | 2,669 | 0 | 0 | 0 | 24 | 07/15/2033 | 1.A |
| ..31296K-4R-1 | FHLMC GOLD P #A11732 5.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 13,400 | 13,400 | 13,317 | 13,339 | 0 | 61 | 0 | 61 | 0 | 13,400 | 0 | 0 | 0 | 140 | 08/15/2033 | 1.A |
| ..31296L-KZ-3 | FHLMC GOLD P #A12112 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 911 | 911 | 892 | 901 | 0 | 11 | 0 | 11 | 0 | 911 | 0 | 0 | 0 | 8 | 08/15/2033 | 1.A |
| ..31296L-WL-1 | FHLMC GOLD P #A12451 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 58 | 58 | 56 | 56 | 0 | 1 | 0 | 1 | 0 | 58 | 0 | 0 | 0 | 1 | 08/15/2033 | 1.A |
| ..31296L-ZL-8 | FHLMC GOLD P #A12547 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 133 | 133 | 131 | 131 | 0 | 2 | 0 | 2 | 0 | 133 | 0 | 0 | 0 | 1 | 08/15/2033 | 1.A |
| ..31296M-6K-0 | FHLMC GOLD P #A13574 5.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 12,792 | 12,792 | 12,712 | 12,728 | 0 | 64 | 0 | 64 | 0 | 12,792 | 0 | 0 | 0 | 70 | 09/15/2033 | 1.A |
| ..31296N-EJ-2 | FHLMC GOLD P #A13737 5.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 546 | 546 | 542 | 543 | 0 | 3 | 0 | 3 | 0 | 546 | 0 | 0 | 0 | 5 | 09/15/2033 | 1.A |
| ..31292G-6T-8 | FHLMC GOLD P #C00882 7.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 286 | 286 | 301 | 310 | 0 | (25) | 0 | (25) | 0 | 286 | 0 | 0 | 0 | 4 | 11/15/2029 | 1.A |
| ..31292H-G5-7 | FHLMC GOLD P #C01120 7.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 124 | 124 | 145 | 137 | 0 | (13) | 0 | (13) | 0 | 124 | 0 | 0 | 0 | 1 | 01/15/2031 | 1.A |
| ..31292H-XK-5 | FHLMC GOLD P #C01582 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 3,024 | 3,024 | 2,960 | 2,972 | 0 | 52 | 0 | 52 | 0 | 3,024 | 0 | 0 | 0 | 31 | 07/15/2033 | 1.A |
| ..31293E-N4-8 | FHLMC GOLD P #C18511 6.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 156 | 156 | 147 | 148 | 0 | 8 | 0 | 8 | 0 | 156 | 0 | 0 | 0 | 2 | 12/15/2028 | 1.A |
| ..31287P-E9-0 | FHLMC GOLD P #C63760 7.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 31 | 31 | 32 | 35 | 0 | (4) | 0 | (4) | 0 | 31 | 0 | 0 | 0 | 0 | 02/15/2032 | 1.A |
| ..31287T-DJ-1 | FHLMC GOLD P #C67305 7.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 1,075 | 1,075 | 1,134 | 1,186 | 0 | (111) | 0 | (111) | 0 | 1,075 | 0 | 0 | 0 | 13 | 05/15/2032 | 1.A |
| ..31287T-SE-6 | FHLMC GOLD P #C67717 7.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 222 | 222 | 234 | 236 | 0 | (14) | 0 | (14) | 0 | 222 | 0 | 0 | 0 | 3 | 06/15/2032 | 1.A |
| ..31287V-GQ-7 | FHLMC GOLD P #C69207 7.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 1,073 | 1,073 | 1,132 | 1,219 | 0 | (145) | 0 | (145) | 0 | 1,073 | 0 | 0 | 0 | 13 | 07/15/2032 | 1.A |
| ..31288D-AJ-8 | FHLMC GOLD P #C74509 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 119 | 119 | 116 | 116 | 0 | 2 | 0 | 2 | 0 | 119 | 0 | 0 | 0 | 1 | 12/15/2032 | 1.A |
| ..31288E-4Z-7 | FHLMC GOLD P #C76240 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 230 | 230 | 231 | 231 | 0 | 0 | 0 | 0 | 0 | 230 | 0 | 0 | 0 | 2 | 02/15/2033 | 1.A |
| ..31288J-EY-8 | FHLMC GOLD P #C79151 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 941 | 941 | 944 | 942 | 0 | (1) | 0 | (1) | 0 | 941 | 0 | 0 | 0 | 9 | 04/15/2033 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | 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 |
| 31288J-WV-4 | FHLMC GOLD P #C79660 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 322 | 322 | 323 | 323 | 0 | (1) | 0 | (1) | 0 | 322 | 0 | 0 | 0 | 3 | 04/15/2033 | 1.A |
| 31335H-Z7-1 | FHLMC GOLD P #C90766 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 5,565 | 5,565 | 5,683 | 5,565 | 0 | (1) | 0 | (1) | 0 | 5,565 | 0 | 0 | 0 | 49 | 12/15/2023 | 1.A |
| 31294M-GB-1 | FHLMC GOLD P #E02894 3.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 51,397 | 51,397 | 51,486 | 51,400 | 0 | (4) | 0 | (4) | 0 | 51,397 | 0 | 0 | 0 | 298 | 05/15/2026 | 1.A |
| 31283H-LC-7 | FHLMC GOLD P #G01223 7.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 281 | 281 | 296 | 303 | 0 | (22) | 0 | (22) | 0 | 281 | 0 | 0 | 0 | 3 | 10/15/2029 | 1.A |
| 31283H-N4-3 | FHLMC GOLD P #G01311 7.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 701 | 701 | 743 | 774 | 0 | (73) | 0 | (73) | 0 | 701 | 0 | 0 | 0 | 8 | 09/15/2031 | 1.A |
| 31283H-WY-7 | FHLMC GOLD P #G01563 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 2,253 | 2,253 | 2,213 | 2,219 | 0 | 34 | 0 | 34 | 0 | 2,253 | 0 | 0 | 0 | 21 | 06/15/2033 | 1.A |
| 3128LX-DE-7 | FHLMC GOLD P #G01901 4.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 34,275 | 34,275 | 30,440 | 31,737 | 0 | 2,538 | 0 | 2,538 | 0 | 34,275 | 0 | 0 | 0 | 225 | 05/15/2034 | 1.A |
| 3128MJ-FH-8 | FHLMC GOLD P #G08167 5.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 6,011 | 6,011 | 5,922 | 5,917 | 0 | 94 | 0 | 94 | 0 | 6,011 | 0 | 0 | 0 | 70 | 12/15/2036 | 1.A |
| 3128MJ-S6-8 | FHLMC GOLD P #G08540 3.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 47,547 | 47,547 | 45,580 | 45,744 | 0 | 1,803 | 0 | 1,803 | 0 | 47,547 | 0 | 0 | 0 | 232 | 08/15/2043 | 1.A |
| 3128MJ-TL-4 | FHLMC GOLD P #G08554 3.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 83,257 | 83,257 | 82,541 | 82,303 | 0 | 954 | 0 | 954 | 0 | 83,257 | 0 | 0 | 0 | 471 | 10/15/2043 | 1.A |
| 3128MJ-ZF-0 | FHLMC GOLD P #G08741 3.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 23,741 | 23,741 | 23,609 | 23,585 | 0 | 156 | 0 | 156 | 0 | 23,741 | 0 | 0 | 0 | 119 | 01/15/2047 | 1.A |
| 3132J4-KR-9 | FHLMC GOLD P #G31003 2.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 187,548 | 187,548 | 185,363 | 184,774 | 0 | 2,774 | 0 | 2,774 | 0 | 187,548 | 0 | 0 | 0 | 725 | 03/15/2037 | 1.A |
| 31335A-YU-6 | FHLMC GOLD P #G60723 3.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 44,249 | 44,249 | 44,975 | 45,177 | 0 | (928) | 0 | (928) | 0 | 44,249 | 0 | 0 | 0 | 195 | 10/15/2046 | 1.A |
| 31335A-2P-2 | FHLMC GOLD P #G60782 3.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 22,218 | 22,218 | 22,016 | 22,030 | 0 | 187 | 0 | 187 | 0 | 22,218 | 0 | 0 | 0 | 106 | 10/15/2046 | 1.A |
| 31335B-CW-4 | FHLMC GOLD P #G60985 3.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 102,578 | 102,578 | 103,948 | 104,278 | 0 | (1,700) | 0 | (1,700) | 0 | 102,578 | 0 | 0 | 0 | 514 | 07/15/2047 | 1.A |
| 3128PT-3L-7 | FHLMC GOLD P #J14403 3.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 19,331 | 19,331 | 19,234 | 19,284 | 0 | 47 | 0 | 47 | 0 | 19,331 | 0 | 0 | 0 | 113 | 02/15/2026 | 1.A |
| 3132KE-EH-4 | FHLMC GOLD P #V60136 2.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 124,625 | 124,625 | 125,423 | 124,901 | 0 | (276) | 0 | (276) | 0 | 124,625 | 0 | 0 | 0 | 529 | 06/15/2028 | 1.A |
| 3133B3-CY-1 | FHLMC PASS T #QD5487 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 271,077 | 271,077 | 255,786 | 255,712 | 0 | 15,364 | 0 | 15,364 | 0 | 271,077 | 0 | 0 | 0 | 978 | 01/25/2052 | 1.A |
| 3133G6-MR-3 | FHLMC PASS T #QN0368 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 166,184 | 166,184 | 168,767 | 169,122 | 0 | (2,939) | 0 | (2,939) | 0 | 166,184 | 0 | 0 | 0 | 615 | 08/25/2034 | 1.A |
| 3133KG-4K-1 | FHLMC PASS T #RA1726 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 103,451 | 103,451 | 102,829 | 102,797 | 0 | 655 | 0 | 655 | 0 | 103,451 | 0 | 0 | 0 | 430 | 11/25/2049 | 1.A |
| 3133KL-WB-9 | FHLMC PASS T #RA5142 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 276,974 | 276,974 | 252,609 | 252,848 | 0 | 24,126 | 0 | 24,126 | 0 | 276,974 | 0 | 0 | 0 | 1,216 | 05/25/2051 | 1.A |
| 3133KN-SG-9 | FHLMC PASS T #RA6819 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 480,368 | 480,368 | 434,208 | 435,023 | 0 | 45,345 | 0 | 45,345 | 0 | 480,368 | 0 | 0 | 0 | 2,084 | 02/25/2052 | 1.A |
| 3132A5-FW-0 | FHLMC PASS T #ZS4681 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 32,431 | 32,431 | 32,229 | 32,556 | 0 | (125) | 0 | (125) | 0 | 32,431 | 0 | 0 | 0 | 128 | 10/25/2046 | 1.A |
| 3132A5-F9-1 | FHLMC PASS T #ZS4692 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 42,097 | 42,097 | 42,271 | 42,742 | 0 | (645) | 0 | (645) | 0 | 42,097 | 0 | 0 | 0 | 167 | 12/25/2046 | 1.A |
| 3132AE-KL-9 | FHLMC PASS T #ZT2099 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 33,421 | 33,421 | 33,930 | 34,250 | 0 | (829) | 0 | (829) | 0 | 33,421 | 0 | 0 | 0 | 162 | 11/25/2046 | 1.A |
| 3133TQ-ZU-4 | FHR 2274 KC CMO 6.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 7,594 | 7,594 | 7,578 | 7,576 | 0 | 18 | 0 | 18 | 0 | 7,594 | 0 | 0 | 0 | 81 | 01/15/2031 | 1.A |
| 31339N-AG-1 | FHR 2400 MK CMO 6.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 21,260 | 21,260 | 20,967 | 21,098 | 0 | 162 | 0 | 162 | 0 | 21,260 | 0 | 0 | 0 | 242 | 01/15/2032 | 1.A |
| 31339N-F2-7 | FHR 2413 MH CMO 6.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 41,825 | 41,825 | 41,250 | 41,487 | 0 | 338 | 0 | 338 | 0 | 41,825 | 0 | 0 | 0 | 499 | 02/15/2032 | 1.A |
| 31339D-GP-7 | FHR 2422 CH CMO 6.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 5,931 | 5,931 | 5,809 | 5,882 | 0 | 49 | 0 | 49 | 0 | 5,931 | 0 | 0 | 0 | 65 | 02/15/2032 | 1.A |
| 31394R-YV-5 | FHR 2769 CY CMO 5.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 53,815 | 53,815 | 53,579 | 53,702 | 0 | 113 | 0 | 113 | 0 | 53,815 | 0 | 0 | 0 | 433 | 03/15/2024 | 1.A |
| 3137A0-UA-1 | FHR 3713 PA CMO 2.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 236,083 | 236,083 | 233,980 | 235,256 | 0 | 827 | 0 | 827 | 0 | 236,083 | 0 | 0 | 0 | 787 | 02/15/2040 | 1.A |
| 3137AW-QW-8 | FHR 4148 AB CMO 1.500 | | 03/15/2023 | PAID ON PRINCIPAL | | 249,612 | 249,612 | 242,787 | 245,352 | 0 | 4,261 | 0 | 4,261 | 0 | 249,612 | 0 | 0 | 0 | 494 | 12/15/2027 | 1.A |
| 3137FC-AD-6 | FHR 4735 MA CMO 3.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 133,590 | 133,590 | 135,067 | 134,530 | 0 | (940) | 0 | (940) | 0 | 133,590 | 0 | 0 | 0 | 774 | 08/15/2045 | 1.A |
| 3137FD-BP-6 | FHR 4745 E CMO 3.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 173,223 | 173,223 | 173,367 | 173,554 | 0 | (331) | 0 | (331) | 0 | 173,223 | 0 | 0 | 0 | 858 | 01/15/2048 | 1.A |
| 3137FD-V9-0 | FHR 4753 BK CMO 3.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 42,762 | 42,762 | 42,434 | 42,319 | 0 | 443 | 0 | 443 | 0 | 42,762 | 0 | 0 | 0 | 213 | 01/15/2048 | 1.A |
| 3137FN-RS-1 | FHR 4909 GD CMO 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 112,795 | 112,795 | 113,791 | 114,721 | 0 | (1,926) | 0 | (1,926) | 0 | 112,795 | 0 | 0 | 0 | 527 | 03/25/2049 | 1.A |
| 3137FN-ZQ-6 | FHR 4922 NG CMO 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 15,838 | 15,838 | 15,838 | 15,870 | 0 | (33) | 0 | (33) | 0 | 15,838 | 0 | 0 | 0 | 66 | 04/25/2049 | 1.A |
| 3132HT-K8-8 | FHS 300 300 CMO 3.000 | | 03/15/2023 | PAID ON PRINCIPAL | | 45,996 | 45,996 | 45,701 | 45,651 | 0 | 345 | 0 | 345 | 0 | 45,996 | 0 | 0 | 0 | 213 | 01/15/2043 | 1.A |
| 31406L-MX-3 | FN (10/1 ARM #813174 4.291 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,276 | 1,276 | 1,288 | 1,274 | 0 | 2 | 0 | 2 | 0 | 1,276 | 0 | 0 | 0 | 6 | 02/25/2035 | 1.A |
| 31407B-VG-1 | FN (10/1 ARM #826015 3.810 | | 03/25/2023 | PAID ON PRINCIPAL | | 3,134 | 3,134 | 3,136 | 3,125 | 0 | 9 | 0 | 9 | 0 | 3,134 | 0 | 0 | 0 | 20 | 07/25/2035 | 1.A |
| 31407B-2G-3 | FN (10/1 ARM #826175 3.955 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,814 | 1,814 | 1,819 | 1,810 | 0 | 4 | 0 | 4 | 0 | 1,814 | 0 | 0 | 0 | 12 | 07/25/2035 | 1.A |
| 31407C-HK-6 | FN (10/1 ARM #826534 3.974 | | 03/25/2023 | PAID ON PRINCIPAL | | 3,632 | 3,632 | 3,637 | 3,624 | 0 | 8 | 0 | 8 | 0 | 3,632 | 0 | 0 | 0 | 24 | 07/25/2035 | 1.A |
| 31407J-XF-4 | FN (10/1 ARM #832378 3.846 | | 03/25/2023 | PAID ON PRINCIPAL | | 7,514 | 7,514 | 7,396 | 7,461 | 0 | 53 | 0 | 53 | 0 | 7,514 | 0 | 0 | 0 | 48 | 08/25/2035 | 1.A |
| 31402R-NZ-8 | FN (3/1 ARM) #735808 4.192 | | 03/25/2023 | PAID ON PRINCIPAL | | 87,425 | 87,425 | 87,029 | 87,060 | 0 | 365 | 0 | 365 | 0 | 87,425 | 0 | 0 | 0 | 613 | 08/25/2035 | 1.A |
| 31406M-6S-0 | FN (3/1 ARM) #814581 4.510 | | 03/25/2023 | PAID ON PRINCIPAL | | 6,676 | 6,676 | 6,644 | 6,646 | 0 | 31 | 0 | 31 | 0 | 6,676 | 0 | 0 | 0 | 28 | 04/25/2035 | 1.A |
| 31406W-LD-4 | FN (3/1 ARM) #822124 3.672 | | 03/25/2023 | PAID ON PRINCIPAL | | 10,932 | 10,932 | 10,882 | 10,880 | 0 | 51 | 0 | 51 | 0 | 10,932 | 0 | 0 | 0 | 76 | 06/25/2035 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31407C-D8-7 | FN (3/1 ARM) #826427 3.979 | | 03/25/2023 | PAID ON PRINCIPAL | | 3,886 | 3,886 | 3,859 | 3,856 | 0 | 30 | 0 | 30 | 0 | 3,886 | 0 | 0 | 0 | 26 | 07/25/2035 | 1.A |
| 31407F-ML-1 | FN (3/1 ARM) #829363 3.875 | | 03/25/2023 | PAID ON PRINCIPAL | | 5,319 | 5,319 | 5,295 | 5,308 | 0 | 10 | 0 | 10 | 0 | 5,319 | 0 | 0 | 0 | 34 | 10/25/2035 | 1.A |
| 31403K-3F-8 | FN (5/1 ARM) #751498 4.340 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,438 | 1,438 | 1,428 | 1,435 | 0 | 3 | 0 | 3 | 0 | 1,438 | 0 | 0 | 0 | 11 | 11/25/2033 | 1.A |
| 31403V-G4-5 | FN (5/1 ARM) #759019 3.946 | | 03/25/2023 | PAID ON PRINCIPAL | | 971 | 971 | 963 | 968 | 0 | 4 | 0 | 4 | 0 | 971 | 0 | 0 | 0 | 6 | 01/25/2034 | 1.A |
| 31392B-6U-5 | FNGT 2002-T4 A2 CMO 7.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 2,574 | 2,574 | 2,662 | 2,565 | 0 | 10 | 0 | 10 | 0 | 2,574 | 0 | 0 | 0 | 25 | 12/25/2041 | 1.A |
| 3138AE-LY-7 | FNMA PASS TH #AI1242 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 17,120 | 17,120 | 17,071 | 17,077 | 0 | 43 | 0 | 43 | 0 | 17,120 | 0 | 0 | 0 | 99 | 04/25/2026 | 1.A |
| 3138WF-KG-0 | FNMA PASS TH #AS5694 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 47,591 | 47,591 | 47,182 | 46,961 | 0 | 630 | 0 | 630 | 0 | 47,591 | 0 | 0 | 0 | 264 | 08/25/2045 | 1.A |
| 3138X2-Q6-4 | FNMA PASS TH #AU3176 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 105,826 | 105,826 | 107,380 | 107,733 | 0 | (1,908) | 0 | (1,908) | 0 | 105,826 | 0 | 0 | 0 | 525 | 08/25/2043 | 1.A |
| 3138Y9-M4-7 | FNMA PASS TH #AX7578 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 15,316 | 15,316 | 15,326 | 15,341 | 0 | (25) | 0 | (25) | 0 | 15,316 | 0 | 0 | 0 | 75 | 01/25/2045 | 1.A |
| 3140J9-EJ-6 | FNMA PASS TH #BM4636 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 87,271 | 87,271 | 86,399 | 86,137 | 0 | 1,135 | 0 | 1,135 | 0 | 87,271 | 0 | 0 | 0 | 382 | 11/25/2047 | 1.A |
| 3140JA-CD-8 | FNMA PASS TH #BM5467 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 126,266 | 126,266 | 125,596 | 125,507 | 0 | 760 | 0 | 760 | 0 | 126,266 | 0 | 0 | 0 | 622 | 11/25/2047 | 1.A |
| 3140JA-GR-3 | FNMA PASS TH #BM5607 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 91,364 | 91,364 | 91,257 | 91,283 | 0 | 81 | 0 | 81 | 0 | 91,364 | 0 | 0 | 0 | 456 | 11/25/2046 | 1.A |
| 3140XE-C7-7 | FNMA PASS TH #FM9993 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 249,931 | 249,931 | 240,558 | 240,340 | 0 | 9,591 | 0 | 9,591 | 0 | 249,931 | 0 | 0 | 0 | 1,479 | 07/25/2051 | 1.A |
| 3140XH-ZH-3 | FNMA PASS TH #FS2543 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 121,321 | 121,321 | 115,558 | 115,469 | 0 | 5,852 | 0 | 5,852 | 0 | 121,321 | 0 | 0 | 0 | 659 | 05/25/2051 | 1.A |
| 31418D-CX-8 | FNMA PASS TH #MA3685 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 20,167 | 20,167 | 19,994 | 19,761 | 0 | 406 | 0 | 406 | 0 | 20,167 | 0 | 0 | 0 | 95 | 06/25/2049 | 1.A |
| 31371H-FM-5 | FNMA PASS TH #252272 6.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,718 | 1,718 | 1,702 | 1,707 | 0 | 11 | 0 | 11 | 0 | 1,718 | 0 | 0 | 0 | 17 | 01/25/2029 | 1.A |
| 31371H-KR-8 | FNMA PASS TH #252404 6.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 83 | 83 | 81 | 82 | 0 | 1 | 0 | 1 | 0 | 83 | 0 | 0 | 0 | 1 | 03/25/2029 | 1.A |
| 31371K-3A-7 | FNMA PASS TH #254693 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,744 | 4,744 | 4,735 | 4,734 | 0 | 10 | 0 | 10 | 0 | 4,744 | 0 | 0 | 0 | 43 | 04/25/2033 | 1.A |
| 31371L-DM-8 | FNMA PASS TH #254908 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 25,778 | 25,778 | 25,911 | 25,708 | 0 | 71 | 0 | 71 | 0 | 25,778 | 0 | 0 | 0 | 211 | 09/25/2023 | 1.A |
| 31371L-DQ-9 | FNMA PASS TH #254911 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 6,529 | 6,529 | 6,518 | 6,508 | 0 | 21 | 0 | 21 | 0 | 6,529 | 0 | 0 | 0 | 53 | 10/25/2023 | 1.A |
| 31371L-E3-9 | FNMA PASS TH #254954 4.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 17,331 | 17,331 | 16,814 | 17,247 | 0 | 85 | 0 | 85 | 0 | 17,331 | 0 | 0 | 0 | 128 | 10/25/2023 | 1.A |
| 31371L-FY-0 | FNMA PASS TH #254983 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 143 | 143 | 143 | 143 | 0 | 0 | 0 | 0 | 0 | 143 | 0 | 0 | 0 | 1 | 12/25/2033 | 1.A |
| 31376K-B2-1 | FNMA PASS TH #357457 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 88,890 | 88,890 | 88,724 | 88,691 | 0 | 200 | 0 | 200 | 0 | 88,890 | 0 | 0 | 0 | 994 | 11/25/2033 | 1.A |
| 31378R-S5-9 | FNMA PASS TH #406540 6.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 832 | 832 | 833 | 829 | 0 | 2 | 0 | 2 | 0 | 832 | 0 | 0 | 0 | 10 | 12/25/2027 | 1.A |
| 31385W-2N-8 | FNMA PASS TH #555281 6.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,262 | 1,262 | 1,295 | 1,307 | 0 | (45) | 0 | (45) | 0 | 1,262 | 0 | 0 | 0 | 13 | 03/25/2033 | 1.A |
| 31385X-F9-3 | FNMA PASS TH #555592 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 2,244 | 2,244 | 2,240 | 2,240 | 0 | 5 | 0 | 5 | 0 | 2,244 | 0 | 0 | 0 | 20 | 07/25/2033 | 1.A |
| 31401W-AP-4 | FNMA PASS TH #720114 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 2,322 | 2,322 | 2,317 | 2,317 | 0 | 5 | 0 | 5 | 0 | 2,322 | 0 | 0 | 0 | 21 | 07/25/2033 | 1.A |
| 31401X-UH-8 | FNMA PASS TH #721584 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,826 | 4,826 | 4,817 | 4,818 | 0 | 9 | 0 | 9 | 0 | 4,826 | 0 | 0 | 0 | 44 | 07/25/2033 | 1.A |
| 31401Y-FH-3 | FNMA PASS TH #722068 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 3,098 | 3,098 | 3,093 | 3,092 | 0 | 7 | 0 | 7 | 0 | 3,098 | 0 | 0 | 0 | 28 | 07/25/2033 | 1.A |
| 31401Y-LS-2 | FNMA PASS TH #722237 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,842 | 1,842 | 1,839 | 1,838 | 0 | 4 | 0 | 4 | 0 | 1,842 | 0 | 0 | 0 | 17 | 07/25/2033 | 1.A |
| 31402B-FR-0 | FNMA PASS TH #723876 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 755 | 755 | 754 | 754 | 0 | 1 | 0 | 1 | 0 | 755 | 0 | 0 | 0 | 7 | 07/25/2033 | 1.A |
| 31402D-C4-0 | FNMA PASS TH #725591 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 5,843 | 5,843 | 5,614 | 5,651 | 0 | 192 | 0 | 192 | 0 | 5,843 | 0 | 0 | 0 | 49 | 07/25/2034 | 1.A |
| 31402G-PK-3 | FNMA PASS TH #728626 4.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 348 | 348 | 314 | 324 | 0 | 25 | 0 | 25 | 0 | 348 | 0 | 0 | 0 | 3 | 08/25/2033 | 1.A |
| 31402H-VV-0 | FNMA PASS TH #729728 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 3,686 | 3,686 | 3,679 | 3,678 | 0 | 8 | 0 | 8 | 0 | 3,686 | 0 | 0 | 0 | 33 | 07/25/2033 | 1.A |
| 31402J-RE-9 | FNMA PASS TH #730485 4.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,344 | 1,344 | 1,231 | 1,263 | 0 | 81 | 0 | 81 | 0 | 1,344 | 0 | 0 | 0 | 10 | 08/25/2033 | 1.A |
| 31402J-4W-4 | FNMA PASS TH #730837 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 2,236 | 2,236 | 2,232 | 2,231 | 0 | 5 | 0 | 5 | 0 | 2,236 | 0 | 0 | 0 | 21 | 07/25/2033 | 1.A |
| 31402V-UR-9 | FNMA PASS TH #739592 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 238 | 238 | 238 | 238 | 0 | 0 | 0 | 0 | 0 | 238 | 0 | 0 | 0 | 2 | 09/25/2033 | 1.A |
| 31402W-NN-4 | FNMA PASS TH #740297 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 31,304 | 31,304 | 31,245 | 31,235 | 0 | 68 | 0 | 68 | 0 | 31,304 | 0 | 0 | 0 | 201 | 10/25/2033 | 1.A |
| 31403C-WE-7 | FNMA PASS TH #745045 4.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 29,750 | 29,750 | 27,872 | 28,206 | 0 | 1,544 | 0 | 1,544 | 0 | 29,750 | 0 | 0 | 0 | 218 | 12/25/2034 | 1.A |
| 31404J-MA-0 | FNMA PASS TH #769953 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 267 | 267 | 267 | 267 | 0 | 0 | 0 | 0 | 0 | 267 | 0 | 0 | 0 | 2 | 03/25/2034 | 1.A |
| 31404Y-YE-6 | FNMA PASS TH #782909 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 2,306 | 2,306 | 2,214 | 2,227 | 0 | 78 | 0 | 78 | 0 | 2,306 | 0 | 0 | 0 | 19 | 06/25/2034 | 1.A |
| 31406V-2P-0 | FNMA PASS TH #821682 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 7,952 | 7,952 | 7,880 | 7,884 | 0 | 68 | 0 | 68 | 0 | 7,952 | 0 | 0 | 0 | 68 | 06/25/2035 | 1.A |
| 31410F-V3-6 | FNMA PASS TH #888134 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 38,356 | 38,356 | 37,017 | 36,837 | 0 | 1,519 | 0 | 1,519 | 0 | 38,356 | 0 | 0 | 0 | 329 | 02/25/2037 | 1.A |
| 31410K-PV-0 | FNMA PASS TH #889736 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 13,176 | 13,176 | 12,395 | 12,417 | 0 | 759 | 0 | 759 | 0 | 13,176 | 0 | 0 | 0 | 112 | 12/25/2033 | 1.A |
| 31359H-WH-3 | FNR 1994-79 Z CMO 7.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 2,380 | 2,380 | 2,444 | 2,382 | 0 | (2) | 0 | (2) | 0 | 2,380 | 0 | 0 | 0 | 27 | 04/25/2024 | 1.A |
| 31393T-Z8-2 | FNR 2003-106 C CMO 4.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 24,840 | 24,840 | 23,520 | 24,712 | 0 | 128 | 0 | 128 | 0 | 24,840 | 0 | 0 | 0 | 183 | 11/25/2023 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..31393U-TY-9 | FNR 2003-134 ZA CMO 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 298,181 | 298,181 | 270,273 | 296,459 | 0 | 1,722 | 0 | 1,722 | 0 | 298,181 | 0 | 0 | 0 | 2,430 | 12/25/2023 | 1.A |
| ..31393U-Z6-3 | FNR 2004-1 DY CMO 4.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 49,612 | 49,612 | 46,310 | 49,323 | 0 | 289 | 0 | 289 | 0 | 49,612 | 0 | 0 | 0 | 365 | 02/25/2024 | 1.A |
| ..31393X-PG-6 | FNR 2004-16 LB CMO 4.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 63,193 | 63,193 | 59,638 | 62,845 | 0 | 347 | 0 | 347 | 0 | 63,193 | 0 | 0 | 0 | 450 | 04/25/2024 | 1.A |
| ..3136A8-4G-2 | FNR 2012-112 DA CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 83,035 | 83,035 | 82,484 | 82,381 | 0 | 655 | 0 | 655 | 0 | 83,035 | 0 | 0 | 0 | 351 | 10/25/2042 | 1.A |
| ..3136AT-4R-2 | FNR 2016-71 QM CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 10,740 | 10,740 | 10,594 | 10,486 | 0 | 254 | 0 | 254 | 0 | 10,740 | 0 | 0 | 0 | 49 | 10/25/2046 | 1.A |
| ..3136AQ-5Y-2 | FNR 2016-9 D CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 75,244 | 75,244 | 74,561 | 74,466 | 0 | 779 | 0 | 779 | 0 | 75,244 | 0 | 0 | 0 | 367 | 03/25/2046 | 1.A |
| ..3136B4-6P-8 | FNR 2019-33 CMO 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 139,383 | 139,383 | 138,991 | 138,958 | 0 | 425 | 0 | 425 | 0 | 139,383 | 0 | 0 | 0 | 592 | 12/25/2048 | 1.A |
| ..3136B7-DH-1 | FNR 2019-64 A CMO 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 96,672 | 96,672 | 98,001 | 98,507 | 0 | (1,835) | 0 | (1,835) | 0 | 96,672 | 0 | 0 | 0 | 357 | 08/25/2051 | 1.A |
| ..3136B7-ZR-5 | FNR 2019-69 JA CMO 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 168,079 | 168,079 | 167,239 | 166,861 | 0 | 1,218 | 0 | 1,218 | 0 | 168,079 | 0 | 0 | 0 | 755 | 12/25/2049 | 1.A |
| ..3136B7-VD-0 | FNR 2019-74 C CMO 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 67,581 | 67,581 | 67,093 | 66,892 | 0 | 690 | 0 | 690 | 0 | 67,581 | 0 | 0 | 0 | 311 | 12/25/2049 | 1.A |
| ..3136BP-WJ-6 | FNR 2023-7 CA 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 105,745 | 105,745 | 104,960 | 104,960 | 0 | 785 | 0 | 785 | 0 | 105,745 | 0 | 0 | 0 | 441 | 08/25/2045 | 1.A |
| ..31393R-GG-9 | FSPC T-56 A5 CMO 5.231 | | 03/25/2023 | PAID ON PRINCIPAL | | 83,914 | 83,914 | 81,580 | 82,061 | 0 | 1,853 | 0 | 1,853 | 0 | 83,914 | 0 | 0 | 0 | 762 | 05/25/2043 | 1.A |
| ..3137G1-AA-5 | FWLS 2015-SC01 1A CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 7,871 | 7,871 | 8,002 | 7,857 | 0 | 15 | 0 | 15 | 0 | 7,871 | 0 | 0 | 0 | 46 | 05/25/2045 | 1.A |
| ..3137G1-AL-1 | FWLS 2015-SC02 2A CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 146,501 | 146,501 | 148,355 | 146,210 | 0 | 291 | 0 | 291 | 0 | 146,501 | 0 | 0 | 0 | 1,054 | 09/25/2045 | 1.A |
| ..3137G1-AV-9 | FWLS 2016-SC01 1A CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,317 | 4,317 | 4,387 | 4,378 | 0 | (61) | 0 | (61) | 0 | 4,317 | 0 | 0 | 0 | 22 | 07/25/2046 | 1.A |
| ..3137G1-AW-7 | FWLS 2016-SC01 2A CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,342 | 4,342 | 4,459 | 4,543 | 0 | (201) | 0 | (201) | 0 | 4,342 | 0 | 0 | 0 | 27 | 07/25/2046 | 1.A |
| ..3137G1-BK-2 | FWLS 2017-SC01 1A CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 38,800 | 38,800 | 37,460 | 36,704 | 0 | 2,097 | 0 | 2,097 | 0 | 38,800 | 0 | 0 | 0 | 194 | 12/25/2046 | 1.A |
| ..3137G1-BL-0 | FWLS 2017-SC01 2A CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 47,248 | 47,248 | 47,096 | 47,089 | 0 | 158 | 0 | 158 | 0 | 47,248 | 0 | 0 | 0 | 193 | 12/25/2046 | 1.A |
| ..35563P-BE-8 | SCRT 2017-2 HT CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 28,610 | 28,610 | 28,170 | 28,489 | 0 | 121 | 0 | 121 | 0 | 28,610 | 0 | 0 | 0 | 153 | 08/25/2056 | 1.A |
| ..35563P-DD-8 | SCRT 2017-4 HT CMO 3.250 | | 03/25/2023 | PAID ON PRINCIPAL | | 96,968 | 96,968 | 96,722 | 97,545 | 0 | (577) | 0 | (577) | 0 | 96,968 | 0 | 0 | 0 | 505 | 06/25/2057 | 1.A |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 294,200,985 | 291,544,818 | 305,806,948 | 295,499,107 | 1,608 | (34,621) | 0 | (33,013) | 0 | 295,466,094 | 0 | (1,265,109) | (1,265,109) | 3,033,390 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| ..00287Y-CU-1 | ABBVIE INC 2.800 | | 03/15/2023 | MATURED | | 3,000,000 | 3,000,000 | 3,064,860 | 3,000,323 | 0 | (323) | 0 | (323) | 0 | 3,000,000 | 0 | 0 | 0 | 42,000 | 03/15/2023 | 2.A FE |
| ..009158-AT-3 | AIR PRODUCTS & CHEMICA 2.750 | | 02/03/2023 | MATURED | | 1,920,000 | 1,920,000 | 1,899,563 | 1,919,496 | 0 | 504 | 0 | 504 | 0 | 1,920,000 | 0 | 0 | 0 | 26,400 | 02/03/2023 | 1.F FE |
| ..023138-AA-8 | AMBAC ASSURANCE CORP ( 5.100 | | 02/27/2023 | DEUTSCHE BANC | | 2 | 1 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 1 | 0 | 1 | 1 | 0 | 12/31/2049 | 6. |
| ..03027X-AB-6 | AMERICAN TOWER CORP 3.500 | | 01/31/2023 | MATURED | | 1,000,000 | 1,000,000 | 991,850 | 999,876 | 0 | 124 | 0 | 124 | 0 | 1,000,000 | 0 | 0 | 0 | 17,500 | 01/31/2023 | 2.C FE |
| ..037833-DE-7 | APPLE INC 2.400 | | 01/13/2023 | MATURED | | 500,000 | 500,000 | 499,935 | 499,995 | 0 | 5 | 0 | 5 | 0 | 500,000 | 0 | 0 | 0 | 6,000 | 01/13/2023 | 1.B FE |
| ..06051G-EU-9 | BANK OF AMERICA CORP 3.300 | | 01/11/2023 | MATURED | | 1,000,000 | 1,000,000 | 970,290 | 999,873 | 0 | 127 | 0 | 127 | 0 | 1,000,000 | 0 | 0 | 0 | 16,500 | 01/11/2023 | 1.G FE |
| ..05566S-AA-1 | BNSF 2005-3 TRUST 4.830 | | 01/15/2023 | MATURED | | 19,699 | 19,699 | 19,699 | 19,699 | 0 | 0 | 0 | 0 | 0 | 19,699 | 0 | 0 | 0 | 476 | 01/15/2023 | 1.B FE |
| ..05568B-AA-6 | BNSF 2006-1 TRUST 5.720 | | 01/15/2023 | REDEEMED | | 220,618 | 220,618 | 220,618 | 222,377 | 0 | (1,759) | 0 | (1,759) | 0 | 220,618 | 0 | 0 | 0 | 6,310 | 01/15/2024 | 1.B FE |
| ..741503-BB-1 | BOOKING HOLDINGS INC 2.750 | | 03/15/2023 | MATURED | | 3,000,000 | 3,000,000 | 2,952,510 | 2,997,792 | 0 | 2,208 | 0 | 2,208 | 0 | 3,000,000 | 0 | 0 | 0 | 41,250 | 03/15/2023 | 1.G FE |
| ..115637-AM-2 | BROWN-FORMAN 2.250 | | 01/15/2023 | MATURED | | 1,000,000 | 1,000,000 | 997,210 | 999,979 | 0 | 21 | 0 | 21 | 0 | 1,000,000 | 0 | 0 | 0 | 11,250 | 01/15/2023 | 1.G FE |
| ..12189L-AM-3 | BURLINGTON NORTHERN SA 3.000 | | 03/15/2023 | MATURED | | 3,445,000 | 3,445,000 | 3,419,254 | 3,443,614 | 0 | 1,386 | 0 | 1,386 | 0 | 3,445,000 | 0 | 0 | 0 | 51,675 | 03/15/2023 | 1.G FE |
| ..14149Y-AY-4 | CARDINAL HEALTH 3.200 | | 03/15/2023 | MATURED | | 3,500,000 | 3,500,000 | 3,498,485 | 3,499,749 | 0 | 251 | 0 | 251 | 0 | 3,500,000 | 0 | 0 | 0 | 56,000 | 03/15/2023 | 2.B FE |
| ..17401Q-AQ-4 | CITIZENS BANK NA 3.700 | | 02/27/2023 | REDEEMED | | 1,000,000 | 1,000,000 | 998,550 | 999,837 | 0 | 84 | 0 | 84 | 0 | 999,921 | 0 | 79 | 79 | 15,211 | 03/29/2023 | 2.A FE |
| ..19416Q-EA-4 | COLGATE-PALMOLIVE 1.950 | | 02/01/2023 | MATURED | | 5,500,000 | 5,500,000 | 5,457,730 | 5,499,721 | 0 | 279 | 0 | 279 | 0 | 5,500,000 | 0 | 0 | 0 | 53,625 | 02/01/2023 | 1.D FE |
| ..205887-BR-2 | CONAGRA FOODS 3.200 | | 01/25/2023 | MATURED | | 2,737,000 | 2,737,000 | 2,708,897 | 2,736,523 | 0 | 477 | 0 | 477 | 0 | 2,737,000 | 0 | 0 | 0 | 43,792 | 01/25/2023 | 2.C FE |
| ..207597-EF-8 | CONNECTICUT LIGHT AND 2.500 | | 01/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,991,930 | 1,999,941 | 0 | 59 | 0 | 59 | 0 | 2,000,000 | 0 | 0 | 0 | 25,000 | 01/15/2023 | 1.E FE |
| ..126650-BP-4 | CVS LEASE PASS THRU CE 6.036 | | 03/10/2023 | REDEEMED | | 67,836 | 67,836 | 73,012 | 70,617 | 0 | (2,782) | 0 | (2,782) | 0 | 67,836 | 0 | 0 | 0 | 684 | 12/10/2028 | 2.B FE |
| ..126650-BQ-2 | CVS LEASE PASS THRU CE 6.943 | | 03/10/2023 | REDEEMED | | 23,138 | 23,138 | 26,666 | 24,647 | 0 | (1,509) | 0 | (1,509) | 0 | 23,138 | 0 | 0 | 0 | 268 | 01/10/2030 | 2.B FE |
| ..126650-BS-8 | CVS LEASE PASS THRU CE 7.507 | | 03/10/2023 | REDEEMED | | 59,645 | 59,645 | 59,645 | 59,645 | 0 | 0 | 0 | 0 | 0 | 59,645 | 0 | 0 | 0 | 748 | 01/10/2032 | 2.B FE |
| ..126650-BV-1 | CVS LEASE PASS THRU CE 5.773 | | 03/10/2023 | REDEEMED | | 77,514 | 77,514 | 80,369 | 79,150 | 0 | (1,637) | 0 | (1,637) | 0 | 77,514 | 0 | 0 | 0 | 747 | 01/10/2033 | 2.B |
| ..126650-BY-5 | CVS LEASE PASS THRU CE 5.926 | | 03/10/2023 | REDEEMED | | 67,010 | 67,010 | 68,881 | 68,188 | 0 | (1,178) | 0 | (1,178) | 0 | 67,010 | 0 | 0 | 0 | 663 | 01/10/2034 | 2.B FE |
| ..23331A-BG-3 | DR HORTON INC 4.750 | | 02/15/2023 | MATURED | | 2,170,000 | 2,170,000 | 2,223,110 | 2,169,923 | 0 | 77 | 0 | 77 | 0 | 2,170,000 | 0 | 0 | 0 | 51,538 | 02/15/2023 | 2.A FE |
| ..26442C-AV-6 | DUKE ENERGY CAROLINAS 3.050 | | 03/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,999,980 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 30,500 | 03/15/2023 | 1.F FE |
| ..26444G-AC-7 | DUKE ENERGY FLORIDA PR 2.538 | | 03/01/2023 | REDEEMED | | 379,297 | 379,297 | 379,602 | 379,468 | 0 | (171) | 0 | (171) | 0 | 379,297 | 0 | 0 | 0 | 4,813 | 09/01/2031 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 291011-BE-3 | EMERSON ELECTRIC 2.625 | | 02/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 2,009,990 | 1,999,952 | 0 | 48 | 0 | 48 | 0 | 2,000,000 | 0 | 0 | 0 | 26,250 | 02/15/2023 | 1.F FE |
| 26875P-AK-7 | EOG RESOURCES INC 2.625 | | 03/15/2023 | MATURED | | 4,000,000 | 4,000,000 | 3,880,420 | 3,996,786 | 0 | 3,214 | 0 | 3,214 | 0 | 4,000,000 | 0 | 0 | 0 | 52,500 | 03/15/2023 | 1.G FE |
| 345397-ZB-2 | FORD MOTOR CREDIT CO L 4.140 | | 02/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 2,000,000 | 1,997,500 | 2,500 | 0 | 0 | 2,500 | 0 | 2,000,000 | 0 | 0 | 0 | 41,400 | 02/15/2023 | 3.A FE |
| 361448-AQ-6 | GATX CORP 3.900 | | 03/30/2023 | MATURED | | 2,078,000 | 2,078,000 | 2,173,284 | 2,082,238 | 0 | (4,238) | 0 | (4,238) | 0 | 2,078,000 | 0 | 0 | 0 | 40,521 | 03/30/2023 | 2.B FE |
| 454889-AP-1 | INDIANA MICHIGAN POWER 3.200 | | 03/15/2023 | MATURED | | 7,000,000 | 7,000,000 | 6,930,530 | 6,996,206 | 0 | 3,794 | 0 | 3,794 | 0 | 7,000,000 | 0 | 0 | 0 | 112,000 | 03/15/2023 | 1.G FE |
| 478160-BT-0 | JOHNSON & JOHNSON 2.050 | | 03/01/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,996,140 | 1,999,853 | 0 | 147 | 0 | 147 | 0 | 2,000,000 | 0 | 0 | 0 | 20,500 | 03/01/2023 | 1.A FE |
| 46625H-JH-4 | JPMORGAN CHASE 3.200 | | 01/25/2023 | MATURED | | 1,000,000 | 1,000,000 | 999,920 | 999,970 | 0 | 30 | 0 | 30 | 0 | 1,000,000 | 0 | 0 | 0 | 16,000 | 01/25/2023 | 1.F FE |
| 485134-BN-9 | KANSAS CITY POWER & LI 3.150 | | 03/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,998,120 | 1,999,835 | 0 | 165 | 0 | 165 | 0 | 2,000,000 | 0 | 0 | 0 | 31,500 | 03/15/2023 | 1.F FE |
| 49327M-2U-7 | KEY BANK NA 3.375 | | 03/07/2023 | MATURED | | 1,000,000 | 1,000,000 | 999,820 | 999,927 | 0 | 73 | 0 | 73 | 0 | 1,000,000 | 0 | 0 | 0 | 16,875 | 03/07/2023 | 1.G FE |
| 49456B-AM-3 | KINDER MORGAN INC 3.150 | | 01/15/2023 | MATURED | | 1,000,000 | 1,000,000 | 997,740 | 999,964 | 0 | 36 | 0 | 36 | 0 | 1,000,000 | 0 | 0 | 0 | 15,750 | 01/15/2023 | 2.B FE |
| 571903-AV-5 | MARRIOTT INTERNATIONAL 3.125 | | 02/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,955,200 | 1,998,908 | 0 | 1,092 | 0 | 1,092 | 0 | 2,000,000 | 0 | 0 | 0 | 31,250 | 02/15/2023 | 2.B FE |
| 58155Q-AG-8 | MCKESSON CORP 2.850 | | 03/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 2,001,030 | 1,999,919 | 0 | 81 | 0 | 81 | 0 | 2,000,000 | 0 | 0 | 0 | 28,500 | 03/15/2023 | 2.A FE |
| 59217G-AX-7 | MET LIFE GLOBAL FUNDIN 3.000 | | 01/10/2023 | MATURED | | 1,000,000 | 1,000,000 | 999,490 | 999,988 | 0 | 12 | 0 | 12 | 0 | 1,000,000 | 0 | 0 | 0 | 15,000 | 01/10/2023 | 1.D FE |
| 591894-BY-5 | METROPOLITAN EDISON (1 3.500 | | 03/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,997,160 | 1,999,783 | 0 | 217 | 0 | 217 | 0 | 2,000,000 | 0 | 0 | 0 | 35,000 | 03/15/2023 | 2.B FE |
| 61746B-DJ-2 | MORGAN STANLEY 3.750 | | 02/25/2023 | MATURED | | 1,000,000 | 1,000,000 | 1,055,410 | 1,001,316 | 0 | (1,316) | 0 | (1,316) | 0 | 1,000,000 | 0 | 0 | 0 | 18,750 | 02/25/2023 | 1.G FE |
| 55336V-AE-0 | MPLX LP 4.500 | | 03/13/2023 | MAKE WHOLE CALL | | 2,000,000 | 2,000,000 | 1,660,000 | 1,968,994 | 0 | 10,930 | 0 | 10,930 | 0 | 1,979,923 | 0 | 20,077 | 20,077 | 59,500 | 07/15/2023 | 2.B FE |
| 628530-AV-9 | MYLAN INC (144A) 3.125 | | 01/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,960,700 | 1,999,720 | 0 | 280 | 0 | 280 | 0 | 2,000,000 | 0 | 0 | 0 | 31,250 | 01/15/2023 | 2.C FE |
| 636180-BL-4 | NATIONAL FUEL GAS 3.750 | | 03/01/2023 | MATURED | | 699,000 | 699,000 | 697,134 | 698,908 | 0 | 92 | 0 | 92 | 0 | 699,000 | 0 | 0 | 0 | 13,106 | 03/01/2023 | 2.C FE |
| 637432-NJ-0 | NATIONAL RURAL UTILITI 2.700 | | 02/15/2023 | MATURED | | 1,000,000 | 1,000,000 | 997,270 | 999,914 | 0 | 86 | 0 | 86 | 0 | 1,000,000 | 0 | 0 | 0 | 13,500 | 02/15/2023 | 1.E FE |
| 655844-BL-1 | NORFOLK SOUTHERN CORP 2.903 | | 02/15/2023 | MATURED | | 2,451,000 | 2,451,000 | 2,444,768 | 2,450,429 | 0 | 571 | 0 | 571 | 0 | 2,451,000 | 0 | 0 | 0 | 35,576 | 02/15/2023 | 2.A FE |
| 718172-AV-1 | PHILIP MORRIS INTERNAT 2.625 | | 03/06/2023 | MATURED | | 3,000,000 | 3,000,000 | 2,918,200 | 2,997,899 | 0 | 2,101 | 0 | 2,101 | 0 | 3,000,000 | 0 | 0 | 0 | 39,375 | 03/06/2023 | 1.F FE |
| 69349L-AK-4 | PNC BANK NA 2.950 | | 01/30/2023 | MATURED | | 3,000,000 | 3,000,000 | 2,989,170 | 2,999,804 | 0 | 196 | 0 | 196 | 0 | 3,000,000 | 0 | 0 | 0 | 44,250 | 01/30/2023 | 1.G FE |
| 693506-BN-6 | PPG INDUSTRIES 3.200 | | 03/15/2023 | MATURED | | 3,453,000 | 3,453,000 | 3,412,496 | 3,450,895 | 0 | 2,105 | 0 | 2,105 | 0 | 3,453,000 | 0 | 0 | 0 | 55,248 | 03/15/2023 | 2.A FE |
| 740189-AG-0 | PRECISION CAST 2.500 | | 01/15/2023 | MATURED | | 3,000,000 | 3,000,000 | 2,924,030 | 2,999,581 | 0 | 419 | 0 | 419 | 0 | 3,000,000 | 0 | 0 | 0 | 37,500 | 01/15/2023 | 1.C FE |
| 744448-CH-2 | PUBLIC SERVICE CO OF C 2.500 | | 03/15/2023 | MATURED | | 4,500,000 | 4,500,000 | 4,370,630 | 4,493,869 | 0 | 6,131 | 0 | 6,131 | 0 | 4,500,000 | 0 | 0 | 0 | 56,250 | 03/15/2023 | 1.F FE |
| 78355H-KG-3 | RYDER SYSTEM INC 3.400 | | 03/01/2023 | MATURED | | 1,000,000 | 1,000,000 | 997,300 | 999,837 | 0 | 163 | 0 | 163 | 0 | 1,000,000 | 0 | 0 | 0 | 17,000 | 03/01/2023 | 2.B FE |
| 879369-AF-3 | TELEFLEX INC 4.625 | | 01/09/2023 | WELLS FARGO SECURITIES | | 486,250 | 500,000 | 473,125 | 477,405 | 6,927 | 75 | 0 | 7,002 | 0 | 484,407 | 0 | 1,843 | 1,843 | 3,597 | 11/15/2027 | 3.B FE |
| 88731E-AF-7 | TIME WARNER ENTERTAINM 8.375 | | 03/15/2023 | MATURED | | 3,677,000 | 3,677,000 | 4,579,420 | 3,711,014 | 0 | (34,014) | 0 | (34,014) | 0 | 3,677,000 | 0 | 0 | 0 | 153,974 | 03/15/2023 | 2.C FE |
| 904764-BA-4 | UNILEVER CAPITAL 3.125 | C | 03/22/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,986,260 | 1,999,204 | 0 | 796 | 0 | 796 | 0 | 2,000,000 | 0 | 0 | 0 | 31,250 | 03/22/2023 | 1.E FE |
| 907818-DM-7 | UNION PACIFIC CORP 2.950 | | 01/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,998,860 | 1,999,964 | 0 | 36 | 0 | 36 | 0 | 2,000,000 | 0 | 0 | 0 | 29,500 | 01/15/2023 | 1.G FE |
| 90783V-AA-3 | UNION PACIFIC PASS THR 5.082 | | 01/02/2023 | REDEEMED | | 110,672 | 110,672 | 110,672 | 110,677 | 0 | (6) | 0 | (6) | 0 | 110,672 | 0 | 0 | 0 | 2,812 | 01/02/2029 | 1.C FE |
| 90783X-AA-9 | UNION PACIFIC PASS THR 6.176 | | 01/02/2023 | REDEEMED | | 69,628 | 69,628 | 69,628 | 69,628 | 0 | 0 | 0 | 0 | 0 | 69,628 | 0 | 0 | 0 | 2,150 | 01/02/2031 | 1.C FE |
| 91324P-BZ-4 | UNITEDHEALTH GROUP INC 2.750 | | 02/15/2023 | MATURED | | 3,000,000 | 3,000,000 | 3,005,260 | 2,999,827 | 0 | 173 | 0 | 173 | 0 | 3,000,000 | 0 | 0 | 0 | 41,250 | 02/15/2023 | 1.F FE |
| 91324P-CC-4 | UNITEDHEALTH GROUP INC 2.875 | | 03/15/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,999,990 | 1,999,903 | 0 | 97 | 0 | 97 | 0 | 2,000,000 | 0 | 0 | 0 | 28,750 | 03/15/2023 | 1.F FE |
| 927804-FN-9 | VIRGINIA ELECTRIC & PO 2.750 | | 03/15/2023 | MATURED | | 1,000,000 | 1,000,000 | 996,880 | 999,880 | 0 | 120 | 0 | 120 | 0 | 1,000,000 | 0 | 0 | 0 | 13,750 | 03/15/2023 | 2.A FE |
| 96332H-CF-4 | WHIRLPOOL CORP 3.700 | | 03/01/2023 | MATURED | | 2,100,000 | 2,100,000 | 2,117,238 | 2,100,196 | 0 | (196) | 0 | (196) | 0 | 2,100,000 | 0 | 0 | 0 | 38,850 | 03/01/2023 | 2.B FE |
| 98956P-AQ-5 | ZIMMER BIOMET HOLDINGS 3.700 | | 03/19/2023 | MATURED | | 1,000,000 | 1,000,000 | 999,410 | 999,888 | 0 | 112 | 0 | 112 | 0 | 1,000,000 | 0 | 0 | 0 | 18,500 | 03/19/2023 | 2.B FE |
| 98978V-AB-9 | ZOETIS INC 3.250 | | 02/01/2023 | MATURED | | 2,000,000 | 2,000,000 | 2,001,310 | 1,999,938 | 0 | 62 | 0 | 62 | 0 | 2,000,000 | 0 | 0 | 0 | 32,500 | 02/01/2023 | 2.A FE |
| 13645R-AK-0 | CANADIAN PACIFIC RAILW 4.450 | A | 03/15/2023 | MATURED | | 2,790,000 | 2,790,000 | 2,705,977 | 2,787,762 | 0 | 2,238 | 0 | 2,238 | 0 | 2,790,000 | 0 | 0 | 0 | 62,078 | 03/15/2023 | 2.B FE |
| 775109-AW-1 | ROGERS COMMUNICATIONS 3.000 | A | 03/15/2023 | MATURED | | 1,000,000 | 1,000,000 | 1,006,770 | 1,000,012 | 0 | (12) | 0 | (12) | 0 | 1,000,000 | 0 | 0 | 0 | 15,000 | 03/15/2023 | 2.A FE |
| 05579H-AJ-1 | BNZ INTL FUNDING (144A 3.375 | D | 03/01/2023 | MATURED | | 1,000,000 | 1,000,000 | 994,310 | 999,724 | 0 | 276 | 0 | 276 | 0 | 1,000,000 | 0 | 0 | 0 | 16,875 | 03/01/2023 | 1.E FE |
| 21688A-AL-6 | COOPERATIEVE RABOBANK 2.750 | D | 01/10/2023 | MATURED | | 1,000,000 | 1,000,000 | 999,300 | 999,987 | 0 | 13 | 0 | 13 | 0 | 1,000,000 | 0 | 0 | 0 | 13,750 | 01/10/2023 | 1.E FE |
| 25156P-BA-0 | DEUTSCHE TELEKOM INT F 3.600 | D | 03/13/2023 | TENDERED | | 2,778,180 | 3,000,000 | 2,996,250 | 2,998,272 | 0 | 23 | 0 | 23 | 0 | 2,998,295 | 0 | (220,115) | (220,115) | 160,200 | 01/19/2027 | 2.B FE |
| 85771P-AG-7 | EQUINOR ASA 2.450 | D | 01/17/2023 | MATURED | | 1,000,000 | 1,000,000 | 996,760 | 999,972 | 0 | 28 | 0 | 28 | 0 | 1,000,000 | 0 | 0 | 0 | 12,250 | 01/17/2023 | 1.D FE |
| 453140-AB-1 | IMPERIAL BRANDS FINANC 3.500 | D | 02/11/2023 | MATURED | | 3,215,000 | 3,215,000 | 3,133,934 | 3,213,669 | 0 | 1,331 | 0 | 1,331 | 0 | 3,215,000 | 0 | 0 | 0 | 56,263 | 02/11/2023 | 2.C FE |
| 63254A-AE-8 | NATIONAL AUSTRALIA BAN 3.000 | D | 01/20/2023 | MATURED | | 2,000,000 | 2,000,000 | 1,996,240 | 1,999,934 | 0 | 66 | 0 | 66 | 0 | 2,000,000 | 0 | 0 | 0 | 30,000 | 01/20/2023 | 1.D FE |
| 80281L-AH-8 | SANTANDER UK GROUP HLD 3.373 | D | 01/05/2023 | REDEEMED | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 16,865 | 01/05/2024 | 2.A FE |
| 89153V-AE-9 | TOTAL CAPITAL INTERNAT 2.700 | D | 01/25/2023 | MATURED | | 5,000,000 | 5,000,000 | 5,000,960 | 4,999,901 | 0 | 99 | 0 | 99 | 0 | 5,000,000 | 0 | 0 | 0 | 67,500 | 01/25/2023 | 1.E FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 961214-DS-9 | WESTPAC BANKING CORP 2.750 | D | 01/11/2023 | MATURED | | 1,000,000 | 1,000,000 | 998,990 | 999,984 | 0 | 16 | 0 | 16 | 0 | 1,000,000 | 0 | 0 | 0 | 13,750 | 01/11/2023 | 1.D FE |
| 00842A-AD-1 | ABMT 2015-4 A4 CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 30,480 | 30,480 | 30,403 | 30,324 | 0 | 156 | 0 | 156 | 0 | 30,480 | 0 | 0 | 0 | 177 | 06/25/2045 | 1.A |
| 00842V-AC-7 | ABMT 2016-3 A3 CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 5,519 | 5,519 | 5,671 | 5,606 | 0 | (87) | 0 | (87) | 0 | 5,519 | 0 | 0 | 0 | 32 | 08/25/2046 | 1.A |
| 004375-CE-9 | ACCR 2004-4 A2C 5.845 | | 03/27/2023 | PAID ON PRINCIPAL | | 8,945 | 8,945 | 8,598 | 8,960 | 0 | (15) | 0 | (15) | 0 | 8,945 | 0 | 0 | 0 | 72 | 01/25/2035 | 1.A FM |
| 004375-CF-6 | ACCR 2004-4 A2D 5.545 | | 03/27/2023 | PAID ON PRINCIPAL | | 60,744 | 60,744 | 51,746 | 60,788 | 0 | (44) | 0 | (44) | 0 | 60,744 | 0 | 0 | 0 | 489 | 01/25/2035 | 1.A FM |
| 007036-QM-1 | ARMT 2005-8 4A21 CMO 3.936 | | 03/25/2023 | PAID ON PRINCIPAL | | 218 | 218 | 198 | 151 | 0 | 67 | 0 | 67 | 0 | 218 | 0 | 0 | 0 | 1 | 11/25/2035 | 1.A FM |
| 07386H-SW-2 | BALTA 2005-4 22A2 CMO 3.765 | | 03/25/2023 | PAID ON PRINCIPAL | | 139,823 | 139,823 | 74,106 | 30,833 | 0 | 108,990 | 0 | 108,990 | 0 | 139,823 | 0 | 0 | 0 | 416 | 05/25/2035 | 1.A FM |
| 06050H-D3-9 | BOAMS 2003-B 2A2 CMO 4.768 | | 03/25/2023 | PAID ON PRINCIPAL | | 170 | 170 | 164 | 165 | 0 | 5 | 0 | 5 | 0 | 170 | 0 | 0 | 0 | 1 | 03/25/2033 | 1.A FM |
| 05948X-BV-2 | BOAMS 2003-D 2A4 CMO 4.029 | | 03/25/2023 | PAID ON PRINCIPAL | | 288 | 288 | 279 | 281 | 0 | 7 | 0 | 7 | 0 | 288 | 0 | 0 | 0 | 2 | 05/25/2033 | 1.A FM |
| 05949C-EL-6 | BOAMS 2005-G 4A1 CMO 3.769 | | 03/25/2023 | PAID ON PRINCIPAL | | 5,218 | 5,218 | 4,861 | 4,781 | 0 | 437 | 0 | 437 | 0 | 5,218 | 0 | 0 | 0 | 33 | 08/25/2035 | 1.A FM |
| 05949C-KS-4 | BOAMS 2005-J 2A3 CMO 3.841 | | 03/25/2023 | PAID ON PRINCIPAL | | 3,409 | 3,409 | 3,249 | 2,622 | 0 | 787 | 0 | 787 | 0 | 3,409 | 0 | 0 | 0 | 23 | 11/25/2035 | 1.A FM |
| 05949C-KS-4 | BOAMS 2005-J 2A3 CMO 3.841 | | 03/25/2023 | WRITTEN OFF | | 0 | 10 | 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 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,661 | 1,661 | 1,536 | 773 | 0 | 887 | 0 | 887 | 0 | 1,661 | 0 | 0 | 0 | 15 | 03/25/2037 | 1.A FM |
| 05952H-AZ-2 | BOAMS 2007-1 1A24 CMO 6.000 | | 03/25/2023 | WRITTEN OFF | | 0 | 1,301 | 1,203 | 606 | 0 | 0 | 0 | 0 | 0 | 606 | 0 | (606) | (606) | 15 | 03/25/2037 | 1.A FM |
| 07384M-F8-0 | BSARM 2004-1 11A1 CMO 3.681 | | 03/25/2023 | PAID ON PRINCIPAL | | 8,087 | 8,087 | 6,616 | 6,111 | 0 | 1,976 | 0 | 1,976 | 0 | 8,087 | 0 | 0 | 0 | 44 | 04/25/2034 | 1.A FM |
| 07387A-FX-8 | BSARM 2005-12 12A1 CMO 4.275 | | 03/25/2023 | PAID ON PRINCIPAL | | 11,275 | 11,275 | 6,990 | 3,880 | 0 | 7,394 | 0 | 7,394 | 0 | 11,275 | 0 | 0 | 0 | 85 | 02/25/2036 | 1.A FM |
| 07387A-FX-8 | BSARM 2005-12 12A1 CMO 4.275 | | 03/25/2023 | RECOVERY OF PAR WRITE-OFF | | 0 | (891) | (552) | (307) | 0 | 3 | 0 | 3 | 0 | (304) | 0 | 304 | 304 | 0 | 02/25/2036 | 1.A FM |
| 07401C-AV-5 | BSARM 2007-4 22A1 CMO 3.696 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,646 | 4,646 | 3,345 | 2,008 | 0 | 2,638 | 0 | 2,638 | 0 | 4,646 | 0 | 0 | 0 | 29 | 06/25/2047 | 1.A FM |
| 07401C-AV-5 | BSARM 2007-4 22A1 CMO 3.696 | | 01/25/2023 | WRITTEN OFF | | 0 | 177 | 127 | 76 | 0 | 0 | 0 | 0 | 0 | 76 | 0 | (76) | (76) | 1 | 06/25/2047 | 1.A FM |
| 16162W-QJ-1 | CHASE 2005-A2 3A2 CMO 3.814 | | 03/25/2023 | PAID ON PRINCIPAL | | 13,349 | 13,349 | 11,439 | 6,472 | 0 | 6,877 | 0 | 6,877 | 0 | 13,349 | 0 | 0 | 0 | 122 | 01/25/2036 | 1.A FM |
| 16162W-QJ-1 | CHASE 2005-A2 3A2 CMO 3.814 | | 01/25/2023 | WRITTEN OFF | | 0 | 2 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | (1) | (1) | 0 | 01/25/2036 | 1.A FM |
| 17321L-AA-7 | CMLTI 2013-J1 A1 CMO ( 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 49,967 | 49,967 | 50,779 | 50,103 | 0 | (136) | 0 | (136) | 0 | 49,967 | 0 | 0 | 0 | 288 | 10/25/2043 | 1.A |
| 17330B-AX-8 | CMLTI 2021-J3 A3A CMO 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 113,911 | 113,911 | 115,371 | 115,400 | 0 | (1,489) | 0 | (1,489) | 0 | 113,911 | 0 | 0 | 0 | 473 | 09/25/2051 | 1.A |
| 17310B-AD-6 | CMSI 2006-3 1A4 CMO 6.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 5,453 | 5,453 | 4,976 | 3,468 | 0 | 1,985 | 0 | 1,985 | 0 | 5,453 | 0 | 0 | 0 | 55 | 06/25/2036 | 1.A FM |
| 17312K-AB-8 | CMSI 2007-5 1A2 CMO 6.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 2,356 | 2,356 | 2,109 | 228 | 0 | 2,128 | 0 | 2,128 | 0 | 2,356 | 0 | 0 | 0 | 23 | 06/25/2037 | 1.A FM |
| 17312K-AB-8 | CMSI 2007-5 1A2 CMO 6.000 | | 03/25/2023 | WRITTEN OFF | | 0 | 203 | 182 | 20 | 0 | (1) | 0 | (1) | 0 | 19 | 0 | (19) | (19) | 2 | 06/25/2037 | 1.A FM |
| 17312D-AA-6 | CMSI 2007-8 1A1 CMO 6.000 | | 01/25/2023 | PAID ON PRINCIPAL | | 460 | 460 | 308 | 207 | 0 | 253 | 0 | 253 | 0 | 460 | 0 | 0 | 0 | 2 | 09/25/2037 | 1.A FM |
| 12628K-AA-0 | CSAB 2006-3 A1A CMO 6.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,605 | 4,605 | 3,187 | 335 | 0 | 4,269 | 0 | 4,269 | 0 | 4,605 | 0 | 0 | 0 | 8 | 11/25/2036 | 1.A FM |
| 22540V-6Q-0 | CSFB 2002-19 2M1 CMO 7.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,712 | 1,712 | 1,272 | 432 | 0 | 1,280 | 0 | 1,280 | 0 | 1,712 | 0 | 0 | 0 | 39 | 06/25/2032 | 1.A FM |
| 22541Q-4A-7 | CSFB 2003-29 4A1 CMO 6.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 2,892 | 2,892 | 2,998 | 2,883 | 0 | 9 | 0 | 9 | 0 | 2,892 | 0 | 0 | 0 | 27 | 12/25/2033 | 1.A FM |
| 225458-G3-6 | CSFB 2005-7 4A1 CMO 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 505 | 505 | 299 | 261 | 0 | 244 | 0 | 244 | 0 | 505 | 0 | 0 | 0 | 4 | 08/25/2020 | 1.A FM |
| 12647M-BW-4 | CSMC 2013-6 2A3 CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 6,369 | 6,369 | 6,253 | 6,222 | 0 | 147 | 0 | 147 | 0 | 6,369 | 0 | 0 | 0 | 37 | 08/25/2043 | 1.A |
| 12647P-AJ-7 | CSMC 2013-7 A10 CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 114,881 | 114,881 | 113,230 | 113,308 | 0 | 1,573 | 0 | 1,573 | 0 | 114,881 | 0 | 0 | 0 | 496 | 08/25/2043 | 1.A |
| 12649X-AQ-2 | CSMC 2015-3 A9 CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 6,788 | 6,788 | 6,890 | 6,775 | 0 | 13 | 0 | 13 | 0 | 6,788 | 0 | 0 | 0 | 35 | 03/25/2045 | 1.A |
| 12594X-AA-2 | CSMC 2017-HL1 A1 CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 10,006 | 10,006 | 10,205 | 10,072 | 0 | (66) | 0 | (66) | 0 | 10,006 | 0 | 0 | 0 | 56 | 06/25/2047 | 1.A |
| 12669G-5U-1 | CWHL 2005-17 1A8 CMO 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 6,683 | 6,683 | 5,858 | 1,836 | 0 | 4,847 | 0 | 4,847 | 0 | 6,683 | 0 | 0 | 0 | 50 | 09/25/2035 | 1.A FM |
| 126694-PG-7 | CWHL 2005-28 A2 CMO 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 70 | 70 | 70 | 20 | 0 | 50 | 0 | 50 | 0 | 70 | 0 | 0 | 0 | 1 | 12/25/2035 | 1.A FM |
| 126671-PV-2 | CWL 2002-S1 A5 6.460 | | 03/25/2023 | PAID ON PRINCIPAL | | 111 | 111 | 116 | 110 | 0 | 0 | 0 | 1 | 0 | 111 | 0 | 0 | 0 | 2 | 05/25/2032 | 5.B GI |
| 126671-RX-6 | CWL 2002-S3 M1 4.800 | | 03/25/2023 | 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 | | 03/25/2023 | PAID ON PRINCIPAL | | 7,923 | 7,923 | 7,210 | 7,420 | 0 | 503 | 0 | 503 | 0 | 7,923 | 0 | 0 | 0 | 118 | 02/25/2035 | 1.A FM |
| 29977K-AA-1 | EVER 2013-2 A CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 48,762 | 48,762 | 48,365 | 48,511 | 0 | 251 | 0 | 251 | 0 | 48,762 | 0 | 0 | 0 | 291 | 06/25/2043 | 1.A |
| 33852J-AA-6 | FSMT 2021-7 A1 CMO (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 74,408 | 74,408 | 75,512 | 75,528 | 0 | (1,120) | 0 | (1,120) | 0 | 74,408 | 0 | 0 | 0 | 345 | 08/25/2051 | 1.A |
| 36185M-EB-4 | GMACM 2006-J1 A1 CMO 5.750 | | 03/25/2023 | PAID ON PRINCIPAL | | 3,111 | 3,111 | 2,244 | 463 | 0 | 2,648 | 0 | 2,648 | 0 | 3,111 | 0 | 0 | 0 | 26 | 04/25/2036 | 1.A FM |
| 36185M-EB-4 | GMACM 2006-J1 A1 CMO 5.750 | | 03/25/2023 | WRITTEN OFF | | 0 | 479 | 346 | 71 | 0 | (1) | 0 | (1) | 0 | 70 | 0 | (70) | (70) | 5 | 04/25/2036 | 1.A FM |
| 36228F-YS-9 | GSAMP 2003-SEA2 A1 (AM 4.421 | | 03/25/2023 | PAID ON PRINCIPAL | | 38,002 | 38,002 | 32,872 | 34,515 | 0 | 3,487 | 0 | 3,487 | 0 | 38,002 | 0 | 0 | 0 | 273 | 07/25/2033 | 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 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 |
| ..36242D-HQ-9 | GSAMP 2004-AHL M1 5.820 | | 03/27/2023 | PAID ON PRINCIPAL | | 140,163 | 140,163 | 106,611 | 125,607 | 0 | 14,555 | 0 | 14,555 | 0 | 140,163 | 0 | 0 | 0 | 604 | 08/25/2034 | 1.A FM |
| ..36263V-AB-3 | GSMBS 2021-PJ11 A2 (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 45,510 | 45,510 | 39,341 | 39,382 | 0 | 6,128 | 0 | 6,128 | 0 | 45,510 | 0 | 0 | 0 | 200 | 04/25/2052 | 1.A |
| ..36264P-AH-2 | GSMBS 2021-PJ4 A8 (144 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 67,017 | 67,017 | 65,739 | 65,788 | 0 | 1,229 | 0 | 1,229 | 0 | 67,017 | 0 | 0 | 0 | 249 | 09/25/2051 | 1.A |
| ..36261H-AB-6 | GSMBS 2021-PJ5 A2 (144 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 14,396 | 14,396 | 14,594 | 14,596 | 0 | (200) | 0 | (200) | 0 | 14,396 | 0 | 0 | 0 | 53 | 10/25/2051 | 1.A |
| ..36262L-AB-6 | GSMBS 2021-PJ6 A2 (144 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 18,158 | 18,158 | 15,502 | 15,544 | 0 | 2,614 | 0 | 2,614 | 0 | 18,158 | 0 | 0 | 0 | 65 | 11/25/2051 | 1.A |
| ..36262C-AB-6 | GSMBS 2021-PJ7 A2 (144 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 59,042 | 59,042 | 56,093 | 56,152 | 0 | 2,890 | 0 | 2,890 | 0 | 59,042 | 0 | 0 | 0 | 265 | 01/25/2052 | 1.A |
| ..36262W-AB-2 | GSMBS 2021-PJ8 A2 (144 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 138,138 | 138,138 | 140,577 | 140,565 | 0 | (2,427) | 0 | (2,427) | 0 | 138,138 | 0 | 0 | 0 | 526 | 01/25/2052 | 1.A |
| ..362924-BK-7 | GSMBS 2022-PJ3 A24 (14 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 118,260 | 118,260 | 116,116 | 116,164 | 0 | 2,096 | 0 | 2,096 | 0 | 118,260 | 0 | 0 | 0 | 505 | 08/25/2052 | 1.A FE |
| ..362924-AJ-1 | GSMBS 2022-PJ3 A6 (144 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 277,171 | 277,171 | 266,864 | 266,952 | 0 | 10,219 | 0 | 10,219 | 0 | 277,171 | 0 | 0 | 0 | 1,183 | 08/25/2052 | 1.A FE |
| ..466247-LU-5 | JPMMT 2005-A1 4A1 CMO 4.042 | | 03/25/2023 | PAID ON PRINCIPAL | | 20,565 | 20,565 | 20,540 | 20,478 | 0 | 86 | 0 | 86 | 0 | 20,565 | 0 | 0 | 0 | 140 | 02/25/2035 | 1.A FM |
| ..466247-YK-3 | JPMMT 2005-A8 1A3 CMO 3.902 | | 03/25/2023 | PAID ON PRINCIPAL | | 6,110 | 6,110 | 5,645 | 4,063 | 0 | 2,046 | 0 | 2,046 | 0 | 6,110 | 0 | 0 | 0 | 39 | 11/25/2035 | 1.A FM |
| ..46629C-AK-3 | JPMMT 2006-A5 3A4 CMO 3.702 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,649 | 4,649 | 3,305 | 1,859 | 0 | 2,790 | 0 | 2,790 | 0 | 4,649 | 0 | 0 | 0 | 36 | 08/25/2036 | 1.A FM |
| ..46629C-AK-3 | JPMMT 2006-A5 3A4 CMO 3.702 | | 01/25/2023 | RECOVERY OF PAR WRITE-OFF | | 0 | (3) | (2) | (1) | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 1 | 1 | 0 | 08/25/2036 | 1.A FM |
| ..46629D-AK-1 | JPMMT 2006-A7 2A2 CMO 3.886 | | 03/25/2023 | PAID ON PRINCIPAL | | 25,234 | 25,234 | 21,303 | 8,738 | 0 | 16,496 | 0 | 16,496 | 0 | 25,234 | 0 | 0 | 0 | 145 | 01/25/2037 | 1.A FM |
| ..46629D-AK-1 | JPMMT 2006-A7 2A2 CMO 3.886 | | 02/25/2023 | RECOVERY OF PAR WRITE-OFF | | 0 | (201) | (170) | (70) | 0 | 1 | 0 | 1 | 0 | (69) | 0 | 69 | 69 | 0 | 01/25/2037 | 1.A FM |
| ..46629D-AK-1 | JPMMT 2006-A7 2A2 CMO 3.886 | | 03/25/2023 | WRITTEN OFF | | 0 | 4,027 | 3,399 | 1,394 | 0 | (11) | 0 | (11) | 0 | 1,383 | 0 | (1,383) | (1,383) | 39 | 01/25/2037 | 1.A FM |
| ..46630P-AZ-8 | JPMMT 2007-A2 4A1M CMO 3.789 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,639 | 4,639 | 4,528 | 1,897 | 0 | 2,742 | 0 | 2,742 | 0 | 4,639 | 0 | 0 | 0 | 21 | 04/25/2037 | 1.A FM |
| ..46644V-BK-1 | JPMMT 2015-4 2A3 CMO ( 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 29,717 | 29,717 | 29,656 | 29,657 | 0 | 60 | 0 | 60 | 0 | 29,717 | 0 | 0 | 0 | 149 | 06/25/2045 | 1.A |
| ..46646B-AC-2 | JPMMT 2016-1 A3 CMO (1 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,905 | 4,905 | 5,029 | 4,996 | 0 | (91) | 0 | (91) | 0 | 4,905 | 0 | 0 | 0 | 28 | 05/25/2046 | 1.A |
| ..46648C-AB-0 | JPMMT 2017-1 A2 CMO (1 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 79,052 | 79,052 | 79,571 | 79,329 | 0 | (277) | 0 | (277) | 0 | 79,052 | 0 | 0 | 0 | 391 | 01/25/2047 | 1.A |
| ..46648H-AC-7 | JPMMT 2017-2 A3 CMO (1 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 9,838 | 9,838 | 10,007 | 10,009 | 0 | (171) | 0 | (171) | 0 | 9,838 | 0 | 0 | 0 | 61 | 05/25/2047 | 1.A |
| ..46647S-AE-0 | JPMMT 2017-3 1A3 CMO ( 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 82,691 | 82,691 | 84,416 | 83,441 | 0 | (750) | 0 | (750) | 0 | 82,691 | 0 | 0 | 0 | 448 | 08/25/2047 | 1.A |
| ..46649H-AC-6 | JPMMT 2017-6 A3 CMO (1 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 57,380 | 57,380 | 58,164 | 57,985 | 0 | (605) | 0 | (605) | 0 | 57,380 | 0 | 0 | 0 | 392 | 12/25/2048 | 1.A |
| ..46654A-AC-3 | JPMMT 2021-10 A3 CMO ( 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 92,284 | 92,284 | 94,224 | 94,205 | 0 | (1,921) | 0 | (1,921) | 0 | 92,284 | 0 | 0 | 0 | 384 | 12/25/2051 | 1.A |
| ..46654A-AF-6 | JPMMT 2021-10 A4 CMO ( 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 43,661 | 43,661 | 39,868 | 39,956 | 0 | 3,706 | 0 | 3,706 | 0 | 43,661 | 0 | 0 | 0 | 182 | 12/25/2051 | 1.A Z |
| ..46592W-AC-0 | JPMMT 2021-12 A3 CMO ( 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 142,295 | 142,295 | 143,451 | 143,494 | 0 | (1,199) | 0 | (1,199) | 0 | 142,295 | 0 | 0 | 0 | 611 | 02/25/2052 | 1.A |
| ..46592X-AF-1 | JPMMT 2021-13 A4 CMO ( 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 84,566 | 84,566 | 72,991 | 73,107 | 0 | 11,459 | 0 | 11,459 | 0 | 84,566 | 0 | 0 | 0 | 319 | 04/25/2052 | 1.A Z |
| ..46654W-AC-5 | JPMMT 2022-1 A2 CMO (1 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 81,560 | 81,560 | 80,375 | 80,404 | 0 | 1,157 | 0 | 1,157 | 0 | 81,560 | 0 | 0 | 0 | 393 | 07/25/2052 | 1.A FE |
| ..46655V-AC-6 | JPMMT 2022-8 A3 CMO (1 4.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 57,018 | 57,018 | 55,138 | 55,199 | 0 | 1,819 | 0 | 1,819 | 0 | 57,018 | 0 | 0 | 0 | 380 | 01/25/2053 | 1.A FE |
| ..585498-AA-6 | MELLO 2018-MTG1 A1 CMO 3.500 | | 01/25/2023 | PAID ON PRINCIPAL | | 5,488 | 5,488 | 5,420 | 5,474 | 0 | 15 | 0 | 15 | 0 | 5,488 | 0 | 0 | 0 | 16 | 03/25/2048 | 1.A |
| ..61772L-AJ-0 | MSRM 2021-2 A3 CMO (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 51,254 | 51,254 | 51,958 | 51,990 | 0 | (736) | 0 | (736) | 0 | 51,254 | 0 | 0 | 0 | 183 | 05/25/2051 | 1.A |
| ..67400A-AC-6 | OAKS 2015-2 A3 CMO (14 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 20,313 | 20,313 | 20,354 | 20,283 | 0 | 31 | 0 | 31 | 0 | 20,313 | 0 | 0 | 0 | 68 | 10/25/2045 | 1.A |
| ..74160M-JZ-6 | PRIME 2005-4 1A3 CMO 5.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 173 | 173 | 173 | 173 | 0 | 1 | 0 | 1 | 0 | 173 | 0 | 0 | 0 | 1 | 01/25/2055 | 1.A FM |
| ..74160M-KC-5 | PRIME 2005-4 1A6 CMO 5.250 | | 03/25/2023 | PAID ON PRINCIPAL | | 595 | 595 | 596 | 593 | 0 | 2 | 0 | 2 | 0 | 595 | 0 | 0 | 0 | 5 | 01/25/2055 | 1.A FM |
| ..69376C-AC-8 | PSMC 2021-2 A3 CMO (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 134,283 | 134,283 | 114,390 | 114,844 | 0 | 19,439 | 0 | 19,439 | 0 | 134,283 | 0 | 0 | 0 | 554 | 05/25/2051 | 1.A Z |
| ..69376D-AA-0 | PSMC 2021-3 A1 CMO (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 223,620 | 223,620 | 226,555 | 226,472 | 0 | (2,852) | 0 | (2,852) | 0 | 223,620 | 0 | 0 | 0 | 1,066 | 08/25/2051 | 1.A |
| ..69376D-AC-6 | PSMC 2021-3 A3 CMO (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 108,828 | 108,828 | 100,462 | 100,883 | 0 | 7,946 | 0 | 7,946 | 0 | 108,828 | 0 | 0 | 0 | 519 | 08/25/2051 | 1.A Z |
| ..45660N-PZ-2 | RAST 2003-A5 A1 CMO 5.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 5,458 | 5,458 | 5,183 | 4,638 | 0 | 820 | 0 | 820 | 0 | 5,458 | 0 | 0 | 0 | 25 | 06/25/2033 | 1.A FM |
| ..749389-AA-0 | RCKT 2020-1 A1 CMO (14 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 42,464 | 42,464 | 42,935 | 43,129 | 0 | (665) | 0 | (665) | 0 | 42,464 | 0 | 0 | 0 | 160 | 02/25/2050 | 1.A |
| ..74936R-AA-2 | RCKT 2021-2 A1 CMO (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 33,933 | 33,933 | 34,320 | 34,318 | 0 | (385) | 0 | (385) | 0 | 33,933 | 0 | 0 | 0 | 157 | 06/25/2051 | 1.A |
| ..74957V-AJ-8 | RFMSI 2006-S6 A9 CMO 6.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,676 | 1,676 | 1,494 | 963 | 0 | 713 | 0 | 713 | 0 | 1,676 | 0 | 0 | 0 | 18 | 07/25/2036 | 1.A FM |
| ..74957V-AJ-8 | RFMSI 2006-S6 A9 CMO 6.000 | | 03/25/2023 | WRITTEN OFF | | 0 | 1,584 | 1,412 | 910 | 0 | 0 | 0 | 0 | 0 | 911 | 0 | (911) | (911) | 15 | 07/25/2036 | 1.A FM |
| ..749581-AR-5 | RFMSI 2007-S1 A12 CMO 6.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 10,151 | 10,151 | 9,627 | 4,741 | 0 | 5,410 | 0 | 5,410 | 0 | 10,151 | 0 | 0 | 0 | 83 | 01/25/2037 | 1.A FM |
| ..749581-AR-5 | RFMSI 2007-S1 A12 CMO 6.000 | | 03/25/2023 | WRITTEN OFF | | 0 | 4,915 | 4,661 | 2,296 | 0 | (17) | 0 | (17) | 0 | 2,278 | 0 | (2,278) | (2,278) | 51 | 01/25/2037 | 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 |
| ..82280R-AA-7 | SCOT 2017-1 A1 CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 59,643 | 59,643 | 59,625 | 59,575 | 0 | 68 | 0 | 68 | 0 | 59,643 | 0 | 0 | 0 | 234 | 04/25/2047 | 1.A |
| ..82281F-AA-2 | SCOT 2017-2 A1 CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 12,902 | 12,902 | 13,168 | 12,903 | 0 | (2) | 0 | (2) | 0 | 12,902 | 0 | 0 | 0 | 99 | 10/25/2047 | 1.A |
| ..81745A-AB-3 | SEMT 2013-5 A2 CMO (14 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 27,561 | 27,561 | 27,294 | 27,087 | 0 | 474 | 0 | 474 | 0 | 27,561 | 0 | 0 | 0 | 100 | 05/25/2043 | 1.A |
| ..81745B-AB-1 | SEMT 2013-6 A2 CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 18,951 | 18,951 | 19,261 | 19,065 | 0 | (114) | 0 | (114) | 0 | 18,951 | 0 | 0 | 0 | 95 | 05/25/2043 | 1.A |
| ..81745C-AB-9 | SEMT 2013-7 A2 CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 34,247 | 34,247 | 33,483 | 33,336 | 0 | 911 | 0 | 911 | 0 | 34,247 | 0 | 0 | 0 | 222 | 06/25/2043 | 1.A |
| ..81745D-AE-1 | SEMT 2013-9 A1 CMO 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 54,987 | 54,987 | 54,197 | 54,215 | 0 | 773 | 0 | 773 | 0 | 54,987 | 0 | 0 | 0 | 322 | 07/25/2043 | 1.A |
| ..81745N-AR-0 | SEMT 2014-1 2A5 CMO (1 4.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 16,456 | 16,456 | 16,670 | 16,417 | 0 | 40 | 0 | 40 | 0 | 16,456 | 0 | 0 | 0 | 110 | 04/25/2044 | 1.A |
| ..81745L-AF-0 | SEMT 2014-4 A6 CMO (14 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 3,584 | 3,584 | 3,608 | 3,579 | 0 | 6 | 0 | 6 | 0 | 3,584 | 0 | 0 | 0 | 21 | 11/25/2044 | 1.A |
| ..81746L-AA-0 | SEMT 2015-3 A1 CMO (14 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 7,919 | 7,919 | 7,954 | 7,915 | 0 | 4 | 0 | 4 | 0 | 7,919 | 0 | 0 | 0 | 43 | 07/25/2045 | 1.A |
| ..81746M-AA-8 | SEMT 2015-4 A1 CMO (14 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 26,104 | 26,104 | 26,459 | 26,150 | 0 | (46) | 0 | (46) | 0 | 26,104 | 0 | 0 | 0 | 126 | 11/25/2030 | 1.A |
| ..81746K-AA-2 | SEMT 2017-2 A1 CMO (14 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 10,060 | 10,060 | 10,143 | 10,102 | 0 | (43) | 0 | (43) | 0 | 10,060 | 0 | 0 | 0 | 57 | 02/25/2047 | 1.A |
| ..81746X-AA-4 | SEMT 2017-3 A1 CMO (14 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 10,442 | 10,442 | 10,375 | 10,382 | 0 | 60 | 0 | 60 | 0 | 10,442 | 0 | 0 | 0 | 60 | 04/25/2047 | 1.A |
| ..81745X-AA-5 | SEMT 2017-4 A1 CMO (14 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 41,706 | 41,706 | 42,651 | 41,878 | 0 | (172) | 0 | (172) | 0 | 41,706 | 0 | 0 | 0 | 238 | 07/25/2047 | 1.A |
| ..81746F-AA-3 | SEMT 2017-6 A1 CMO (14 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 35,337 | 35,337 | 36,066 | 35,822 | 0 | (485) | 0 | (485) | 0 | 35,337 | 0 | 0 | 0 | 206 | 09/25/2047 | 1.A |
| ..81746V-AA-8 | SEMT 2018-3 A1 CMO (14 3.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 16,368 | 16,368 | 16,171 | 16,069 | 0 | 299 | 0 | 299 | 0 | 16,368 | 0 | 0 | 0 | 95 | 03/25/2048 | 1.A |
| ..81748W-AA-4 | SEMT 2021-4 A1 CMO (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 117,782 | 117,782 | 119,880 | 119,736 | 0 | (1,955) | 0 | (1,955) | 0 | 117,782 | 0 | 0 | 0 | 462 | 06/25/2051 | 1.A |
| ..81748Y-AA-0 | SEMT 2021-6 A1 CMO (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 228,315 | 228,315 | 232,632 | 232,552 | 0 | (4,237) | 0 | (4,237) | 0 | 228,315 | 0 | 0 | 0 | 1,129 | 10/25/2051 | 1.A |
| ..81748C-AA-8 | SEMT 2021-9 A1 CMO (14 2.500 | | 03/25/2023 | PAID ON PRINCIPAL | | 57,687 | 57,687 | 55,109 | 55,169 | 0 | 2,518 | 0 | 2,518 | 0 | 57,687 | 0 | 0 | 0 | 243 | 01/25/2052 | 1.A FE |
| ..78471K-AE-1 | SFPMT 2016-1A 1A4 CMO 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 4,966 | 4,966 | 4,737 | 4,656 | 0 | 310 | 0 | 310 | 0 | 4,966 | 0 | 0 | 0 | 25 | 11/25/2046 | 1.A |
| ..929227-ZC-3 | WAMU 2002-AR18 A CMO 4.341 | | 03/25/2023 | PAID ON PRINCIPAL | | 1,202 | 1,202 | 1,092 | 1,129 | 0 | 73 | 0 | 73 | 0 | 1,202 | 0 | 0 | 0 | 12 | 01/25/2033 | 1.A FM |
| ..939336-PC-1 | WAMU 2003-AR1 A6 CMO 4.021 | | 03/25/2023 | PAID ON PRINCIPAL | | 2,265 | 2,265 | 2,044 | 2,120 | 0 | 145 | 0 | 145 | 0 | 2,265 | 0 | 0 | 0 | 6 | 03/25/2033 | 1.A FM |
| ..93363N-AD-7 | WAMU 2006-AR12 1A4 CMO 3.805 | | 03/25/2023 | PAID ON PRINCIPAL | | 3,888 | 3,888 | 2,396 | 1,326 | 0 | 2,562 | 0 | 2,562 | 0 | 3,888 | 0 | 0 | 0 | 28 | 10/25/2036 | 1.A FM |
| ..93363N-AD-7 | WAMU 2006-AR12 1A4 CMO 3.805 | | 03/25/2023 | RECOVERY OF PAR WRITE-OFF | | 0 | (12) | (7) | (4) | 0 | 0 | 0 | 0 | 0 | (4) | 0 | 4 | 4 | 0 | 10/25/2036 | 1.A FM |
| ..93363N-AD-7 | WAMU 2006-AR12 1A4 CMO 3.805 | | 02/25/2023 | WRITTEN OFF | | 0 | 791 | 487 | 270 | 0 | 0 | 0 | 0 | 0 | 270 | 0 | (270) | (270) | 3 | 10/25/2036 | 1.A FM |
| ..95002K-AA-1 | WFMBS 2020-1 A1 CMO (1 3.000 | | 03/25/2023 | PAID ON PRINCIPAL | | 36,809 | 36,809 | 37,246 | 37,773 | 0 | (964) | 0 | (964) | 0 | 36,809 | 0 | 0 | 0 | 185 | 12/25/2049 | 1.A |
| ..97652R-AD-9 | WIN 2014-3 A4 CMO (144 3.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 1,653 | 1,653 | 1,661 | 1,650 | 0 | 3 | 0 | 3 | 0 | 1,653 | 0 | 0 | 0 | 10 | 11/20/2044 | 1.A |
| ..97653B-AC-5 | WIN 2015-A A3 CMO (144 3.500 | | 03/20/2023 | PAID ON PRINCIPAL | | 2,621 | 2,621 | 2,662 | 2,617 | 0 | 4 | 0 | 4 | 0 | 2,621 | 0 | 0 | 0 | 15 | 06/20/2045 | 1.A |
| ..92977Y-BQ-3 | WMLT 2005-B 3A1 CMO 4.099 | | 03/20/2023 | PAID ON PRINCIPAL | | 59,292 | 59,292 | 46,544 | 4,862 | 0 | 54,430 | 0 | 54,430 | 0 | 59,292 | 0 | 0 | 0 | 404 | 10/20/2035 | 1.A FM |
| ..03027W-AJ-1 | AMT 2013-2A (144A) 3.070 | | 03/15/2023 | PAID ON PRINCIPAL | | 5,000,000 | 5,000,000 | 5,000,000 | 4,999,999 | 0 | 1 | 0 | 1 | 0 | 5,000,000 | 0 | 0 | 0 | 38,375 | 03/15/2048 | 1.A FE |
| ..06540A-AC-5 | BANK 2019-BN20 A2 2.758 | | 03/15/2023 | PAID ON PRINCIPAL | | 29,994 | 29,994 | 30,747 | 30,562 | 0 | (568) | 0 | (568) | 0 | 29,994 | 0 | 0 | 0 | 142 | 09/15/2062 | 1.A |
| ..08162P-AW-1 | BMARK 2018-B1 A4 3.402 | | 02/15/2023 | PAID ON PRINCIPAL | | 1,213,845 | 1,213,845 | 1,234,137 | 1,221,991 | 0 | (8,146) | 0 | (8,146) | 0 | 1,213,845 | 0 | 0 | 0 | 6,733 | 01/15/2051 | 1.A |
| ..12624Q-AR-4 | COMM 2012-CR4 A3 2.853 | | 03/15/2023 | PAID ON PRINCIPAL | | 153,279 | 153,279 | 154,631 | 153,372 | 0 | (92) | 0 | (92) | 0 | 153,279 | 0 | 0 | 0 | 371 | 10/15/2045 | 1.A FM |
| ..12625E-AC-3 | COMM 2013-SFS A2 (144A 2.987 | | 03/12/2023 | PAID ON PRINCIPAL | | 10,000,000 | 10,000,000 | 9,940,083 | 9,988,841 | 0 | 11,159 | 0 | 11,159 | 0 | 10,000,000 | 0 | 0 | 0 | 74,677 | 04/12/2035 | 1.A |
| ..12636M-AF-5 | CSAIL 2016-C6 ASB 2.960 | | 03/15/2023 | PAID ON PRINCIPAL | | 281,396 | 281,396 | 289,837 | 282,899 | 0 | (1,503) | 0 | (1,503) | 0 | 281,396 | 0 | 0 | 0 | 1,449 | 01/15/2049 | 1.A |
| ..36252A-AD-8 | GSMS 2015-GS1 AAB 3.553 | | 03/10/2023 | PAID ON PRINCIPAL | | 211,231 | 211,231 | 217,566 | 212,355 | 0 | (1,124) | 0 | (1,124) | 0 | 211,231 | 0 | 0 | 0 | 1,273 | 11/10/2048 | 1.A |
| ..36252T-AS-4 | GSMS 2016-GS2 AAB 2.922 | | 03/10/2023 | PAID ON PRINCIPAL | | 154,737 | 154,737 | 159,371 | 155,663 | 0 | (926) | 0 | (926) | 0 | 154,737 | 0 | 0 | 0 | 785 | 05/10/2049 | 1.A |
| ..36252H-AE-1 | GSMS 2017-GS5 AAB 3.467 | | 03/10/2023 | PAID ON PRINCIPAL | | 114,832 | 114,832 | 118,277 | 115,753 | 0 | (921) | 0 | (921) | 0 | 114,832 | 0 | 0 | 0 | 689 | 03/10/2050 | 1.A |
| ..61766N-AY-1 | MSBAM 2016-C30 ASB 2.729 | | 03/15/2023 | PAID ON PRINCIPAL | | 464,496 | 464,496 | 478,419 | 467,031 | 0 | (2,535) | 0 | (2,535) | 0 | 464,496 | 0 | 0 | 0 | 2,188 | 09/15/2049 | 1.A |
| ..94989D-AV-1 | WFCM 2015-C27 A4 3.190 | | 01/15/2023 | PAID ON PRINCIPAL | | 146,462 | 146,462 | 148,110 | 146,703 | 0 | (240) | 0 | (240) | 0 | 146,462 | 0 | 0 | 0 | 389 | 02/15/2048 | 1.A |
| ..95000G-AZ-7 | WFCM 2016-BNK1 ASB 2.514 | | 03/15/2023 | PAID ON PRINCIPAL | | 194,308 | 194,308 | 200,131 | 195,395 | 0 | (1,087) | 0 | (1,087) | 0 | 194,308 | 0 | 0 | 0 | 841 | 08/15/2049 | 1.A |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 156,086,885 | 156,334,835 | 155,944,122 | 155,983,011 | 9,429 | 297,805 | 0 | 307,234 | 0 | 156,290,244 | 0 | (203,359) | (203,359) | 2,416,115 | XXX | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 773,595,535 | 771,565,738 | 807,273,384 | 782,281,972 | 11,037 | (53,935) | 0 | (42,898) | 0 | 782,239,074 | 0 | (8,643,540) | (8,643,540) | 9,867,379 | 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 | | | | | | 773,595,535 | 771,565,738 | 807,273,384 | 782,281,972 | 11,037 | (53,935) | 0 | (42,898) | 0 | 782,239,074 | 0 | (8,643,540) | (8,643,540) | 9,867,379 | 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 | | | | | | 773,595,535 | XXX | 807,273,384 | 782,281,972 | 11,037 | (53,935) | 0 | (42,898) | 0 | 782,239,074 | 0 | (8,643,540) | (8,643,540) | 9,867,379 | 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<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| Bonds - U.S. Governments - Issuer Obligations | | | | | | |
| 000000-00-0 | REPO- BNP A TREASURY | | 1.A | 13,279,349 | 13,279,349 | 04/03/2023 |
| 000000-00-0 | REPO- DEUTSCHE A TREASURY | | 1.A | 15,499,562 | 15,499,562 | 04/03/2023 |
| 000000-00-0 | REPO- JP A TREASURY | | 1.A | 15,499,562 | 15,499,562 | 04/03/2023 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | 44,278,473 | 44,278,473 | XXX |
| 0109999999. Total - U.S. Government Bonds | | | | 44,278,473 | 44,278,473 | 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 | | | | 44,278,473 | 44,278,473 | 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 | | | | 44,278,473 | 44,278,473 | 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 | | | | 44,278,473 | 44,278,473 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ (30,592,354) Book/Adjusted Carrying Value $ (30,592,354)
2. Average balance for the year Fair Value $ 66,517,960 Book/Adjusted Carrying Value $ 66,517,960
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 44,278,473 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<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>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 | 80 | 0 | 1,754 | XXX. |
| Bank of America, N.A. - NC ... Charlotte,NC | | 3.750 | 107,695 | 0 | 23,319,771 | 15,916,393 | 19,192,810 | XXX. |
| Bank of America, N.A. - TX ... Dallas,TX | | 0.000 | 0 | 0 | (11,601,917) | (11,622,382) | (11,003,032) | XXX. |
| Bank of America, N.A. Charlotte, NC | | 3.750 | 174,417 | 0 | 31,122,526 | 19,841,796 | 25,052,100 | XXX. |
| Bank of America, N.A. Charlotte,NC | | 0.000 | 0 | 0 | 13,181,800 | 30,013,192 | 20,456,450 | XXX. |
| Bank of America, N.A. Hartford,CT | | 0.000 | 0 | 0 | (12,492,429) | (19,250,709) | (12,608,554) | XXX. |
| Bank of New York Mellon New York,NY | | 0.000 | 0 | 0 | 29,619,346 | 30,861,705 | 34,238,064 | XXX. |
| Bank of New York Mellon Pittsburgh,PA | | 0.000 | 0 | 0 | 16,496,229 | 10,603,929 | 17,614,925 | XXX. |
| Citibank, N.A. - NY New York,NY | | 0.000 | 0 | 0 | 557,166 | 558,519 | 454,144 | XXX. |
| Citibank, N.A. New Castle,DE | | 0.000 | 0 | 0 | (894,269,943) | (936,581,600) | (905,542,091) | XXX. |
| Citibank, N.A. New York,NY | | 0.000 | 0 | 0 | 30,256 | 8,483 | 14,459 | 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 | 14,849,195 | 20,299,668 | 762,744 | XXX. |
| JP Morgan Chase Bank, N.A. ... Hartford,CT | | 0.000 | 0 | 0 | (414) | (299) | (2,254) | XXX. |
| JP Morgan Chase Bank, N.A. ... New York,NY | | 0.000 | 0 | 0 | (20,190,661) | (93,677,024) | (21,046,444) | XXX. |
| The Bank of New York Mellon .. Pittsburgh,PA | | 0.000 | 0 | 0 | 100,000 | 100,000 | 100,000 | XXX. |
| US Bank Corp Minneapolis, MN | | 0.005 | 8 | 0 | 687,387 | 687,390 | 687,393 | XXX. |
| US Bank Corp Minneapolis,MN | | 0.000 | 0 | 0 | 1,164,782 | 1,562,243 | 1,173,561 | XXX. |
| US Bank Corp St. Paul,MN | | 0.000 | 0 | 0 | 0 | 108 | 108 | XXX. |
| Wells Fargo Bank, N.A. Jacksonville,FL | | 0.000 | 0 | 0 | 3,028,236 | 2,836,318 | 3,284,825 | 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 | 282,121 | 0 | (804,373,590) | (927,817,271) | (827,144,038) | 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 | 282,121 | 0 | (804,373,590) | (927,817,271) | (827,144,038) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total - Cash | XXX | XXX | 282,121 | 0 | (804,373,590) | (927,817,271) | (827,144,038) | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0109999999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| 0309999999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 1309999999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2419999999. Total - Issuer Obligations | | | | | | 0 | 0 | 0 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 2459999999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 2469999999. Total - Affiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2509999999. Total Bonds | | | | | | 0 | 0 | 0 |
| Qualified Cash Pools Under SSAP No. 2R | | | | | | | | |
| | TRAVELERS M MKT LIQUIDITY POOL | | 03/31/2023 | 4.858 | | 858,300,658 | 0 | 542,260 |
| 8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R | | | | | | 858,300,658 | 0 | 542,260 |
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| 8609999999 - Total Cash Equivalents | | | | | | 858,300,658 | 0 | 542,260 |