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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 CASUALTY AND SURETY COMPANY

NAIC Group Code 3548 (Current Period) 3548 (Prior Period) NAIC Company Code 19038 Employer's ID Number 06-6033504

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

INCORPORATED/ORGANIZED, MAY 1, 1883 COMMENCED BUSINESS, MAY 1, 1907

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	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	11,973,473,113	0	11,973,473,113	11,844,044,904
2.	Stocks:				
	2.1 Preferred stocks	1,500,000	0	1,500,000	1,631,380
	2.2 Common stocks	4,697,455,484	0	4,697,455,484	4,496,614,752
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)	0	0	0	0
	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 ($ (1,567,631)), cash equivalents ($ 12,405,666) and short-term investments ($ 0)	10,838,035	0	10,838,035	343,692,560
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,752,487,273	5,491,851	1,746,995,422	1,778,578,768
9.	Receivables for securities	2,080,632	0	2,080,632	1,170,892
10.	Securities lending reinvested collateral assets	40,655,850	0	40,655,850	61,270,775
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,478,490,388	5,491,851	18,472,998,536	18,527,004,030
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	93,451,836	0	93,451,836	95,424,991
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	846,593,112	32,357,399	814,235,713	759,735,814
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 20,360,000 earned but unbilled premiums)	1,307,457,336	5,085,801	1,302,371,535	1,194,845,358
	15.3 Accrued retrospective premiums ($ 12,299,090) and contracts subject to redetermination ($ 0)	12,299,090	1,713,887	10,585,203	12,477,288
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	26,462,281	0	26,462,281	15,075,552
	16.2 Funds held by or deposited with reinsured companies	176,108	0	176,108	174,846
	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	5,622,777	0	5,622,777	0
18.2	Net deferred tax asset	118,718,363	0	118,718,363	105,317,216
19.	Guaranty funds receivable or on deposit	237,790	0	237,790	421,938
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	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	81,405,857	0	81,405,857	104,932,481
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	61,497,091	1,333,801	60,163,290	63,101,765
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	21,032,412,028	45,982,739	20,986,429,289	20,878,511,280
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	21,032,412,028	45,982,739	20,986,429,289	20,878,511,280
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	24,441,926	0	24,441,926	30,056,636
2502.	Suspense, undistributed payments	14,385,515	0	14,385,515	13,100,849
2503.	Amounts receivable under high deductible policies	13,282,160	1,333,801	11,948,359	10,887,022
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,387,490	0	9,387,490	9,057,259
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	61,497,091	1,333,801	60,163,290	63,101,765

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ .....780,789,591)	7,756,095,443	7,688,815,504
2.	Reinsurance payable on paid losses and loss adjustment expenses	384,269,947	357,094,928
3.	Loss adjustment expenses	1,623,678,848	1,632,290,905
4.	Commissions payable, contingent commissions and other similar charges	67,241,629	154,419,237
5.	Other expenses (excluding taxes, licenses and fees)	84,494,883	125,494,911
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	67,179,030	73,103,777
7.1	Current federal and foreign income taxes (including $ .....0 on realized capital gains (losses))	0	10,399,941
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 $ .....273,517,494 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)	3,076,102,542	2,967,625,596
10.	Advance premium	100	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,054,215	10,344,799
12.	Ceded reinsurance premiums payable (net of ceding commissions)	111,615,269	59,864,351
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	5,055,587	6,087,235
15.	Remittances and items not allocated	(805)	(805)
16.	Provision for reinsurance (including $ .....0 certified)	0	0
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	0	0
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	40,655,850	61,270,775
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	(6,995,274)	(7,026,961)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	13,220,447,263	13,139,784,194
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	13,220,447,263	13,139,784,194
29.	Aggregate write-ins for special surplus funds	8,332,545	8,355,232
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,660,159,287	2,660,159,287
35.	Unassigned funds (surplus)	5,072,490,194	5,045,212,567
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)	7,765,982,026	7,738,727,086
38.	Totals (Page 2, Line 28, Col. 3)	20,986,429,289	20,878,511,280
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	240,080	240,093
2502.	Escheat liability	238,210	243,437
2503.	Retroactive reinsurance reserve ceded	(7,473,565)	(7,510,490)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(6,995,274)	(7,026,961)
2901.	Special surplus from retroactive reinsurance	8,332,545	8,355,232
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)	8,332,545	8,355,232
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 133,499,119)	110,150,533	91,264,761	382,265,906
	1.2 Assumed (written $ 1,699,192,034)	1,593,355,597	1,429,004,743	6,039,260,504
	1.3 Ceded (written $ 136,940,500)	113,012,227	94,190,954	393,080,592
	1.4 Net (written $ 1,695,750,653)	1,590,493,903	1,426,078,551	6,028,445,818
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 968,557,239):			
	2.1 Direct	45,660,830	42,572,866	200,578,435
	2.2 Assumed	970,556,918	802,660,828	3,664,906,320
	2.3 Ceded	46,436,526	43,571,014	206,839,314
	2.4 Net	969,781,222	801,662,680	3,658,645,442
3.	Loss adjustment expenses incurred	145,118,161	124,971,066	581,191,917
4.	Other underwriting expenses incurred	469,351,195	414,752,998	1,711,050,266
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,584,250,578	1,341,386,745	5,950,887,624
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	6,243,325	84,691,806	77,558,193
	INVESTMENT INCOME			
9.	Net investment income earned	122,698,251	122,596,955	1,070,108,821
10.	Net realized capital gains (losses) less capital gains tax of $ 1,287,919	(6,340,395)	(1,634,985)	(15,695,206)
11.	Net investment gain (loss) (Lines 9 + 10)	116,357,856	120,961,970	1,054,413,615
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 348,907 amount charged off $ 2,478,320)	(2,129,413)	(7,398,351)	(16,531,867)
13.	Finance and service charges not included in premiums	4,807,189	4,640,584	18,665,836
14.	Aggregate write-ins for miscellaneous income	13,823	216,190	656,617
15.	Total other income (Lines 12 through 14)	2,691,600	(2,541,576)	2,790,586
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	125,292,781	203,112,200	1,134,762,394
17.	Dividends to policyholders	1,983,555	1,899,860	6,279,016
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)	123,309,226	201,212,340	1,128,483,379
19.	Federal and foreign income taxes incurred	(16,225,769)	35,042,440	109,423,935
20.	Net income (Line 18 minus Line 19)(to Line 22)	139,534,995	166,169,901	1,019,059,444
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,738,727,086	7,829,970,720	7,829,970,720
22.	Net income (from Line 20)	139,534,995	166,169,901	1,019,059,444
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,966,192)	164,263,613	249,232,849	60,487,462
25.	Change in net unrealized foreign exchange capital gain (loss)	3,855,050	(1,968,815)	(6,793,907)
26.	Change in net deferred income tax	10,434,955	(2,318,677)	20,832,276
27.	Change in nonadmitted assets	(3,833,672)	6,581,617	4,836,389
28.	Change in provision for reinsurance	0	0	0
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	30,334,702
	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	(287,000,000)	(305,000,000)	(1,220,000,000)
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)	27,254,940	112,696,874	(91,243,634)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,765,982,026	7,942,667,595	7,738,727,086
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	111,085	188,872	1,005,002
1402.	Fines and penalties of regulatory authorities	(17,313)	(20,803)	(68,058)
1403.	Retroactive reinsurance gain/loss	(79,948)	48,121	(280,328)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	13,823	216,190	656,617
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,586,951,778	1,442,267,263	6,156,859,751
2.	Net investment income	125,901,889	128,361,640	1,100,100,873
3.	Miscellaneous income	2,691,600	(2,541,576)	2,790,586
4.	Total (Lines 1 to 3)	1,715,545,267	1,568,087,327	7,259,751,210
5.	Benefit and loss related payments	886,714,255	745,774,466	3,252,207,668
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	754,435,467	677,109,924	2,243,745,964
8.	Dividends paid to policyholders	1,274,139	1,679,350	7,168,236
9.	Federal and foreign income taxes paid (recovered) net of $ 364,688 tax on capital gains (losses)	1,084,868	105,114	118,565,616
10.	Total (Lines 5 through 9)	1,643,508,729	1,424,668,854	5,621,687,483
11.	Net cash from operations (Line 4 minus Line 10)	72,036,539	143,418,473	1,638,063,726
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	690,365,029	525,884,351	1,971,800,921
	12.2 Stocks	736,407	324,685	1,259,916
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	14,138,168	24,346,062	76,932,048
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(11,095)
	12.7 Miscellaneous proceeds	20,614,925	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	725,854,528	550,555,099	2,049,981,790
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	824,292,560	718,125,656	2,262,942,725
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	23,275,564	45,641,617	210,314,688
	13.6 Miscellaneous applications	909,740	21,264,016	60,791,922
	13.7 Total investments acquired (Lines 13.1 to 13.6)	848,477,864	785,031,288	2,534,049,334
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(122,623,336)	(234,476,190)	(484,067,545)
	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	30,334,702
	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	287,000,000	305,000,000	1,220,000,000
	16.6 Other cash provided (applied)	4,732,272	102,930,473	68,432,748
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(282,267,728)	(202,069,527)	(1,121,232,550)
	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)	(332,854,525)	(293,127,243)	32,763,631
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	343,692,560	310,928,929	310,928,929
	19.2 End of period (Line 18 plus Line 19.1)	10,838,035	17,801,686	343,692,560

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

20.0001. Stock distribution from limited partnership	1,099,742	978,494	1,714,602
20.0002. Income payment received in securities	36,279	61,183	204,037
20.0003. Exchange of bonds	0	8,121,178	19,552,938
20.0004. 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:

   Travelers Casualty and Surety 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. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 139,534,995	$ 1,019,059,444
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	$ 139,534,995	$ 1,019,059,444
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,765,982,026	$ 7,738,727,086
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	$ 7,765,982,026	$ 7,738,727,086

   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	$	5,511,116
2. 12 Months or Longer	$	64,812,528

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

1. Less than 12 Months	$	230,044,068
2. 12 Months or Longer	$	405,225,007

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 $42,464,376 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 $287 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	$ —	$ 3,540,778	$ —	$ —	$ 3,540,778
U.S. special revenue and special assessment obligations	—	40,979,458	—	—	40,979,458
Total bonds	—	44,520,236	—	—	44,520,236

NOTES TO FINANCIAL STATEMENTS

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Perpetual	1,500,000	—	—	—	1,500,000
Common stock					
Industrial and miscellaneous	2,128,345	—	1,211,204	—	3,339,549
Total securities at fair value	$ 3,628,345	$ 44,520,236	$ 1,211,204	$ —	$ 49,359,785

Reconciliation of Level 3 securities during the quarter:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At March 31, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 12,405,666	$ 12,405,666	$ 1,372,759	$ 11,032,907	$ —	$ —	$ —
Long-term bonds	11,102,452,159	11,973,473,113	1,021,904,929	10,068,866,253	11,680,977	—	—
Preferred stock	1,500,000	1,500,000	1,500,000	—	—	—	—
Common stock	3,339,549	3,339,549	2,128,345	—	1,211,204	—	—

(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	$ 344,368,103	$ 344,368,103	$ 79,531,060	$ 264,837,043	$ —	$ —	$ —
Long-term bonds	10,760,087,537	11,844,044,904	880,248,311	9,819,589,062	60,250,164	—	—
Preferred stock	1,631,380	1,631,380	1,631,380	—	—	—	—
Common stock	2,482,059	2,482,059	1,270,855	—	1,211,204	—	—

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.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2023, the prior year-end total loss and LAE reserves developed favorably by $6,872,000, 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

NOTES TO FINANCIAL STATEMENTS

homeowners was driven primarily by better than expected loss experience in recent accident years. Higher estimates for adjusting and other expenses partially offset the homeowners improvement.

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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: ..... $ 5,352,174

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 4,494,132,694	$ 4,694,115,935
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 75,761,602	$ 54,950,321
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,569,894,296	$ 4,749,066,256
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. ..... $ 40,655,850

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 40,655,850

16.3 Total payable for securities lending reported on the liability page. ..... $ 40,655,850

GENERAL INTERROGATORIES

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor Chicago, IL 60606	Futures account
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
The Travelers Indemnity Company	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	The Travelers Indemnity Company		Not a registered investment advisor	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	21,836,507	21,836,507	0	0	172,653	172,653
TOTAL			0	0	21,836,507	21,836,507	0	0	172,653	172,653

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	1,523,985	1,574,233	443,848	352,580	35,086,764	44,745,386
2. Alaska AK	L	60,636	(13,607)	2,035	1,836	451,367	685,555
3. Arizona AZ	L	961,751	1,100,628	367,948	293,501	18,736,860	17,813,337
4. Arkansas AR	L	682,394	681,510	504,244	180,813	6,194,931	7,391,677
5. California CA	L	4,919,082	16,254,119	1,691,278	4,810,520	69,894,253	73,487,837
6. Colorado CO	L	3,513,233	2,424,790	491,027	241,147	14,323,445	9,502,568
7. Connecticut CT	L	3,099,868	3,228,957	3,580,885	1,991,248	127,640,828	130,149,252
8. Delaware DE	L	248,339	145,663	13,021	338,293	13,269,139	12,552,694
9. District of Columbia DC	L	5,600,949	2,098,375	154,591	332,171	21,772,374	20,815,383
10. Florida FL	L	10,298,911	8,593,540	5,653,298	4,116,296	121,381,281	123,106,702
11. Georgia GA	L	5,846,352	4,554,405	1,292,408	714,857	36,180,165	33,332,324
12. Hawaii HI	L	45,533	119,932	13,177	0	7,558,004	7,671,198
13. Idaho ID	L	221,691	477,472	72,471	129,203	4,493,495	4,554,962
14. Illinois IL	L	4,062,644	5,145,395	2,226,710	1,606,907	43,916,305	43,374,179
15. Indiana IN	L	933,758	997,242	458,130	497,356	9,853,764	10,216,507
16. Iowa IA	L	1,462,143	1,597,392	848,281	634,923	15,043,845	13,468,338
17. Kansas KS	L	1,913,738	1,977,140	819,328	844,757	29,130,753	29,322,317
18. Kentucky KY	L	752,256	329,292	515,094	292,099	18,347,828	17,841,271
19. Louisiana LA	L	4,887,389	2,904,919	1,035,466	1,606,948	35,405,927	40,636,655
20. Maine ME	L	204,318	138,663	103,519	118,644	9,183,180	9,437,904
21. Maryland MD	L	2,153,144	2,177,977	573,995	896,216	52,498,465	52,241,695
22. Massachusetts MA	L	12,205,799	4,532,123	5,799,059	3,759,083	81,174,952	83,339,086
23. Michigan MI	L	1,270,281	1,708,160	2,267,660	1,524,760	165,280,641	187,914,549
24. Minnesota MN	L	3,709,412	3,010,490	928,824	732,673	32,925,282	32,017,655
25. Mississippi MS	L	1,611,090	1,903,394	667,219	945,170	19,781,256	16,644,695
26. Missouri MO	L	1,510,331	1,195,064	1,233,858	1,117,102	24,163,221	28,350,799
27. Montana MT	L	586,925	456,158	13,437	61,683	1,822,028	1,835,689
28. Nebraska NE	L	553,763	746,729	596,680	359,082	11,280,474	10,871,580
29. Nevada NV	L	956,522	729,042	183,051	462,050	4,714,554	4,601,379
30. New Hampshire NH	L	(20,538)	77,696	570,505	353,788	13,386,640	13,098,624
31. New Jersey NJ	L	1,074,904	722,330	1,653,429	1,409,178	160,645,734	157,482,080
32. New Mexico NM	L	323,589	281,458	108,219	35,795	3,496,141	3,205,926
33. New York NY	L	13,361,682	10,089,100	8,488,342	10,579,064	227,447,657	231,612,394
34. North Carolina NC	L	1,935,699	2,209,793	805,487	1,483,882	27,176,000	27,386,924
35. North Dakota ND	L	10,065	14,990	0	0	92,369	90,337
36. Ohio OH	L	38,747	36,193	134,619	324,549	51,038,525	52,115,395
37. Oklahoma OK	L	535,395	857,164	1,007,077	145,115	8,166,006	7,520,980
38. Oregon OR	L	1,813,263	1,626,871	498,077	594,973	11,292,260	10,704,976
39. Pennsylvania PA	L	5,732,214	3,499,168	2,522,287	4,230,596	142,959,113	146,045,670
40. Rhode Island RI	L	1,128,228	817,967	426,074	686,981	15,523,892	16,885,142
41. South Carolina SC	L	1,064,973	1,083,939	690,982	394,902	18,212,686	17,684,863
42. South Dakota SD	L	241,898	170,309	46,106	63,584	1,987,870	1,993,903
43. Tennessee TN	L	2,189,167	2,557,947	909,968	718,742	40,738,701	41,941,702
44. Texas TX	L	19,603,441	13,053,586	2,490,122	2,348,362	124,355,951	121,550,099
45. Utah UT	L	966,830	666,803	287,307	89,267	9,444,517	6,946,587
46. Vermont VT	L	471,001	418,992	133,397	182,318	2,612,780	3,780,677
47. Virginia VA	L	5,366,451	5,074,853	2,332,183	2,188,665	37,488,068	36,209,534
48. Washington WA	L	(46,731)	148,490	1,829,125	61,343	9,314,670	9,521,882
49. West Virginia WV	L	300,371	202,369	255,039	356,489	6,720,164	7,445,089
50. Wisconsin WI	L	130,689	18,025	499,169	1,031,658	22,541,961	24,275,258
51. Wyoming WY	L	2,128	2,331	2,128	2,128	113,775	115,005
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	3,426	292,215	0	0	130,904	73,325
54. Puerto Rico PR	L	1,464,782	22,165	4,131	5,871	114,572	43,128
55. U.S. Virgin Islands VI	L	11,062	8,469	0	0	197,482	204,054
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	145	145	0	0	0	0
59. Totals	XXX	133,499,119	114,742,565	58,244,318	56,249,167	1,966,703,820	2,005,856,727
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	145	0	0	0	0
58002.	XXX						
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	145	145	0	0	0	0

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	NIA	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	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	RE	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	4,229,379	(159,776)	(3.8)	(11.6)
2.1	Allied Lines	438,716	173,631	39.6	13.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	5,933,822	2,621,562	44.2	44.3
5.1	Commercial multiple peril (non-liability portion)	4,632	(163)	(3.5)	(49.5)
5.2	Commercial multiple peril (liability portion)	0	2,401,779	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	160	(17)	(10.3)	(7.0)
9.	Inland marine	24,922	(739)	(3.0)	1.6
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(214)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(1)	0.0	0.0
12.	Earthquake	5,838	19	0.3	0.1
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	0	0	0.0	0.0
16.	Workers' compensation	78,366,533	35,092,816	44.8	58.7
17.1	Other liability - occurrence	129,262	5,524,385	4,273.8	1,552.0
17.2	Other liability - claims-made	382	679	177.8	209.4
17.3	Excess workers' compensation	0	(107,545)	0.0	0.0
18.1	Products liability - occurrence	5,946	(813,774)	(13,686.1)	4,029.4
18.2	Products liability - claims-made	0	160	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	(1,521,810)	0.0	0.0
19.2	Other private passenger auto liability	0	(858)	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	31	0.0	0.0
19.4	Other commercial auto liability	0	1,909	0.0	0.0
21.1	Private passenger auto physical damage	0	(132)	0.0	0.0
21.2	Commercial auto physical damage	0	(66)	0.0	0.0
22.	Aircraft (all perils)	0	(3,982)	0.0	0.0
23.	Fidelity	737	(4,000)	(542.4)	(826.6)
24.	Surety	21,008,753	2,456,958	11.7	2.2
26.	Burglary and theft	1,450	(20)	(1.4)	5.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	110,150,533	45,660,830	41.5	46.6
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	4,194,937	4,194,937	4,843,690
2.1	Allied Lines	509,337	509,337	647,400
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	5,725,847	5,725,847	5,429,971
5.1	Commercial multiple peril (non-liability portion)	7,622	7,622	7,057
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	50	50	50
9.	Inland marine	24,843	24,843	27,245
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	5,291	5,291	5,431
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	101,310,532	101,310,532	84,865,308
17.1	Other liability - occurrence	113,092	113,092	(29,919)
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	5,946	5,946	31,173
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	925	925	600
24.	Surety	21,599,365	21,599,365	18,913,155
26.	Burglary and theft	1,330	1,330	1,404
27.	Boiler and machinery	0	0	0
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	133,499,119	133,499,119	114,742,565
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	2,358,854	3,114,849	5,473,703	239,081	18,603	257,684	2,219,074	21,996	2,945,948	5,187,018	99,301	(128,302)	(29,001)
2. 2021	461,743	874,016	1,335,759	97,359	7,382	104,741	437,343	7,550	780,464	1,225,356	72,959	(78,620)	(5,661)
3. Subtotals 2021 + Prior	2,820,597	3,988,865	6,809,462	336,441	25,985	362,426	2,656,416	29,546	3,726,412	6,412,374	172,260	(206,922)	(34,662)
4. 2022	699,950	1,811,695	2,511,645	386,752	81,433	468,185	688,618	52,550	1,330,082	2,071,249	375,421	(347,631)	27,790
5. Subtotals 2022 + Prior	3,520,546	5,800,560	9,321,106	723,193	107,418	830,611	3,345,034	82,095	5,056,494	8,483,623	547,681	(554,553)	(6,872)
6. 2023	XXX	XXX	XXX	XXX	225,621	225,621	XXX	191,643	704,508	896,151	XXX	XXX	XXX
7. Totals	3,520,546	5,800,560	9,321,106	723,193	333,038	1,056,232	3,345,034	273,739	5,761,002	9,379,774	547,681	(554,553)	(6,872)
8. Prior Year-End Surplus As Regards Policyholders	7,738,727										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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	State surcharges receivable	8,199,482	0	8,199,482	7,991,606
2505.	Other assets	1,164,533	0	1,164,533	1,097,995
2506.	Assumed reinsurance receivable and payable	23,475	0	23,475	(32,342)
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,387,490	0	9,387,490	9,057,259

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,784,096,824	1,717,549,482
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	30,334,702
	2.2 Additional investment made after acquisition	23,275,564	210,314,688
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(40,619,152)	(51,467,669)
6.	Total gain (loss) on disposals	(2,776,606)	(188,789)
7.	Deduct amounts received on disposals	15,237,910	108,981,352
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	3,748,553	(6,797,007)
10.	Deduct current year's other than temporary impairment recognized	0	6,667,230
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,752,487,273	1,784,096,824
12.	Deduct total nonadmitted amounts	5,491,851	5,518,056
13.	Statement value at end of current period (Line 11 minus Line 12)	1,746,995,422	1,778,578,768

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	16,342,291,035	15,983,348,913
2.	Cost of bonds and stocks acquired	825,428,581	2,284,414,302
3.	Accrual of discount	5,301,808	10,332,820
4.	Unrealized valuation increase (decrease)	201,916,573	112,869,265
5.	Total gain (loss) on disposals	(2,157,873)	(9,898,267)
6.	Deduct consideration for bonds and stocks disposed of	691,101,581	1,995,036,952
7.	Deduct amortization of premium	9,132,094	43,770,576
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	117,997	2,353,967
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	145	2,385,495
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,672,428,597	16,342,291,035
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	16,672,428,597	16,342,291,035

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	9,648,478,317	728,247,509	627,373,625	(6,789,193)	9,742,563,008	0	0	9,648,478,317
2.	NAIC 2 (a)	2,142,421,820	95,521,330	60,206,248	6,082,279	2,183,819,182	0	0	2,142,421,820
3.	NAIC 3 (a)	42,928,986	0	4,020,528	(2,235,053)	36,673,405	0	0	42,928,986
4.	NAIC 4 (a)	6,140,335	560,000	0	176,405	6,876,740	0	0	6,140,335
5.	NAIC 5 (a)	4,075,444	0	1,000,000	465,334	3,540,778	0	0	4,075,444
6.	NAIC 6 (a)	0	0	553	553	0	0	0	0
7.	Total Bonds	11,844,044,903	824,328,839	692,600,954	(2,299,675)	11,973,473,113	0	0	11,844,044,903
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	1,631,380	0	0	(131,380)	1,500,000	0	0	1,631,380
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	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,631,380	0	0	(131,380)	1,500,000	0	0	1,631,380
15.	Total Bonds and Preferred Stock	11,845,676,283	824,328,839	692,600,954	(2,431,055)	11,974,973,113	0	0	11,845,676,283

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired	0	1,016,340
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(11,095)
6.	Deduct consideration received on disposals	0	1,000,000
7.	Deduct amortization of premium	0	5,246
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	344,368,103	311,410,051
2.	Cost of cash equivalents acquired	1,195,913,758	4,789,098,382
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,527,876,195	4,756,140,330
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)	12,405,666	344,368,103
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	12,405,666	344,368,103

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												
	Ironwood Mezzanine Fund IV LP	Avon	CT	Ironwood Capital Advisors		04/11/2017	2	0	548,205	0	969,347	5.570
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	548,205	0	969,347	XXX
Joint Venture Interests - Common Stock - Unaffiliated												
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	239,956	0	693,746	3.580
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners		09/01/2015	3	0	93,516	0	1,071,818	1.850
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	37,695	0	1,288,578	0.090
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks		11/15/2017	3	0	397,546	0	849,040	7.970
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group		01/11/2018	3	0	(319)	0	534,384	0.050
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners		10/02/2015	3	0	159,807	0	287,029	2.620
	Crestview Partners III, L.P.	New York	NY	Crestview Partners		11/08/2013	3	0	781,730	0	7,561,513	0.690
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners		07/31/2015	3	0	255,692	0	3,105,571	2.830
	FPE Fund II LP	London	GBR	FPE Capital LLP		10/20/2017	3	0	27,365	0	599,187	3.930
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	0	303,000	0	4,342,923	4.910
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	0	(2,516)	0	4,933,776	0.410
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners		11/09/2017	3	0	28,561	0	1,780,938	1.490
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	0	96,925	0	388,667	1.960
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.		08/20/2014	3	0	40,600	0	3,229,767	1.870
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	0	25,697	0	301,714	6.120
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	0	402,766	0	2,058,396	3.010
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital		12/14/2016	1	0	525,000	0	300,000	7.160
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	1,070,649	0	26,539,219	6.130
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	3,751,740	0	2,285,511	1.190
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	97,022	0	601,236	1.060
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	3	0	96,652	0	1,945,474	1.300
	Silverfleet Capital Partners Fund LP	London	GBR	Silverfleet Capital Partners		01/01/2010	3	0	(10,769)	0	0	3.510
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	775,792	0	2,180,795	2.020
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	0	39,282	0	4,024,384	1.180
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC		11/23/2016	3	0	267,477	0	990,742	0.480
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners		03/29/2018	3	0	693,682	0	2,695,602	0.910
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group		12/05/2017	1	0	545,140	0	2,222,300	11.430
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	77,488	0	1,554,082	3.740
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	15,482	0	156,515	3.670
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	49,183	0	1,982,765	4.010
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors		11/21/2018	3	0	717,563	0	3,274,254	5.600
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	11,599,404	0	83,779,927	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group		12/21/2018		0	374,708	0	4,140,861	0.100
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Blackstone Group		03/29/2007		0	(5,222)	0	736,185	0.120
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Rialto Capital Management		03/28/2017		0	(2,760)	0	0	1.200
	RockBridge Hospitality Fund VII, L.P.	Columbus	OH	Rockbridge Capital, LLC		01/30/2018		0	611,511	0	3,266,441	3.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	978,237	0	8,143,487	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Growth Capital Fund IV, L.P..	Oklahoma City	OK	Acorn Growth Companies		04/09/2018		0	88,340	0	740,255	9.300
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014	2	0	73,744	0	5,314,160	2.810
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016		0	142,044	0	2,713,570	0.420
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC		08/10/2018		0	387,268	0	811,807	2.440

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management		10/25/2016		0	262,500	0	4,099,097	0.620
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014		0	47,246	0	838,737	0.400
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Oaktree Capital Management		02/11/2015		0	1,200,000	0	3,000,000	0.160
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners		07/15/2016		0	540,652	0	1,027,810	4.330
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital		12/20/2018		0	1,545,393	0	6,811,755	6.270
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment		08/13/2014		0	240,127	0	370,392	1.310
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015		0	59,038	0	10,853,592	5.070
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital		03/05/2018		0	729,066	0	3,049,448	2.040
	Sonoma Brands II, L.P.	Sonoma	CA	Sonoma Brands		12/28/2017		0	27,827	0	149,822	8.320
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners		12/22/2014		0	12,000	0	11,735,844	5.050
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group		12/14/2017		0	2,449,043	0	4,701,658	4.830
	Viola Growth III L.P.	Herzliya	ISR	Viola Group		08/14/2018		0	1,050,000	0	1,091,848	3.340
	White Deer Energy LP III	New York	NY	White Deer Management		11/28/2018		0	1,295,431	0	3,983,446	3.030
2599999. Joint Venture Interests - Other - Unaffiliated								0	10,149,718	0	61,293,243	XXX
6099999. Total - Unaffiliated								0	23,275,564	0	154,186,003	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	23,275,564	0	154,186,003	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	01/03/2023	4,811,997	0	0	0	0	0	0	4,811,997	4,811,997	0	0	0	0
	BBH Capital Partners V, L.P.	New York	NY	Distribution	09/01/2015	01/31/2023	93,516	0	0	0	0	0	0	93,516	93,516	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	01/25/2023	956,057	0	0	0	0	0	0	956,057	956,057	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	03/13/2023	(319)	0	0	0	0	0	0	(319)	(319)	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	03/28/2023	(98,012)	0	0	0	0	0	0	(98,012)	(98,012)	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	03/03/2023	313,545	0	0	0	0	0	0	313,545	313,545	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	03/31/2023	84,107	0	0	0	0	0	0	84,107	84,107	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	02/01/2023	145,443	0	0	0	0	0	0	145,443	145,443	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	02/24/2023	(2,330)	0	0	0	0	0	0	(2,330)	(2,330)	0	0	0	0
	JLL Partners Fund VII, L.P.	New York	NY	Distribution	08/20/2014	01/30/2023	36,860	0	0	0	0	0	0	36,860	36,860	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	01/31/2023	1,770,755	0	0	0	0	0	0	1,770,755	1,770,755	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Distribution	05/04/2018	03/06/2023	732,358	0	0	0	0	0	0	732,358	732,358	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018	02/22/2023	(395,053)	0	0	0	0	0	0	(395,053)	(395,053)	0	0	0	0
	Silverfleet Capital Partners Fund LP	London	GBR	Liquidation	01/01/2010	01/31/2023	31,504	0	0	0	0	0	0	2,808,584	21,208	(2,776,606)	0	(2,776,606)	99,255
1999999. Joint Venture Interests - Common Stock - Unaffiliated							8,480,429	0	0	0	0	0	0	11,257,509	8,470,133	(2,776,606)	0	(2,776,606)	99,255
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	01/31/2023	262,432	0	0	0	0	0	0	262,432	262,432	0	0	0	0
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Distribution	03/29/2007	02/28/2023	(3,296)	0	0	0	0	0	0	(3,296)	(3,296)	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	02/08/2023	100,378	0	0	0	0	0	0	100,378	100,378	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	01/26/2023	23,937	0	0	0	0	0	0	23,937	23,937	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	01/06/2023	(2,691)	0	0	0	0	0	0	(2,691)	(2,691)	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	01/09/2023	(5,655)	0	0	0	0	0	0	(5,655)	(5,655)	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	02/28/2023	(2,760)	0	0	0	0	0	0	(2,760)	(2,760)	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							372,345	0	0	0	0	0	0	372,345	372,345	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015	02/24/2023	2,224,249	0	0	0	0	0	0	2,224,249	2,224,249	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	02/28/2023	1,131,870	0	0	0	0	0	0	1,131,870	1,131,870	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018	01/12/2023	1,919,061	0	0	0	0	0	0	1,919,061	1,919,061	0	0	0	0
	Monarch Capital Partners III LP	New York	NY	Distribution	01/01/2015	01/17/2023	227,246	0	0	0	0	0	0	227,246	227,246	0	0	0	0
	NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	10/25/2016	02/03/2023	611,146	0	0	0	0	0	0	611,146	611,146	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	01/20/2023	200,000	0	0	0	0	0	0	200,000	200,000	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	02/24/2023	81,860	0	0	0	0	0	0	81,860	81,860	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							6,395,432	0	0	0	0	0	0	6,395,432	6,395,432	0	0	0	0
6099999. Total - Unaffiliated							15,248,206	0	0	0	0	0	0	18,025,286	15,237,910	(2,776,606)	0	(2,776,606)	99,255
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							15,248,206	0	0	0	0	0	0	18,025,286	15,237,910	(2,776,606)	0	(2,776,606)	99,255

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282C-BR-1	U S TREASURY NOTES .250 2024 03		01/09/2023	BAS-MERRILL LYNCH		19,014,911	20,000,000	16,160	1.A
91282C-EG-2	U S TREASURY NOTES 2.250 2024 03		01/13/2023	BAS-MERRILL LYNCH		52,532,056	54,000,000	350,481	1.A FE
91282C-EK-3	U S TREASURY NOTES 2.500 2024 04		02/03/2023	RBC CAPITAL MARKETS		14,600,441	15,000,000	101,519	1.A FE
91282C-GA-3	U S TREASURY NOTES 4.000 2025 12		02/07/2023	WELLS FARGO SECURITIES		17,933,967	18,000,000	108,791	1.A FE
912828-XZ-8	U S TREASURY NOTES 2.750 2025 06		02/06/2023	WELLS FARGO SECURITIES		38,631,384	40,000,000	115,470	1.A
912828-X7-0	U S TREASURY NOTES 2.000 2024 04		01/30/2023	RBC CAPITAL MARKETS		16,449,549	17,000,000	86,409	1.A
912828-3V-0	U S TREASURY NOTES 2.500 2025 01		01/03/2023	WELLS FARGO SECURITIES		67,402,578	70,000,000	746,603	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		03/20/2023	PAR WRITE-UP		826	826	0	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		03/20/2023	PAR WRITE-UP		1,226	1,226	0	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		03/20/2023	PAR WRITE-UP		34,227	34,227	0	1.A
83162C-R9-6	SBAP 2023-25A 1 4.910 2048 01		01/05/2023	BAS-MERRILL LYNCH		5,250,000	5,250,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						231,851,165	239,286,279	1,525,433	XXX
Bonds - U.S. States, Territories and Possessions									
97705M-A6-2	WISCONSIN GENERAL OBLIGA 4.000 2043 05		01/10/2023	MORGAN STANLEY		9,153,090	9,000,000	0	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,153,090	9,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
278445-JV-4	EAU CLAIRE AREA SCH DIST 3.750 2041 04		01/19/2023	ROBERT W BAIRD & CO		7,457,274	7,565,000	0	1.C FE
278445-JW-2	EAU CLAIRE AREA SCH DIST 3.875 2042 04		01/19/2023	ROBERT W BAIRD & CO		7,828,529	7,855,000	0	1.C FE
727199-C6-6	PLANO ISD GENERAL OBLIGA 3.625 2039 02		01/11/2023	RBC CAPITAL MARKETS		31,257,097	31,655,000	0	1.B FE
727730-LB-7	PLATTE CO SCH DIST PARK 4.000 2042 03		01/13/2023	BAS-MERRILL LYNCH		10,290,131	10,165,000	0	1.C FE
745763-LY-6	PULASKI CMNTY SCH DIST G 4.000 2039 03		01/25/2023	ROBERT W BAIRD & CO		1,773,398	1,750,000	0	1.C FE
745763-LZ-3	PULASKI CMNTY SCH DIST G 4.000 2040 03		01/25/2023	ROBERT W BAIRD & CO		2,275,498	2,255,000	0	1.C FE
745763-MA-7	PULASKI CMNTY SCH DIST G 4.000 2041 03		01/25/2023	ROBERT W BAIRD & CO		2,515,100	2,500,000	0	1.C FE
745763-MB-5	PULASKI CMNTY SCH DIST G 4.000 2042 03		01/25/2023	ROBERT W BAIRD & CO		2,507,525	2,500,000	0	1.C FE
745763-MC-3	PULASKI CMNTY SCH DIST G 4.000 2043 03		01/25/2023	ROBERT W BAIRD & CO		1,000,590	1,000,000	0	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						66,905,141	67,245,000	0	XXX
Bonds - U.S. Special Revenues									
576051-WA-0	MASSACHUSETTS WTR RES AU 2.223 2027 08		01/04/2023	MORGAN STANLEY		24,401,331	26,890,000	257,371	1.B FE
576051-WC-6	MASSACHUSETTS WTR RES AU 2.303 2029 08		01/05/2023	MORGAN STANLEY		10,216,623	11,755,000	118,815	1.B FE
68607D-VJ-1	OREGON DEPT OF TRANS HWY 1.760 2032 11		01/10/2023	MORGAN STANLEY		10,980,200	14,000,000	39,013	1.B FE
3133BN-AX-1	FHLMC PASS THR #QF0922 5.000 2052 09		01/30/2023	J P MORGAN CHASE SECURITIES INC		9,851,378	9,811,518	0	1.A
3132DP-D3-9	FHLMC PASS THR #SD1922 5.000 2052 11		02/08/2023	WELLS FARGO SECURITIES		19,761,693	19,761,693	24,702	1.A
3132DW-EK-5	FHLMC PASS THR #SD8238 4.500 2052 08		02/15/2023	CITIGROUP GLOBAL MARKETS		4,671,647	4,804,522	9,609	1.A
3132DW-EL-3	FHLMC PASS THR #SD8239 5.000 2052 08		02/07/2023	GOLDMAN SACHS & CO		9,518,923	9,548,389	10,609	1.A
3132DW-ET-6	FHLMC PASS THR #SD8246 5.000 2052 09		02/07/2023	VARIOUS		28,695,720	28,794,702	31,994	1.A
3140N3-AU-3	FNMA PASS THRU #BW9918 5.000 2052 10		01/31/2023	CITIGROUP GLOBAL MARKETS		14,929,479	14,809,154	2,057	1.A
31418E-HP-8	FNMA PASS THRU #MA 4737 5.000 2052 08		01/27/2023	GOLDMAN SACHS & CO		19,330,381	19,265,660	80,274	1.A
31418E-E6-3	FNMA PASS THRU #MA4656 4.500 2052 07		02/15/2023	VARIOUS		37,597,458	38,371,766	100,771	1.A
31418E-J6-8	FNMA PASS THRU #MA4784 4.500 2052 10		02/09/2023	MORGAN STANLEY		9,546,791	9,758,738	14,638	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						199,501,623	207,571,143	689,853	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00287Y-BF-5	ABBVIE INC 4.250 2028 11		01/25/2023	CITIGROUP GLOBAL MARKETS		9,925,900	10,000,000	86,181	2.A FE
025816-CY-3	AMERICAN EXPRESS 3.950 2025 08		01/12/2023	TD SECURITIES		9,850,700	10,000,000	179,944	1.F FE
031162-DM-9	AMGEN INC 5.250 2025 03		02/21/2023	J P MORGAN CHASE SECURITIES INC		4,995,200	5,000,000	0	2.A FE
031162-DN-7	AMGEN INC 5.507 2026 03		02/16/2023	GOLDMAN SACHS & CO		7,002,100	7,000,000	0	2.A FE
031162-DQ-0	AMGEN INC 5.250 2030 03		02/15/2023	BAS-MERRILL LYNCH		2,993,070	3,000,000	0	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
031162-DR-8	AMGEN INC 5.250 2033 03		02/15/2023	CITIGROUP GLOBAL MARKETS		4,984,250	5,000,000	0	2.A FE
03522A-AG-5	ANHEUSER-BUSCH INBEV WOR 3.650 2026 02	C	02/08/2023	GOLDMAN SACHS & CO		4,857,000	5,000,000	4,563	2.A FE
045054-AQ-6	ASHTEAD CAPITAL INC (144 5.550 2033 05	C	01/25/2023	BAS-MERRILL LYNCH		3,011,430	3,000,000	0	2.C FE
06051G-LE-7	BANK OF AMERICA CORP 5.080 2027 01		01/17/2023	BAS-MERRILL LYNCH		9,000,000	9,000,000	0	1.F FE
15189Y-AG-1	CENTERPOINT ENERGY RESOU 5.250 2028 03		02/21/2023	SCOTIA CAPITAL		4,984,000	5,000,000	0	1.G FE
202795-JX-9	COMMONWEALTH EDISON 4.900 2033 02		01/17/2023	VARIOUS		9,118,420	9,000,000	6,125	1.F FE
22822V-BA-8	CROWN CASTLE INC 5.000 2028 01		01/10/2023	MUFG SECURITIES AMERICAS INC		2,987,700	3,000,000	417	2.B FE
126307-BB-2	CSC HOLDINGS LLC (144A) 4.125 2030 12		02/17/2023	J P MORGAN CHASE SECURITIES INC		560,000	800,000	7,425	4.B FE
126408-HB-2	CSX CORP 3.400 2024 08		01/12/2023	BAS-MERRILL LYNCH		4,899,600	5,000,000	78,389	2.A FE
126650-DS-6	CVS HEALTH CORP 5.000 2026 02		02/14/2023	GOLDMAN SACHS & CO		3,988,920	4,000,000	0	2.B FE
24703D-BJ-9	DELL INT LLC/ EMC CORP 5.250 2028 02		01/09/2023	WELLS FARGO SECURITIES		1,999,100	2,000,000	0	2.B FE
29366M-AD-0	ENTERGY ARKANSAS 5.150 2033 01		01/03/2023	MIZUHO INTERNATIONAL PLC		996,730	1,000,000	0	1.F FE
29379V-CC-5	ENTERPRISE PRODUCTS OPER 5.050 2026 01		01/05/2023	RBC CAPITAL MARKETS		4,994,650	5,000,000	0	2.A FE
29379V-CD-3	ENTERPRISE PRODUCTS OPER 5.350 2033 01		01/03/2023	J P MORGAN CHASE SECURITIES INC		4,990,150	5,000,000	0	2.A FE
341081-GK-7	FLORIDA POWER & LIGHT 5.050 2028 04		02/28/2023	CITIGROUP GLOBAL MARKETS		4,993,500	5,000,000	0	1.D FE
459200-KS-9	IBM CORP 4.000 2025 07		01/10/2023	MORGAN STANLEY		3,246,144	3,300,000	60,500	1.G FE
459200-KW-0	IBM CORP 4.500 2026 02		01/30/2023	GOLDMAN SACHS & CO		3,992,120	4,000,000	0	1.G FE
571676-AJ-4	MARS INC (144A) .875 2026 07		01/18/2023	CITIGROUP GLOBAL MARKETS		4,436,850	5,000,000	486	1.F FE
57629W-DL-1	MASSMUTUAL GLOBAL FUNDIN 5.050 2027 12		01/12/2023	BAS-MERRILL LYNCH		6,129,120	6,000,000	33,667	1.B FE
61747Y-EZ-4	MORGAN STANLEY 5.050 2027 01		01/18/2023	MORGAN STANLEY		2,012,360	2,000,000	281	1.E FE
637432-PA-7	NATIONAL RURAL UTILITIES 5.800 2033 01		02/02/2023	MIZUHO INTERNATIONAL PLC		2,177,460	2,000,000	7,733	1.E FE
64952W-EY-5	NEW YORK LIFE GLOBAL FUN 4.850 2028 01		01/04/2023	J P MORGAN CHASE SECURITIES INC		8,994,870	9,000,000	0	1.A FE
655844-CQ-9	NORFOLK SOUTHERN CORP 4.450 2033 03		01/26/2023	GOLDMAN SACHS & CO		9,965,000	10,000,000	0	2.A FE
666807-CH-3	NORTHROP GRUMMAN CORP 4.700 2033 03		02/06/2023	WELLS FARGO SECURITIES		2,996,940	3,000,000	0	2.A FE
69371R-S3-1	PACCAR FINANCIAL CORP 4.600 2028 01		01/04/2023	J P MORGAN CHASE SECURITIES INC		4,991,600	5,000,000	0	1.E FE
717081-DV-2	PFIZER INC 2.750 2026 06		01/12/2023	BARCLAYS CAPITAL INC		4,785,150	5,000,000	16,806	1.E FE
744533-BQ-2	PUBLIC SERVICE CO OF OKL 5.250 2033 01		01/03/2023	WELLS FARGO SECURITIES		3,987,600	4,000,000	0	1.G FE
756109-BR-4	REALTY INCOME CORP 4.850 2030 03		01/10/2023	GOLDMAN SACHS & CO		1,971,180	2,000,000	0	1.G FE
758750-AC-7	REGAL REXNORD CORP (144A 6.050 2026 02		01/10/2023	J P MORGAN CHASE SECURITIES INC		3,015,510	3,000,000	0	2.C FE
758750-AD-5	REGAL REXNORD CORP (144A 6.050 2028 04		01/09/2023	J P MORGAN CHASE SECURITIES INC		5,996,160	6,000,000	0	2.C FE
855244-BE-8	STARBUCKS CORP 4.750 2026 02		02/10/2023	GOLDMAN SACHS & CO		1,997,800	2,000,000	0	2.A FE
06368L-GU-4	BANK OF MONTREAL 5.200 2024 12	A	01/06/2023	BMO CAPITAL MARKETS		5,010,600	5,000,000	0	1.F FE
05254J-AA-8	AUST & NZ BANKING GROUP 5.088 2025 12	D	01/18/2023	GOLDMAN SACHS & CO		5,066,950	5,000,000	29,680	1.D FE
06407E-AG-0	BANK OF NEW ZEALAND (144 4.846 2028 02	D	01/30/2023	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	1.E FE
21688A-AV-4	COOPERATIEVE RABOBANK UA 5.000 2025 01	D	01/17/2023	VARIOUS		15,077,700	15,000,000	6,944	1.D FE
74977R-DS-0	COOPERATIEVE RABOBANK UA 5.564 2029 02	D	02/21/2023	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1.G FE
60920L-AS-3	MONDELEZ INTERNATIONAL H 4.250 2025 09	D	02/09/2023	GOLDMAN SACHS & CO		4,927,400	5,000,000	87,361	2.B FE
63253Q-AB-0	NATIONAL AUSTRALIA BANK 4.944 2028 01	D	01/05/2023	DEUTSCHE BANC		1,995,180	2,000,000	0	1.D FE
892938-AA-9	TRANE TECHNOLOGIES FINAN 5.250 2033 03	D	02/16/2023	J P MORGAN CHASE SECURITIES INC		4,993,450	5,000,000	0	2.B FE
902613-AV-0	UBS GROUP AG (144A) 5.959 2034 01	D	01/03/2023	UBS WARBURG LONDON		7,000,000	7,000,000	0	1.G FE
46656D-AM-3	JPMMT 2023-2 A4A CMO 5.000 2053 07		02/22/2023	J P MORGAN CHASE SECURITIES INC		24,421,875	25,000,000	93,750	1.A
949930-AD-3	WFMBS 2022-2 A4 CMO (144 2.500 2051 12		01/13/2023	CITIGROUP GLOBAL MARKETS		5,086,380	5,723,072	6,756	1.A
05593A-AA-7	BMWLT 2023-1 A1 4.831 2024 02		02/07/2023	BAS-MERRILL LYNCH		10,500,000	10,500,000	0	1.D FE
14318D-AA-7	CARMX 2023-1 A1 4.964 2024 02		01/19/2023	BAS-MERRILL LYNCH		10,500,000	10,500,000	0	1.C FE
14043K-AB-1	COPAR 2023-1 A1 4.900 2024 03		02/13/2023	J P MORGAN CHASE SECURITIES INC		12,500,000	12,500,000	0	1.C FE
362541-AA-2	GMALT 2023-1 A1 4.948 2024 02		02/08/2023	WELLS FARGO SECURITIES		8,010,000	8,010,000	0	1.E FE
38013J-AA-1	GMCAR 2023-1 A1 4.890 2024 01		01/09/2023	SMBC NIKKO SEC		22,000,000	22,000,000	0	1.D FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						316,917,819	319,333,072	707,007	XXX
2509999997. Total - Bonds - Part 3						824,328,839	842,435,495	2,922,294	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						824,328,839	842,435,495	2,922,294	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
92645B-10-3	VICTORY CAPITAL HOLDINGS INC		03/02/2023	DIST FROM PARTNERSHIP	33,541.000	1,099,742		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,099,742	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,099,742	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,099,742	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						1,099,742	XXX	0	XXX
6009999999 - Totals						825,428,581	XXX	2,922,294	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																					
..91282C-CE-9	U S TREASURY NOTES 1.250		03/09/2023	WELLS FARGO SECURITIES		19,835,611	23,000,000	23,038,725	23,029,974	0	(1,065)	0	(1,065)	0	23,028,909	0	(3,193,298)	(3,193,298)	78,984	05/31/2028	1.A
..91282C-EH-0	U S TREASURY NOTES 2.625		03/23/2023	TRAVELERS INDEMNITY		19,460,160	20,000,000	19,080,536	19,133,354	0	81,664	0	81,664	0	19,215,017	0	245,143	245,143	229,327	04/15/2025	1.A FE
..91282C-GA-3	U S TREASURY NOTES 4.000		03/27/2023	BAS-MERRILL LYNCH		8,032,161	8,000,000	7,970,652	7,970,652	0	1,255	0	1,255	0	7,971,906	0	60,254	60,254	90,549	12/15/2025	1.A FE
..912828-M5-6	U S TREASURY NOTES 2.250		01/20/2023	RBC CAPITAL MARKETS		23,922,768	25,000,000	23,607,506	23,653,413	0	27,901	0	27,901	0	23,681,314	0	241,454	241,454	107,217	11/15/2025	1.A
..912828-6A-3	U S TREASURY NOTES 2.625		01/13/2023	NOMURA SECURITIES INTL		28,935,837	30,000,000	28,587,991	28,636,633	0	19,433	0	19,433	0	28,656,066	0	279,771	279,771	363,791	01/31/2026	1.A
..36179S-LQ-8	GNMA II PASS #MA3935 2.500		03/20/2023	PAID ON PRINCIPAL		22,760	22,760	22,344	22,060	0	700	0	700	0	22,760	0	0	0	92	09/20/2046	1.A
..36179S-QU-4	GNMA II PASS #MA4067 2.500		03/20/2023	PAID ON PRINCIPAL		356,071	356,071	350,586	348,975	0	7,096	0	7,096	0	356,071	0	0	0	1,408	11/20/2046	1.A
..36179S-UT-2	GNMA II PASS #MA4194 2.500		03/20/2023	PAID ON PRINCIPAL		224,521	224,521	221,074	219,965	0	4,557	0	4,557	0	224,521	0	0	0	960	01/20/2047	1.A
..36202F-2L-9	GNMA II PASS #00005279 3.500		03/20/2023	PAID ON PRINCIPAL		64,475	64,475	67,084	67,360	0	(2,886)	0	(2,886)	0	64,475	0	0	0	371	01/20/2042	1.A
..36202F-3M-6	GNMA II PASS #00005304 3.500		03/20/2023	PAID ON PRINCIPAL		63,267	63,267	66,698	67,182	0	(3,914)	0	(3,914)	0	63,267	0	0	0	363	02/20/2042	1.A
..36202F-4Q-6	GNMA II PASS #00005331 3.500		03/20/2023	PAID ON PRINCIPAL		56,228	56,228	59,022	59,449	0	(3,221)	0	(3,221)	0	56,228	0	0	0	319	03/20/2042	1.A
..36202D-6D-8	GNMA II PASS #3568 5.000		03/20/2023	PAID ON PRINCIPAL		31,993	31,993	30,706	31,013	0	980	0	980	0	31,993	0	0	0	259	06/20/2034	1.A
..36202E-CM-9	GNMA II PASS #3676 4.500		03/20/2023	PAID ON PRINCIPAL		13,105	13,105	12,440	12,574	0	531	0	531	0	13,105	0	0	0	104	02/20/2035	1.A
..36202E-EU-9	GNMA II PASS #3747 5.000		03/20/2023	PAID ON PRINCIPAL		19,776	19,776	19,220	19,307	0	469	0	469	0	19,776	0	0	0	188	08/20/2035	1.A
..36202E-FM-6	GNMA II PASS #3772 5.000		03/20/2023	PAID ON PRINCIPAL		18,367	18,367	17,963	18,025	0	342	0	342	0	18,367	0	0	0	148	10/20/2035	1.A
..36213C-YY-0	GNMA PASS TH #550727 5.000		03/15/2023	PAID ON PRINCIPAL		7,435	7,435	7,319	7,340	0	95	0	95	0	7,435	0	0	0	56	11/15/2035	1.A
..36290R-U6-8	GNMA PASS TH #615405 4.500		03/15/2023	PAID ON PRINCIPAL		6,551	6,551	6,352	6,400	0	151	0	151	0	6,551	0	0	0	49	08/15/2033	1.A
..36291A-DH-9	GNMA PASS TH #622104 4.500		03/15/2023	PAID ON PRINCIPAL		7,524	7,524	7,295	7,364	0	160	0	160	0	7,524	0	0	0	55	09/15/2033	1.A
..36292F-H6-7	GNMA PASS TH #647453 5.000		03/15/2023	PAID ON PRINCIPAL		57,429	57,429	56,532	56,783	0	646	0	646	0	57,429	0	0	0	660	10/15/2035	1.A
..36225A-ER-7	GNMA PASS TH #780144 7.000		03/15/2023	PAID ON PRINCIPAL		4,073	4,073	3,886	4,043	0	29	0	29	0	4,073	0	0	0	46	07/15/2024	1.A
..38375B-SH-6	GNR 2012-H11 CA CMO 1.750		03/20/2023	PAID ON PRINCIPAL		73,870	73,870	75,543	74,726	0	(856)	0	(856)	0	73,870	0	0	0	215	04/20/2062	1.A
..38375B-B7-6	GNR 2012-H30 VA CMO 1.750		02/20/2023	PAID ON PRINCIPAL		199,507	199,507	198,011	198,842	0	665	0	665	0	199,507	0	0	0	393	12/20/2062	1.A
..38379L-U4-6	GNR 2015-62 CG CMO 2.250		03/20/2023	PAID ON PRINCIPAL		178,112	178,112	177,499	177,377	0	734	0	734	0	178,112	0	0	0	775	03/20/2045	1.A
..38376R-8F-6	GNR 2017-H18 HC CMO 2.000		03/20/2023	PAID ON PRINCIPAL		482,549	482,549	465,886	475,352	0	7,197	0	7,197	0	482,549	0	0	0	1,868	04/20/2066	1.A
..38380X-S3-2	GNR 2018-115 GB CMO 3.500		03/20/2023	PAID ON PRINCIPAL		94,821	94,821	94,365	94,410	0	411	0	411	0	94,821	0	0	0	508	10/20/2046	1.A
..38381A-S6-4	GNR 2018-152 KA CMO 4.000		03/20/2023	PAID ON PRINCIPAL		52,344	52,344	52,704	52,611	0	(267)	0	(267)	0	52,344	0	0	0	262	01/20/2047	1.A
..38383Y-DT-6	GNR 2022-152 DA CMO 4.500		03/20/2023	PAID ON PRINCIPAL		188,493	188,493	187,168	187,171	0	1,322	0	1,322	0	188,493	0	0	0	1,665	06/20/2051	1.A
..38383L-FR-6	GNR 2022-197 LA CMO 4.500		03/20/2023	PAID ON PRINCIPAL		229,666	229,666	227,908	227,919	0	1,747	0	1,747	0	229,666	0	0	0	1,652	10/20/2049	1.A
..38383L-6K-1	GNR 2022-218 JA CMO 5.000		03/20/2023	PAID ON PRINCIPAL		100,213	100,213	100,605	100,604	0	(391)	0	(391)	0	100,213	0	0	0	1,032	02/20/2051	1.A
..36225C-BX-3	G2 (ARM) #80053 2.625		03/20/2023	PAID ON PRINCIPAL		42	42	42	41	0	0	0	0	0	42	0	0	0	0	03/20/2027	1.A
..36225C-CN-4	G2 (ARM) #80076 2.875		03/20/2023	PAID ON PRINCIPAL		139	139	140	138	0	1	0	1	0	139	0	0	0	1	05/20/2027	1.A
..38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		03/16/2023	PAID ON PRINCIPAL		27,227	27,227	27,210	27,211	0	16	0	16	0	27,227	0	0	0	74	05/16/2055	1.A
..38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		03/16/2023	PAID ON PRINCIPAL		83,752	83,752	82,693	82,653	0	1,099	0	1,099	0	83,752	0	0	0	363	04/16/2054	1.A
..38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		03/16/2023	PAID ON PRINCIPAL		396,877	396,877	397,436	397,402	0	(525)	0	(525)	0	396,877	0	0	0	1,718	11/16/2057	1.A
..38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		03/16/2023	PAID ON PRINCIPAL		20,612	20,612	20,315	20,325	0	287	0	287	0	20,612	0	0	0	83	02/16/2050	1.A
..38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		03/16/2023	PAID ON PRINCIPAL		57,145	57,145	57,302	57,337	0	(192)	0	(192)	0	57,145	0	0	0	238	10/16/2050	1.A
..83162C-UP-6	SBAP 2012-20B 1 2.630		02/01/2023	PAID ON PRINCIPAL		145,410	145,410	145,746	145,195	0	215	0	215	0	145,410	0	0	0	1,912	02/01/2032	1.A
..83162C-WA-7	SBAP 2014-20A 1 3.460		01/01/2023	PAID ON PRINCIPAL		304,141	304,141	304,141	302,867	0	1,274	0	1,274	0	304,141	0	0	0	5,407	01/01/2034	1.A
..83162C-YG-2	SBAP 2017-20A 1 2.800		01/01/2023	PAID ON PRINCIPAL		155,368	155,368	155,368	154,827	0	541	0	541	0	155,368	0	0	0	2,211	01/01/2037	1.A
..83162C-ZG-1	SBAP 2018-10B 1 3.000		03/01/2023	PAID ON PRINCIPAL		280,576	280,576	280,576	279,983	0	593	0	593	0	280,576	0	0	0	4,234	03/01/2028	1.A
..83162C-A6-0	SBAP 2019-20A 1 3.370		01/01/2023	PAID ON PRINCIPAL		235,837	235,837	235,837	234,583	0	1,254	0	1,254	0	235,837	0	0	0	4,239	01/01/2039	1.A
..83162C-A7-8	SBAP 2019-25A 1 3.560		01/01/2023	PAID ON PRINCIPAL		117,557	117,557	117,557	116,821	0	735	0	735	0	117,557	0	0	0	2,272	01/01/2044	1.A
0109999999. Subtotal - Bonds - U.S. Governments						104,564,368	110,377,831	106,637,978	106,780,259	0	150,785	0	150,785	0	106,931,044	0	(2,366,677)	(2,366,677)	906,070	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
..246381-EM-5	DELAWARE GENERAL OBLIG 3.500		02/06/2023	JEFFERIES & CO INC		5,339,726	5,290,000	5,514,613	5,329,288	0	(2,675)	0	(2,675)	0	5,326,613	0	13,113	13,113	111,090	07/01/2032	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
..924258-W6-9	VERMONT GENERAL OBLIGA 3.250		01/05/2023	UBS AG		4,521,879	4,490,000	4,584,649	4,518,004	0	(135)	0	(135)	0	4,517,869	0	4,010	4,010	57,154	08/15/2032	1.B FE
..93974D-XV-5	WASHINGTON GO MOTOR VE 5.000		01/12/2023	SIEBERT WILLIAMS SHANK & CO LLC		7,994,783	7,335,000	8,470,898	7,796,343	0	(3,991)	0	(3,991)	0	7,792,352	0	202,432	202,432	165,038	08/01/2031	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						17,856,388	17,115,000	18,570,161	17,643,635	0	(6,801)	0	(6,801)	0	17,636,834	0	219,555	219,555	333,281	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..011338-WD-8	ALAMO HEIGHTS ISD GO S 5.000		03/02/2023	MUNI CENTER		1,078,970	1,000,000	1,142,410	1,071,926	0	(2,997)	0	(2,997)	0	1,068,929	0	10,041	10,041	29,861	02/01/2040	1.A FE
..038106-RG-7	APPLETON AREA SCHOOL D 3.500		01/13/2023	J P MORGAN CHASE SECURITIES INC		2,203,740	2,180,000	2,177,035	2,179,259	0	37	0	37	0	2,179,296	0	24,444	24,444	28,824	03/01/2032	1.B FE
..038106-RQ-5	APPLETON AREA SCHOOL D 3.750		01/13/2023	J P MORGAN CHASE SECURITIES INC		1,424,164	1,405,000	1,416,366	1,406,538	0	(50)	0	(50)	0	1,406,487	0	17,677	17,677	19,904	03/01/2034	1.B FE
..038106-RR-3	APPLETON AREA SCHOOL D 3.750		01/13/2023	J P MORGAN CHASE SECURITIES INC		1,434,301	1,415,000	1,433,409	1,417,512	0	(87)	0	(87)	0	1,417,425	0	16,876	16,876	20,046	03/01/2033	1.A
..038106-RS-1	APPLETON AREA SCHOOL D 3.750		01/13/2023	MORGAN STANLEY		861,730	850,000	861,059	851,509	0	(52)	0	(52)	0	851,457	0	10,273	10,273	12,042	03/01/2033	1.B FE
..041431-PS-0	ARLINGTON CO GENERAL O 3.500		01/11/2023	MORGAN STANLEY		4,022,924	3,960,000	4,028,310	3,973,550	0	(231)	0	(231)	0	3,973,320	0	49,605	49,605	56,595	08/15/2031	1.A FE
..052396-3Y-2	AUSTIN GENERAL OBLIG L 5.000		01/24/2023	MUNI CENTER		104,550	100,000	117,413	103,290	0	(133)	0	(133)	0	103,157	0	1,393	1,393	2,014	09/01/2034	1.B FE
..052396-3Y-2	AUSTIN GENERAL OBLIG L 5.000		02/02/2023	WELLS FARGO SECURITIES		7,551,617	7,280,000	8,547,666	7,519,490	0	(12,373)	0	(12,373)	0	7,507,117	0	44,500	44,500	153,689	09/01/2034	1.B FE
..05914F-YV-6	BALTIMORE CO GENERAL O 5.000		02/24/2023	BAS-MERRILL LYNCH		3,030,732	2,900,000	3,470,256	3,094,223	0	(9,412)	0	(9,412)	0	3,084,812	0	(54,080)	(54,080)	82,972	02/01/2038	1.A FE
..134159-VT-6	CAMPBELL UHSD GO REF S 3.000		02/23/2023	RAMIREZ & CO INC		1,794,964	1,805,000	1,853,446	1,819,299	0	(785)	0	(785)	0	1,818,514	0	(23,550)	(23,550)	30,535	08/01/2028	1.B FE
..134159-XK-3	CAMPBELL UHSD GO REF S 4.000		01/11/2023	FIDELITY CAPITAL MARKETS SERVICES		531,230	500,000	538,230	517,125	0	(117)	0	(117)	0	517,008	0	14,222	14,222	8,944	08/01/2031	1.B FE
..139015-PS-4	CANYON ISD GO REF S201 5.000		01/31/2023	CITIGROUP GLOBAL MARKETS		1,558,322	1,420,000	1,672,845	1,532,164	0	(2,108)	0	(2,108)	0	1,530,057	0	28,265	28,265	32,739	02/15/2031	1.A FE
..144879-6K-4	CARROLL CO GENERAL OBL 3.000		01/23/2023	PIPER JAFFRAY		1,376,320	1,360,000	1,388,111	1,368,806	0	(195)	0	(195)	0	1,368,611	0	7,709	7,709	9,407	11/01/2028	1.A FE
..161035-HB-9	CHARLOTTE GENERAL OBLI 4.000		01/27/2023	J P MORGAN CHASE SECURITIES INC		2,118,920	2,000,000	2,136,220	2,054,585	0	(1,232)	0	(1,232)	0	2,053,353	0	65,567	65,567	46,444	07/01/2031	1.A FE
..163195-MP-2	CHELAN CO SD #246 WENA 5.000		02/15/2023	DA DAVIDSON		1,517,015	1,480,000	1,707,017	1,516,571	0	(3,195)	0	(3,195)	0	1,513,376	0	3,639	3,639	15,417	12/01/2030	1.A FE
..163195-MR-8	CHELAN CO SD #246 WENA 5.000		01/25/2023	MUNI CENTER		103,718	100,000	113,774	102,234	0	(152)	0	(152)	0	102,081	0	1,637	1,637	778	12/01/2032	1.A FE
..163195-MS-6	CHELAN CO SD #246 WENA 5.000		01/25/2023	MUNI CENTER		103,719	100,000	113,137	102,136	0	(108)	0	(108)	0	102,028	0	1,691	1,691	778	12/01/2033	1.A FE
..16532L-KW-5	CHESAPEAKE GENERAL OBL 5.000		01/31/2023	SUMRIDGE PARTNERS LLC		944,304	845,000	992,562	916,092	0	(1,186)	0	(1,186)	0	914,906	0	29,398	29,398	21,125	08/01/2032	1.A FE
..165573-A7-1	CHESTER CO GENERAL OBL 3.500		01/05/2023	MORGAN STANLEY		914,445	900,000	938,880	908,828	0	(56)	0	(56)	0	908,772	0	5,673	5,673	14,963	07/15/2028	1.A FE
..165573-A8-9	CHESTER CO GENERAL OBL 3.500		02/08/2023	BAS-MERRILL LYNCH		1,014,390	1,000,000	1,037,020	1,008,426	0	(430)	0	(430)	0	1,007,997	0	6,393	6,393	19,833	07/15/2029	1.A FE
..181216-FB-3	CLARK CO SD #112-6 WAS 4.000		01/27/2023	MORGAN STANLEY		1,049,038	995,000	1,113,694	1,045,021	0	(989)	0	(989)	0	1,044,032	0	5,006	5,006	6,523	12/01/2030	1.A FE
..199820-N9-8	COMAL ISD GO REF S2015 4.000		02/01/2023	REDEEMED		12,250,000	12,250,000	13,023,098	12,258,638	0	(8,638)	0	(8,638)	0	12,250,000	0	0	0	245,000	02/01/2036	1.A FE
..208418-UQ-4	CONROE ISD GENERAL OBL 5.000		01/10/2023	MUNI CENTER		154,542	150,000	169,667	152,549	0	(67)	0	(67)	0	152,481	0	2,061	2,061	3,063	02/15/2030	1.A FE
..208418-US-0	CONROE ISD GENERAL OBL 5.000		01/03/2023	MUNI CENTER		102,752	100,000	111,497	101,500	0	(14)	0	(14)	0	101,486	0	1,266	1,266	1,944	02/15/2032	1.A FE
..248775-3C-0	DENTON CO GO LTD REF S 4.000		03/01/2023	JEFFERIES & CO INC		2,031,200	2,000,000	2,182,180	2,054,939	0	(3,580)	0	(3,580)	0	2,051,359	0	(20,159)	(20,159)	50,444	07/15/2033	1.A FE
..271281-XM-4	EAST BRUNSWICK GENERAL 3.000		03/15/2023	REDEEMED		2,230,000	2,230,000	2,160,491	2,224,588	0	5,412	0	5,412	0	2,230,000	0	0	0	33,450	03/15/2030	1.B FE
..271281-XN-2	EAST BRUNSWICK GENERAL 3.000		03/15/2023	REDEEMED		2,235,000	2,235,000	2,147,522	2,227,831	0	7,169	0	7,169	0	2,235,000	0	0	0	33,525	03/15/2031	1.B FE
..271281-XP-7	EAST BRUNSWICK GENERAL 3.000		03/15/2023	REDEEMED		2,249,000	2,249,000	2,142,128	2,239,835	0	9,165	0	9,165	0	2,249,000	0	0	0	33,735	03/15/2032	1.B FE
..271281-XQ-5	EAST BRUNSWICK GENERAL 3.000		03/15/2023	REDEEMED		2,168,000	2,168,000	2,048,998	2,157,371	0	10,629	0	10,629	0	2,168,000	0	0	0	32,520	03/15/2033	1.B FE
..280605-7X-8	EDINA GENERAL OBLIGATI 2.500		03/08/2023	MUNI CENTER		162,540	165,000	154,047	154,518	0	358	0	358	0	154,877	0	7,663	7,663	2,509	02/01/2028	1.A FE
..346623-DM-0	FORSYTH CO GENERAL OBL 3.000		02/09/2023	MUNI CENTER		1,960,688	1,945,000	1,993,547	1,952,548	0	(548)	0	(548)	0	1,952,000	0	8,687	8,687	15,378	05/01/2032	1.A FE
..355748-TZ-7	FREDERICK GENERAL OBLI 3.250		02/23/2023	RBC CAPITAL MARKETS		1,929,195	1,935,000	2,042,567	1,979,700	0	(1,460)	0	(1,460)	0	1,978,240	0	(49,045)	(49,045)	30,221	03/01/2030	1.B FE
..373046-UH-2	GEORGETOWN ISD GO S201 5.000		03/08/2023	MUNI CENTER		317,415	300,000	358,194	317,502	0	(1,236)	0	(1,236)	0	316,266	0	1,149	1,149	8,542	08/15/2036	1.A FE
..382505-KW-4	GOODYEAR GENERAL OBLIG 4.000		03/03/2023	WELLS FARGO SECURITIES		309,744	300,000	325,182	312,669	0	(487)	0	(487)	0	312,183	0	(2,439)	(2,439)	8,167	07/01/2033	1.B FE
..462668-GU-2	IREDELL CO GENERAL OBL 3.000		03/30/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,836,743	1,840,000	1,859,302	1,845,127	0	(510)	0	(510)	0	1,844,617	0	(7,874)	(7,874)	27,600	04/01/2031	1.A FE
..462668-GW-8	IREDELL CO GENERAL OBL 3.250		02/06/2023	JEFFERIES & CO INC		1,756,601	1,735,000	1,774,072	1,745,446	0	(444)	0	(444)	0	1,745,002	0	11,598	11,598	19,736	04/01/2033	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 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
..462668-GW-8	IREDELL CO GENERAL OBL 3.250		01/24/2023	MUNI CENTER		107,014	105,000	107,365	105,632	0	(19)	0	(19)	0	105,613	0	1,400	1,400	1,090	04/01/2033	1.A FE
..47844P-GP-4	JOHNSON CO GENERAL OBL 3.500		03/02/2023	JEFFERIES & CO INC		1,944,981	1,945,000	1,985,981	1,953,708	0	(827)	0	(827)	0	1,952,881	0	(7,901)	(7,901)	34,416	09/01/2033	1.A FE
..486063-VM-9	KATY ISD GO REF S2016D 5.000		01/09/2023	BARCLAYS CAPITAL INC		3,572,433	3,250,000	3,806,465	3,496,247	0	(1,387)	0	(1,387)	0	3,494,861	0	77,572	77,572	65,451	02/15/2030	1.A FE
..494656-P7-0	KING & SNOHOMISH CO SD 5.000		02/15/2023	CITIGROUP GLOBAL MARKETS		1,247,974	1,195,000	1,375,063	1,244,327	0	(2,486)	0	(2,486)	0	1,241,841	0	6,134	6,134	12,448	12/01/2032	1.B FE
..495224-2L-0	KING CO SD #411 ISSAQU 3.500		01/09/2023	PIPER JAFFRAY		4,399,280	4,330,000	4,507,054	4,377,002	0	(487)	0	(487)	0	4,376,515	0	22,765	22,765	16,418	12/01/2028	1.B FE
..495260-H9-5	KING CO SD #414 LAKE W 4.000		03/03/2023	J P MORGAN CHASE SECURITIES INC		4,119,240	4,000,000	4,324,040	4,162,548	0	(6,302)	0	(6,302)	0	4,156,246	0	(37,006)	(37,006)	42,222	12/01/2033	1.B FE
..511074-QA-7	LAKE TRAVIS ISD GO REF 4.000		02/15/2023	REDEEMED		5,190,000	5,190,000	5,709,208	5,197,062	0	(7,062)	0	(7,062)	0	5,190,000	0	0	0	103,800	02/15/2032	1.A FE
..511074-QB-5	LAKE TRAVIS ISD GO REF 4.000		02/15/2023	REDEEMED		5,535,000	5,535,000	6,063,537	5,542,188	0	(7,188)	0	(7,188)	0	5,535,000	0	0	0	110,700	02/15/2033	1.A FE
..511074-TP-1	LAKE TRAVIS ISD GO S20 5.000		01/05/2023	MORGAN STANLEY		1,837,768	1,700,000	1,961,477	1,830,173	0	(408)	0	(408)	0	1,829,766	0	8,002	8,002	33,292	02/15/2035	1.A FE
..520121-LE-2	LAWRENCE GENERAL OBLIG 3.250		01/13/2023	MORGAN STANLEY		1,512,135	1,500,000	1,519,080	1,503,586	0	(87)	0	(87)	0	1,503,498	0	8,637	8,637	18,417	09/01/2030	1.B FE
..526030-X7-1	LENEXA GENERAL OBLIGAT 3.500		03/09/2023	J P MORGAN CHASE SECURITIES INC		1,098,340	1,095,000	1,117,601	1,101,904	0	(452)	0	(452)	0	1,101,452	0	(3,113)	(3,113)	20,121	09/01/2033	1.A FE
..528878-VY-4	LEXINGTON & RICHLAND C 3.000		02/28/2023	JEFFERIES & CO INC		1,433,804	1,450,000	1,478,290	1,457,237	0	(511)	0	(511)	0	1,456,726	0	(22,923)	(22,923)	21,750	03/01/2028	1.C FE
..545522-RB-2	LOS GATOS USD GO REF S 3.250		03/02/2023	CITIGROUP GLOBAL MARKETS		2,560,366	2,580,000	2,644,423	2,593,038	0	(1,396)	0	(1,396)	0	2,591,642	0	(31,276)	(31,276)	49,378	08/01/2031	1.A FE
..54589T-CK-6	LOUDOUN CO GENERAL OBL 4.000		01/13/2023	MORGAN STANLEY		1,684,690	1,640,000	1,766,018	1,667,226	0	(627)	0	(627)	0	1,666,599	0	18,091	18,091	8,382	12/01/2032	1.A FE
..54589T-CL-4	LOUDOUN CO GENERAL OBL 4.000		01/13/2023	MORGAN STANLEY		1,688,296	1,645,000	1,764,082	1,670,775	0	(594)	0	(594)	0	1,670,180	0	18,116	18,116	8,408	12/01/2033	1.A FE
..549220-2H-3	LUBBOCK ISD GEN OBLIG 4.000		02/23/2023	KEYBANC CAPITAL MARK		1,246,958	1,205,000	1,344,009	1,275,842	0	(2,106)	0	(2,106)	0	1,273,736	0	(26,778)	(26,778)	25,305	02/15/2031	1.A FE
..549220-2H-3	LUBBOCK ISD GEN OBLIG 4.000		01/31/2023	MUNI CENTER		134,760	125,000	139,420	132,349	0	(127)	0	(127)	0	132,222	0	2,538	2,538	2,319	02/15/2031	1.A FE
..562158-DJ-1	MANCHESTER ESSEX REG S 3.000		02/02/2023	INSPEREX LLC		970,159	950,000	975,926	958,809	0	(274)	0	(274)	0	958,535	0	11,624	11,624	15,913	01/15/2030	1.C FE
..567505-MA-7	MARICOPA CO UHSD #210 3.500		01/09/2023	JEFFERIES & CO INC		7,433,142	7,335,000	7,631,701	7,385,184	0	(864)	0	(864)	0	7,384,320	0	48,822	48,822	134,781	07/01/2026	1.B FE
..567505-MA-7	MARICOPA CO UHSD #210 3.500		01/05/2023	MUNI CENTER		101,653	100,000	104,045	100,684	0	(7)	0	(7)	0	100,678	0	975	975	1,799	07/01/2026	1.B FE
..567505-NV-0	MARICOPA CO UHSD #210 5.000		03/06/2023	HEADLANDS (TD SEC AUTOMATED)		698,035	650,000	759,935	702,069	0	(2,013)	0	(2,013)	0	700,056	0	(2,021)	(2,021)	22,208	07/01/2034	1.B FE
..567527-SN-7	MARICOPA CO UHSD #214 4.000		03/08/2023	JEFFERIES & CO INC		1,194,011	1,150,000	1,219,736	1,186,325	0	(1,465)	0	(1,465)	0	1,184,860	0	9,151	9,151	31,689	07/01/2033	1.C FE
..567288-UL-7	MARICOPA CO USD #48 SC 4.000		02/16/2023	CITIGROUP GLOBAL MARKETS		1,462,622	1,400,000	1,582,154	1,491,313	0	(2,489)	0	(2,489)	0	1,488,824	0	(26,202)	(26,202)	35,156	07/01/2030	1.C FE
..581646-6Q-4	MCKINNEY GENERAL OBLIG 5.000		01/26/2023	CITIGROUP GLOBAL MARKETS		2,813,961	2,660,000	3,050,116	2,773,964	0	(2,962)	0	(2,962)	0	2,771,002	0	42,959	42,959	59,850	08/15/2033	1.A FE
..591852-ZD-3	MET COUNCIL MPS-ST PAU 3.750		03/09/2023	JEFFERIES & CO INC		5,546,640	5,500,000	5,729,075	5,558,052	0	(4,845)	0	(4,845)	0	5,553,208	0	(6,568)	(6,568)	108,281	03/01/2032	1.A FE
..609561-FD-2	MONMOUTH CO GENERAL OB 3.250		01/09/2023	CITIGROUP GLOBAL MARKETS		5,868,672	5,815,000	5,920,949	5,845,985	0	(262)	0	(262)	0	5,845,723	0	22,949	22,949	91,869	07/15/2030	1.A FE
..613340-7Q-5	MONTGOMERY CO GENERAL 5.000		02/22/2023	UBS AG		6,486,991	5,900,000	7,064,306	6,523,095	0	(17,761)	0	(17,761)	0	6,505,334	0	(18,343)	(18,343)	116,361	10/01/2029	1.A FE
..653234-L8-5	NEWTOWN GENERAL OBLIGA 3.375		02/15/2023	REDEEMED		650,000	650,000	649,558	649,947	0	53	0	53	0	650,000	0	0	0	10,969	02/15/2036	1.A FE
..660266-HZ-3	NORTH KANSAS CITY SD # 3.000		02/07/2023	JEFFERIES & CO INC		8,529,099	8,480,000	8,397,490	8,425,963	0	631	0	631	0	8,426,594	0	102,505	102,505	110,947	03/01/2032	1.B FE
..676193-LZ-6	O'FALLON GENERAL OBLIG 3.250		02/07/2023	JEFFERIES & CO INC		2,395,934	2,365,000	2,446,332	2,393,391	0	(854)	0	(854)	0	2,392,537	0	3,397	3,397	33,521	03/01/2030	1.C FE
..680616-J6-7	OLENTANGY LOCAL SCHOOL 4.000		02/17/2023	MUNI CENTER		337,116	315,000	338,420	327,830	0	(349)	0	(349)	0	327,481	0	9,635	9,635	2,835	12/01/2032	1.B FE
..735371-NX-0	PORT OF SEATTLE GO LTD 4.000		01/25/2023	MUNI CENTER		101,984	100,000	107,326	101,278	0	(65)	0	(65)	0	101,213	0	772	772	622	06/01/2032	1.C FE
..742290-BD-0	PRINCETON BOARD OF EDU 3.000		02/10/2023	CITIGROUP GLOBAL MARKETS		1,614,240	1,600,000	1,584,208	1,588,168	0	114	0	114	0	1,588,282	0	25,958	25,958	27,733	07/15/2032	1.A FE
..752142-FL-8	RANCHO SANTA FE SCH DI 3.250		02/15/2023	CITIGROUP GLOBAL MARKETS		1,514,115	1,500,000	1,506,315	1,501,819	0	(74)	0	(74)	0	1,501,745	0	12,370	12,370	26,406	08/01/2030	1.A FE
..770570-Z3-6	ROBERTSON CO GENERAL O 3.000		02/06/2023	JEFFERIES & CO INC		4,552,137	4,520,000	4,575,912	4,535,659	0	(674)	0	(674)	0	4,534,985	0	17,153	17,153	24,860	06/01/2028	1.C FE
..783243-6Y-9	RUTHERFORD CO GENERAL 5.000		01/11/2023	HILLTOP SECURITIES		2,085,449	1,925,000	2,380,686	2,038,995	0	(1,020)	0	(1,020)	0	2,037,976	0	47,473	47,473	27,003	04/01/2026	1.B FE
..789177-QV-7	SAINT CLOUD ISD #742 G 4.000		01/05/2023	MORGAN STANLEY		1,090,866	1,050,000	1,104,842	1,070,738	0	(86)	0	(86)	0	1,070,653	0	20,213	20,213	18,083	02/01/2035	1.B FE
..795676-SN-6	SALT LAKE CO GEN OBLIG 3.000		02/28/2023	UBS AG		1,230,300	1,250,000	1,273,813	1,256,769	0	(467)	0	(467)	0	1,256,302	0	(26,002)	(26,002)	7,917	12/15/2030	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
..795676-SP-1	SALT LAKE CO GEN OBLIG 3.000		02/07/2023	JEFFERIES & CO INC		1,292,530	1,285,000	1,298,762	1,288,923	0	(177)	0	(177)	0	1,288,746	0	3,784	3,784	5,675	12/15/2031	1.A FE
..795676-SQ-9	SALT LAKE CO GEN OBLIG 3.000		02/07/2023	JEFFERIES & CO INC		1,331,864	1,325,000	1,323,238	1,323,855	0	(9)	0	(9)	0	1,323,847	0	8,017	8,017	5,852	12/15/2032	1.A FE
..796116-SA-0	SAN ANGELO ISD GO REF 4.000		01/06/2023	MORGAN STANLEY		4,269,252	4,205,000	4,424,165	4,235,654	0	(581)	0	(581)	0	4,235,073	0	34,180	34,180	67,280	02/15/2033	1.A FE
..797661-VS-1	SAN FRANCISCO BAY AREA 4.000		02/28/2023	WELLS FARGO SECURITIES		4,243,052	4,165,000	4,588,331	4,290,743	0	(7,849)	0	(7,849)	0	4,282,893	0	(39,841)	(39,841)	97,183	08/01/2035	1.C FE
..798189-LX-2	SAN JOSE EVERGREEN CCD 4.000		01/06/2023	MESIROW FINANCIAL		2,744,721	2,635,000	2,861,979	2,701,279	0	(525)	0	(525)	0	2,700,755	0	43,967	43,967	37,476	09/01/2027	1.B FE
..833209-LA-5	SNOHOMISH CO SD #103 G 5.000		03/07/2023	FIFTH THIRD SECURITIES		1,715,406	1,650,000	1,906,311	1,720,062	0	(5,248)	0	(5,248)	0	1,714,814	0	592	592	22,229	12/01/2030	1.A FE
..833153-TW-9	SNOHOMISH CO SD #15 ED 5.000		01/06/2023	CITIGROUP GLOBAL MARKETS		1,547,850	1,500,000	1,754,010	1,540,847	0	(636)	0	(636)	0	1,540,211	0	7,639	7,639	7,917	12/01/2030	1.B FE
..833153-TY-5	SNOHOMISH CO SD #15 ED 5.000		03/07/2023	J P MORGAN CHASE SECURITIES INC		4,114,838	4,025,000	4,661,514	4,127,838	0	(13,353)	0	(13,353)	0	4,114,485	0	353	353	54,226	12/01/2032	1.B FE
..833153-TY-5	SNOHOMISH CO SD #15 ED 5.000		12/30/2022	MUNI CENTER		0	0	0	0	0	(56)	0	(56)	0	(56)	0	56	56	0	12/01/2032	1.B FE
..946813-UV-2	WAYZATA ISD #284 GO S2 3.750		02/01/2023	REDEEMED		10,915,000	10,915,000	10,946,654	10,914,837	0	163	0	163	0	10,915,000	0	0	0	204,656	02/01/2035	1.A FE
..95988M-CC-9	WESTERN TECH COLLEGE D 4.000		02/03/2023	RAYMOND JAMES & ASSOC		3,661,892	3,570,000	3,800,051	3,639,174	0	(2,876)	0	(2,876)	0	3,636,298	0	25,594	25,594	49,583	04/01/2030	1.B FE
..960470-KQ-4	WESTLAKE SCHOOL DIST G 4.000		01/09/2023	GOLDMAN SACHS & CO		3,177,354	3,090,000	3,268,942	3,129,212	0	(512)	0	(512)	0	3,128,699	0	48,655	48,655	13,390	12/01/2034	1.B FE
..973024-E8-1	WINCHESTER GENERAL OBL 4.000		01/12/2023	MUNI CENTER		0	0	0	0	0	(20)	0	(20)	0	(20)	0	20	20	0	07/01/2031	1.A FE
..973024-E8-1	WINCHESTER GENERAL OBL 4.000		01/12/2023	STERN BROTHERS		1,798,422	1,730,000	1,852,225	1,764,252	0	(456)	0	(456)	0	1,763,796	0	34,626	34,626	45,907	07/01/2031	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						203,234,880	198,997,000	211,993,485	202,636,900	0	(120,030)	0	(120,030)	0	202,516,870	0	718,010	718,010	3,253,359	XXX	XXX
Bonds - U.S. Special Revenues																					
..052414-PL-7	AUSTIN ELEC UTILITY SY 5.000		03/08/2023	HILLTOP SECURITIES		1,050,090	1,000,000	1,152,110	1,047,023	0	(2,971)	0	(2,971)	0	1,044,052	0	6,038	6,038	15,833	11/15/2029	1.D FE
..090132-AQ-4	BILLINGS SEWER SYSTEM 5.000		03/01/2023	BANCROFT CAPITAL		647,100	600,000	707,898	650,952	0	(1,823)	0	(1,823)	0	649,129	0	(2,029)	(2,029)	20,083	07/01/2031	1.D FE
..130178-JL-1	CALIFORNIA ED FAC AUTH 5.000		01/26/2023	RBC CAPITAL MARKETS		3,135,418	2,875,000	3,437,695	3,023,719	0	(3,158)	0	(3,158)	0	3,020,560	0	114,857	114,857	52,708	03/15/2026	1.A FE
..13034A-V5-6	CALIFORNIA INFRAS EDB .850		01/26/2023	MAKE WHOLE CALL		49,600,000	49,600,000	49,600,000	49,600,000	0	0	0	0	0	49,600,000	0	0	0	414,669	01/01/2050	1.A FE
..13034A-V5-6	CALIFORNIA INFRAS EDB .850		01/12/2023	REDEEMED		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	3,214	01/01/2050	1.A FE
..160429-VH-6	CHARLESTON WATERWORKS 4.000		03/01/2023	MUNI CENTER		206,868	200,000	226,164	209,857	0	(471)	0	(471)	0	209,386	0	(2,518)	(2,518)	5,378	01/01/2035	1.A FE
..20775Y-AS-5	CONNECTICUT REVOLVING 5.000		03/01/2023	REDEEMED		7,200,000	7,200,000	8,270,440	7,220,718	0	(20,718)	0	(20,718)	0	7,200,000	0	0	0	180,000	03/01/2030	1.A FE
..267045-DF-6	DUTCHESS CO LOCAL DEV 5.000		01/01/2023	REDEEMED		500,000	500,000	560,960	500,000	0	0	0	0	0	500,000	0	0	0	12,500	01/01/2036	1.E FE
..267045-DG-4	DUTCHESS CO LOCAL DEV 5.000		01/01/2023	REDEEMED		1,140,000	1,140,000	1,275,056	1,140,000	0	0	0	0	0	1,140,000	0	0	0	28,500	01/01/2037	1.E FE
..267045-DH-2	DUTCHESS CO LOCAL DEV 5.000		01/01/2023	REDEEMED		750,000	750,000	836,273	750,000	0	0	0	0	0	750,000	0	0	0	18,750	01/01/2038	1.E FE
..296163-BB-3	ESCAMBIA CO SOL WST DI 3.200		01/03/2023	GOLDMAN SACHS & CO		28,400,000	28,400,000	28,400,000	28,400,000	0	0	0	0	0	28,400,000	0	0	0	81,652	04/01/2039	1.E FE
..414005-VN-5	HARRIS CO SR LIEN TOLL 5.000		01/09/2023	FIDELITY CAPITAL MARKETS SERVICES		1,587,870	1,500,000	1,746,675	1,573,899	0	(670)	0	(670)	0	1,573,229	0	14,641	14,641	30,208	08/15/2033	1.C FE
..438689-JJ-1	HONOLULU WATER SUPPLY 4.000		01/03/2023	MORGAN STANLEY		591,380	580,000	601,947	583,949	0	(23)	0	(23)	0	583,926	0	7,454	7,454	11,793	07/01/2036	1.C FE
..45203H-2A-9	ILLINOIS FIN AUTH (NOR 5.000		02/06/2023	J P MORGAN CHASE SECURITIES INC		4,743,198	4,140,000	5,017,183	4,569,197	0	(6,891)	0	(6,891)	0	4,562,306	0	180,892	180,892	38,525	12/01/2028	1.B FE
..495289-J4-3	KING CO SEWER REV REF 5.000		01/01/2023	REDEEMED		5,000,000	5,000,000	5,801,400	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2031	1.B FE
..495289-8M-5	KING CO SEWER REV REF 5.000		02/24/2023	RAMIREZ & CO INC		2,142,380	2,000,000	2,382,480	2,192,803	0	(6,354)	0	(6,354)	0	2,186,449	0	(44,069)	(44,069)	65,556	07/01/2035	1.B FE
..58616P-AS-7	MEMPHIS GAS SYS REV S2 4.000		01/25/2023	SUMRIDGE PARTNERS LLC		1,372,277	1,310,000	1,512,277	1,392,935	0	(1,418)	0	(1,418)	0	1,391,517	0	(19,240)	(19,240)	8,006	12/01/2033	1.D FE
..60528A-BX-1	MISSISSIPPI BUS FIN CO 3.150		01/03/2023	WELLS FARGO SECURITIES		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	13,075	11/01/2035	1.D FE
..64579S-AE-5	NEW JERSEY ENVR INFRA 4.000		01/26/2023	BAS-MERRILL LYNCH		114,723	110,000	116,749	111,974	0	(50)	0	(50)	0	111,924	0	2,799	2,799	1,784	09/01/2033	1.A
..64579S-AG-0	NEW JERSEY ENVR INFRA 4.000		01/26/2023	J P MORGAN CHASE SECURITIES INC		3,230,473	3,115,000	3,306,105	3,170,911	0	(1,419)	0	(1,419)	0	3,169,493	0	60,981	60,981	50,532	09/01/2033	1.A FE
..645791-F7-4	NEW JERSEY ENVR INFRA 4.000		02/06/2023	BAS-MERRILL LYNCH		2,808,091	2,690,000	2,933,364	2,760,445	0	(2,504)	0	(2,504)	0	2,757,941	0	50,150	50,150	46,627	09/01/2028	1.A FE
..645791-F7-4	NEW JERSEY ENVR INFRA 4.000		01/31/2023	MUNI CENTER		105,345	100,000	109,047	102,619	0	(80)	0	(80)	0	102,539	0	2,806	2,806	1,678	09/01/2028	1.A FE
..645791-F9-0	NEW JERSEY ENVR INFRA 4.000		03/07/2023	SUMRIDGE PARTNERS LLC		2,966,043	2,895,000	3,114,412	2,958,859	0	(4,211)	0	(4,211)	0	2,954,648	0	11,395	11,395	60,152	09/01/2030	1.A FE
..64711N-C7-8	NEW MEXICO FIN AUTH SR 3.250		02/24/2023	STERN BROTHERS		1,042,011	1,045,000	1,092,871	1,058,588	0	(862)	0	(862)	0	1,057,726	0	(15,715)	(15,715)	8,113	06/01/2030	1.B FE
..64711N-N8-4	NEW MEXICO FIN AUTH SR 5.000		03/09/2023	RBC CAPITAL MARKETS		530,200	500,000	572,100	528,564	0	(1,533)	0	(1,533)	0	527,032	0	3,168	3,168	6,875	06/01/2032	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
..64711N-ZG-3	NEW MEXICO FIN AUTH SR 5.000		01/27/2023	BREAN CAPITAL		3,986,043	3,765,000	4,414,199	3,942,769	0	(5,784)	0	(5,784)	0	3,936,985	0	49,058	49,058	30,852	06/01/2031	1.B FE
..686507-HZ-0	ORLANDO UTILITIES COMM 5.000		02/17/2023	J P MORGAN CHASE SECURITIES INC		2,070,981	1,900,000	2,287,961	2,102,448	0	(5,552)	0	(5,552)	0	2,096,896	0	(25,915)	(25,915)	36,944	10/01/2033	1.C FE
..709235-WD-3	PENNSYLVANIA STATE UNI 5.000		02/15/2023	CITIGROUP GLOBAL MARKETS		3,427,988	3,260,000	3,768,951	3,408,708	0	(6,605)	0	(6,605)	0	3,402,103	0	25,885	25,885	74,708	09/01/2031	1.C FE
..751100-LV-8	RALEIGH COMB ENTERPRIS 4.000		02/24/2023	UBS AG		2,734,969	2,655,000	2,965,768	2,791,150	0	(4,747)	0	(4,747)	0	2,786,403	0	(51,434)	(51,434)	51,920	03/01/2033	1.A FE
..88283L-JF-4	TEXAS TRANSN COMMN FIR 5.000		01/12/2023	J P MORGAN CHASE SECURITIES INC		1,133,418	1,100,000	1,231,274	1,119,004	0	(496)	0	(496)	0	1,118,507	0	14,911	14,911	15,583	04/01/2034	1.A FE
..91802R-BN-8	UTILITY DEBT SECURITIZ 5.000		03/01/2023	JEFFERIES & CO INC		11,580,910	11,000,000	13,057,770	11,662,548	0	(36,828)	0	(36,828)	0	11,625,719	0	(44,809)	(44,809)	117,639	12/15/2033	1.A FE
..91802R-CY-3	UTILITY DEBT SECURITIZ 5.000		02/06/2023	FIDELITY CAPITAL MARKETS SERVICES		1,830,288	1,700,000	1,987,334	1,813,095	0	(3,154)	0	(3,154)	0	1,809,942	0	20,346	20,346	12,278	12/15/2034	1.A FE
..92818H-AP-6	VIRGINIA PUBLIC SCH AU 3.500		02/08/2023	JEFFERIES & CO INC		4,262,190	4,230,000	4,395,816	4,260,433	0	(1,935)	0	(1,935)	0	4,258,497	0	3,693	3,693	77,315	08/01/2028	1.B FE
..92818H-AP-6	VIRGINIA PUBLIC SCH AU 3.500		01/26/2023	MUNI CENTER		331,594	325,000	337,740	327,338	0	(86)	0	(86)	0	327,252	0	4,342	4,342	5,452	08/01/2028	1.B FE
..92818N-2G-2	VIRGINIA RES AUTH INFR 5.000		01/25/2023	SUMRIDGE PARTNERS LLC		1,088,618	1,015,000	1,184,657	1,066,601	0	(1,218)	0	(1,218)	0	1,065,383	0	23,235	23,235	11,983	11/01/2032	1.A FE
..977123-2Z-0	WISCONSIN TRANSN REV T 2.317		03/13/2023	TENDERED		2,064,918	2,570,000	2,570,000	2,570,000	0	0	0	0	0	2,570,000	0	(505,082)	(505,082)	45,487	07/01/2037	1.A FE
..3128JR-G4-2	FH (3/1 ARM) #847419 3.692		03/15/2023	PAID ON PRINCIPAL		2,320	2,320	2,309	2,303	0	16	0	16	0	2,320	0	0	0	11	03/15/2035	1.A
..3128JR-KQ-8	FH (5/1 ARM) #847503 3.887		03/15/2023	PAID ON PRINCIPAL		14,944	14,944	14,677	14,683	0	261	0	261	0	14,944	0	0	0	108	12/15/2035	1.A
..31296S-DY-9	FHLMC GOLD P #A17319 5.000		03/15/2023	PAID ON PRINCIPAL		1,660	1,660	1,655	1,655	0	5	0	5	0	1,660	0	0	0	16	01/15/2034	1.A
..31292H-AK-0	FHLMC GOLD P #C00910 7.500		03/15/2023	PAID ON PRINCIPAL		192	192	201	207	0	(16)	0	(16)	0	192	0	0	0	2	01/15/2030	1.A
..31292H-NH-3	FHLMC GOLD P #C01292 6.000		03/15/2023	PAID ON PRINCIPAL		294	294	301	304	0	(10)	0	(10)	0	294	0	0	0	3	02/15/2032	1.A
..31292M-FD-0	FHLMC GOLD P #C04664 3.000		03/15/2023	PAID ON PRINCIPAL		473,146	473,146	480,650	480,887	0	(7,741)	0	(7,741)	0	473,146	0	0	0	2,129	03/15/2043	1.A
..31293J-ZX-0	FHLMC GOLD P #C21658 6.000		03/15/2023	PAID ON PRINCIPAL		721	721	738	741	0	(20)	0	(20)	0	721	0	0	0	7	04/15/2029	1.A
..31298S-UJ-1	FHLMC GOLD P #C55985 7.500		01/15/2023	PAID ON PRINCIPAL		40	40	42	43	0	(3)	0	(3)	0	40	0	0	0	0	08/15/2031	1.A
..31298V-FC-6	FHLMC GOLD P #C58263 7.500		03/15/2023	PAID ON PRINCIPAL		710	710	743	748	0	(38)	0	(38)	0	710	0	0	0	10	09/15/2031	1.A
..31287S-GA-9	FHLMC GOLD P #C66493 6.000		03/15/2023	PAID ON PRINCIPAL		318	318	325	329	0	(12)	0	(12)	0	318	0	0	0	3	04/15/2032	1.A
..31287X-PZ-3	FHLMC GOLD P #C70440 6.000		03/15/2023	PAID ON PRINCIPAL		652	652	670	674	0	(22)	0	(22)	0	652	0	0	0	7	09/15/2032	1.A
..31288A-K7-9	FHLMC GOLD P #C72118 6.000		03/15/2023	PAID ON PRINCIPAL		189	189	195	200	0	(11)	0	(11)	0	189	0	0	0	2	10/15/2032	1.A
..31288E-6E-2	FHLMC GOLD P #C76269 6.000		03/15/2023	PAID ON PRINCIPAL		180	180	185	188	0	(8)	0	(8)	0	180	0	0	0	2	02/15/2033	1.A
..31288H-RC-6	FHLMC GOLD P #C78583 6.000		03/15/2023	PAID ON PRINCIPAL		4,124	4,124	4,234	4,249	0	(124)	0	(124)	0	4,124	0	0	0	61	03/15/2033	1.A
..31283H-WY-7	FHLMC GOLD P #G01563 5.500		03/15/2023	PAID ON PRINCIPAL		70,213	70,213	70,045	70,036	0	177	0	177	0	70,213	0	0	0	644	06/15/2033	1.A
..31283H-WZ-4	FHLMC GOLD P #G01564 6.000		03/15/2023	PAID ON PRINCIPAL		8,312	8,312	8,525	8,533	0	(221)	0	(221)	0	8,312	0	0	0	84	04/15/2033	1.A
..31283H-W9-2	FHLMC GOLD P #G01572 6.000		03/15/2023	PAID ON PRINCIPAL		1,020	1,020	1,043	1,047	0	(28)	0	(28)	0	1,020	0	0	0	10	05/15/2033	1.A
..31283H-Z2-4	FHLMC GOLD P #G01661 6.000		03/15/2023	PAID ON PRINCIPAL		12,898	12,898	13,214	13,217	0	(320)	0	(320)	0	12,898	0	0	0	127	11/15/2033	1.A
..31283H-Z5-7	FHLMC GOLD P #G01664 6.000		03/15/2023	PAID ON PRINCIPAL		9,940	9,940	10,183	10,209	0	(270)	0	(270)	0	9,940	0	0	0	95	02/15/2034	1.A
..3128MJ-SY-7	FHLMC GOLD P #G08534 3.000		03/15/2023	PAID ON PRINCIPAL		96,947	96,947	95,686	95,751	0	1,196	0	1,196	0	96,947	0	0	0	462	06/15/2043	1.A
..3128MJ-S3-5	FHLMC GOLD P #G08537 3.000		03/15/2023	PAID ON PRINCIPAL		26,439	26,439	25,361	25,452	0	987	0	987	0	26,439	0	0	0	132	07/15/2043	1.A
..3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		03/15/2023	PAID ON PRINCIPAL		71,320	71,320	67,709	68,009	0	3,311	0	3,311	0	71,320	0	0	0	347	08/15/2043	1.A
..3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		03/15/2023	PAID ON PRINCIPAL		23,741	23,741	23,513	23,465	0	276	0	276	0	23,741	0	0	0	119	01/15/2047	1.A
..3132J4-MM-8	FHLMC GOLD P #G31063 3.500		03/15/2023	PAID ON PRINCIPAL		84,087	84,087	83,411	83,202	0	885	0	885	0	84,087	0	0	0	461	11/15/2037	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
..31335C-GR-9	FHLMC GOLD P #G62008 3.000		03/15/2023	PAID ON PRINCIPAL		71,627	71,627	72,992	73,202	0	(1,576)	0	(1,576)	0	71,627	0	0	0	369	05/15/2047	1.A
..3133BN-AX-1	FHLMC PASS T #QF0922 5.000		03/25/2023	PAID ON PRINCIPAL		54,549	54,549	54,771	54,771	0	(222)	0	(222)	0	54,549	0	0	0	227	09/25/2052	1.A
..3133D3-BG-9	FHLMC PASS T #QK0039 2.500		03/25/2023	PAID ON PRINCIPAL		34,064	34,064	34,324	34,594	0	(530)	0	(530)	0	34,064	0	0	0	146	09/25/2039	1.A
..3132DP-D3-9	FHLMC PASS T #SD1922 5.000		03/25/2023	PAID ON PRINCIPAL		72,739	72,739	72,739	72,739	0	0	0	0	0	72,739	0	0	0	303	11/25/2052	1.A
..3132DW-EK-5	FHLMC PASS T #SD8238 4.500		03/25/2023	PAID ON PRINCIPAL		23,449	23,449	22,800	22,800	0	649	0	649	0	23,449	0	0	0	88	08/25/2052	1.A
..3132DW-EL-3	FHLMC PASS T #SD8239 5.000		03/25/2023	PAID ON PRINCIPAL		56,579	56,579	56,404	56,404	0	175	0	175	0	56,579	0	0	0	236	08/25/2052	1.A
..3132DW-ET-6	FHLMC PASS T #SD8246 5.000		03/25/2023	PAID ON PRINCIPAL		172,061	172,061	171,470	171,470	0	591	0	591	0	172,061	0	0	0	717	09/25/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		03/25/2023	PAID ON PRINCIPAL		81,108	81,108	80,918	82,918	0	(1,810)	0	(1,810)	0	81,108	0	0	0	350	06/25/2043	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		03/25/2023	PAID ON PRINCIPAL		80,731	80,731	80,289	81,133	0	(402)	0	(402)	0	80,731	0	0	0	318	10/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		03/25/2023	PAID ON PRINCIPAL		66,842	66,842	67,816	68,431	0	(1,589)	0	(1,589)	0	66,842	0	0	0	325	11/25/2046	1.A
3133TG-NU-9	FHR 2093 Z CMO 6.000		03/15/2023	PAID ON PRINCIPAL		19,714	19,714	18,036	19,173	0	541	0	541	0	19,714	0	0	0	189	11/15/2028	1.A
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		03/15/2023	PAID ON PRINCIPAL		28,898	28,898	26,419	28,201	0	697	0	697	0	28,898	0	0	0	285	05/15/2029	1.A
3133TM-7G-5	FHR 2182 ZC CMO 7.500		03/15/2023	PAID ON PRINCIPAL		15,372	15,372	15,811	15,330	0	42	0	42	0	15,372	0	0	0	184	09/15/2029	1.A
3133TN-JY-1	FHR 2223 Z CMO 8.000		03/15/2023	PAID ON PRINCIPAL		1,483	1,483	1,449	1,467	0	17	0	17	0	1,483	0	0	0	23	03/15/2030	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		03/15/2023	PAID ON PRINCIPAL		3,875	3,875	3,866	3,866	0	9	0	9	0	3,875	0	0	0	41	01/15/2031	1.A
3133TR-LB-9	FHR 2284 Z CMO 6.500		03/15/2023	PAID ON PRINCIPAL		15,367	15,367	14,527	15,079	0	288	0	288	0	15,367	0	0	0	167	02/15/2031	1.A
3133TR-GX-7	FHR 2288 Z CMO 6.500		03/15/2023	PAID ON PRINCIPAL		30,915	30,915	29,034	30,276	0	640	0	640	0	30,915	0	0	0	343	02/15/2031	1.A
3133TR-SR-7	FHR 2297 KZ CMO 6.000		03/15/2023	PAID ON PRINCIPAL		30,340	30,340	27,356	29,643	0	698	0	698	0	30,340	0	0	0	309	03/15/2031	1.A
31339W-Q2-5	FHR 2433 NH CMO 6.500		03/15/2023	PAID ON PRINCIPAL		53,281	53,281	53,581	53,321	0	(40)	0	(40)	0	53,281	0	0	0	589	04/15/2032	1.A
31392K-FP-6	FHR 2451 JH CMO 6.500		03/15/2023	PAID ON PRINCIPAL		10,195	10,195	10,121	10,144	0	50	0	50	0	10,195	0	0	0	115	05/15/2032	1.A
31392K-AA-4	FHR 2454 BK CMO 6.500		03/15/2023	PAID ON PRINCIPAL		22,170	22,170	22,339	22,195	0	(26)	0	(26)	0	22,170	0	0	0	245	05/15/2032	1.A
31394K-NK-6	FHR 2686 NY CMO 5.000		03/15/2023	PAID ON PRINCIPAL		49,901	49,901	48,225	49,743	0	158	0	158	0	49,901	0	0	0	406	10/15/2023	1.A
31394M-SG-6	FHR 2719 WC CMO 4.500		03/15/2023	PAID ON PRINCIPAL		16,060	16,060	14,798	15,993	0	67	0	67	0	16,060	0	0	0	120	12/15/2023	1.A
31394N-L3-0	FHR 2729 CE CMO 4.500		03/15/2023	PAID ON PRINCIPAL		69,294	69,294	64,483	69,002	0	292	0	292	0	69,294	0	0	0	510	01/15/2024	1.A
3137BB-QB-9	FHR 4351 LC CMO 3.000		03/15/2023	PAID ON PRINCIPAL		51,204	51,204	51,854	51,337	0	(133)	0	(133)	0	51,204	0	0	0	257	11/15/2040	1.A
3137BT-JW-2	FHR 4635 EG CMO 2.500		03/15/2023	PAID ON PRINCIPAL		60,806	60,806	60,920	60,898	0	(92)	0	(92)	0	60,806	0	0	0	235	12/15/2046	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		03/25/2023	PAID ON PRINCIPAL		26,396	26,396	26,421	26,502	0	(106)	0	(106)	0	26,396	0	0	0	111	04/25/2049	1.A
3137FP-LJ-2	FHR 4926 BN CMO 2.500		03/25/2023	PAID ON PRINCIPAL		26,538	26,538	26,610	26,694	0	(156)	0	(156)	0	26,538	0	0	0	111	10/25/2049	1.A
3137H9-EV-7	FHR 5274 DA CMO 5.500		03/25/2023	PAID ON PRINCIPAL		562,934	562,934	559,108	559,124	0	3,810	0	3,810	0	562,934	0	0	0	5,193	06/25/2045	1.A
31282X-A8-4	FHS 146 75 CMO 7.500		01/15/2023	MATURED		47	47	47	46	0	0	0	0	0	47	0	0	0	0	01/15/2023	1.A
31403D-AC-3	FN (5/1 ARM) #745303 4.035		03/25/2023	PAID ON PRINCIPAL		8,824	8,824	8,736	8,802	0	21	0	21	0	8,824	0	0	0	52	01/25/2036	1.A
3138A1-V5-7	FNMA PASS TH #AH0635 3.500		03/25/2023	PAID ON PRINCIPAL		8,453	8,453	8,426	8,430	0	23	0	23	0	8,453	0	0	0	49	01/25/2026	1.A
3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		03/25/2023	PAID ON PRINCIPAL		21,645	21,645	21,575	21,588	0	57	0	57	0	21,645	0	0	0	135	01/25/2026	1.A
3138X5-PC-5	FNMA PASS TH #AU5818 2.500		03/25/2023	PAID ON PRINCIPAL		45,028	45,028	44,672	44,832	0	196	0	196	0	45,028	0	0	0	187	08/25/2028	1.A
3140EV-S3-2	FNMA PASS TH #BC1437 3.000		03/25/2023	PAID ON PRINCIPAL		22,005	22,005	21,489	21,458	0	547	0	547	0	22,005	0	0	0	114	07/25/2046	1.A
3140FX-JW-3	FNMA PASS TH #BF0276 3.000		03/25/2023	PAID ON PRINCIPAL		242,678	242,678	240,729	240,733	0	1,944	0	1,944	0	242,678	0	0	0	1,242	10/25/2042	1.A
3140FX-LB-6	FNMA PASS TH #BF0321 2.500		03/25/2023	PAID ON PRINCIPAL		153,855	153,855	153,278	153,287	0	569	0	569	0	153,855	0	0	0	677	07/25/2048	1.A
3140FX-L9-1	FNMA PASS TH #BF0351 2.500		03/25/2023	PAID ON PRINCIPAL		135,334	135,334	135,429	135,444	0	(110)	0	(110)	0	135,334	0	0	0	475	05/25/2053	1.A
3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		03/25/2023	PAID ON PRINCIPAL		241,413	241,413	242,562	242,954	0	(1,542)	0	(1,542)	0	241,413	0	0	0	1,158	02/25/2047	1.A
3140J7-WR-2	FNMA PASS TH #BM3355 3.500		03/25/2023	PAID ON PRINCIPAL		20,725	20,725	20,756	20,818	0	(92)	0	(92)	0	20,725	0	0	0	124	02/25/2048	1.A
3140JA-M7-0	FNMA PASS TH #BM5781 3.000		03/25/2023	PAID ON PRINCIPAL		76,550	76,550	77,627	78,151	0	(1,601)	0	(1,601)	0	76,550	0	0	0	379	01/25/2045	1.A
3140KE-K8-0	FNMA PASS TH #BP6618 2.500		03/25/2023	PAID ON PRINCIPAL		172,186	172,186	140,924	141,120	0	31,066	0	31,066	0	172,186	0	0	0	774	08/25/2050	1.A
3140MS-L8-6	FNMA PASS TH #BW1250 5.000		03/25/2023	PAID ON PRINCIPAL		270,872	270,872	269,813	269,813	0	1,058	0	1,058	0	270,872	0	0	0	2,359	10/25/2052	1.A
3140N1-PX-5	FNMA PASS TH #BW8537 4.500		03/25/2023	PAID ON PRINCIPAL		80,976	80,976	78,369	78,411	0	2,565	0	2,565	0	80,976	0	0	0	610	09/25/2052	1.A
3140N3-AU-3	FNMA PASS TH #BW9918 5.000		03/25/2023	PAID ON PRINCIPAL		129,125	129,125	130,174	130,174	0	(1,049)	0	(1,049)	0	129,125	0	0	0	538	10/25/2052	1.A
3140QB-GN-2	FNMA PASS TH #CA3804 2.500		03/25/2023	PAID ON PRINCIPAL		55,223	55,223	55,257	55,297	0	(74)	0	(74)	0	55,223	0	0	0	218	07/25/2049	1.A
3140XJ-FU-2	FNMA PASS TH #FS2878 3.500		03/25/2023	PAID ON PRINCIPAL		322,479	322,479	287,851	287,277	0	35,202	0	35,202	0	322,479	0	0	0	1,388	05/25/2048	1.A
31418E-HP-8	FNMA PASS TH #MA 4737 5.000		03/25/2023	PAID ON PRINCIPAL		200,051	200,051	200,723	200,723	0	(672)	0	(672)	0	200,051	0	0	0	1,243	08/25/2052	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		03/25/2023	PAID ON PRINCIPAL		23,569	23,569	23,576	23,693	0	(124)	0	(124)	0	23,569	0	0	0	149	10/25/2048	1.A
31418E-E6-3	FNMA PASS TH #MA4656 4.500		03/25/2023	PAID ON PRINCIPAL		231,338	231,338	227,288	227,288	0	4,050	0	4,050	0	231,338	0	0	0	1,166	07/25/2052	1.A
31418E-J6-8	FNMA PASS TH #MA4784 4.500		03/25/2023	PAID ON PRINCIPAL		35,065	35,065	34,304	34,304	0	762	0	762	0	35,065	0	0	0	132	10/25/2052	1.A
31417A-P8-6	FNMA PASS TH #00AB4046 3.500		03/25/2023	PAID ON PRINCIPAL		91,419	91,419	94,311	94,466	0	(3,047)	0	(3,047)	0	91,419	0	0	0	518	12/25/2041	1.A
3140X4-VS-2	FNMA PASS TH #1524 2.500		03/25/2023	PAID ON PRINCIPAL		117,073	117,073	117,384	117,613	0	(539)	0	(539)	0	117,073	0	0	0	389	02/25/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31371K-RC-7	FNMA PASS TH #254383 7.500		03/25/2023	PAID ON PRINCIPAL		342	342	358	368	0	(26)	0	(26)	0	342	0	0	0	4	06/25/2032	1.A
31371K-2V-2	FNMA PASS TH #254688 5.500		03/25/2023	MATURED		51	51	53	51	0	0	0	0	0	51	0	0	0	1	03/25/2023	1.A
31371K-2V-2	FNMA PASS TH #254688 5.500		02/25/2023	PAID ON PRINCIPAL		1,489	1,489	1,527	1,485	0	4	0	4	0	1,489	0	0	0	9	03/25/2023	1.A
31371K-2X-8	FNMA PASS TH #254690 5.500		03/25/2023	PAID ON PRINCIPAL		4,450	4,450	4,545	4,438	0	12	0	12	0	4,450	0	0	0	35	04/25/2023	1.A
31371K-5X-5	FNMA PASS TH #254762 5.000		03/25/2023	PAID ON PRINCIPAL		1,842	1,842	1,838	1,836	0	6	0	6	0	1,842	0	0	0	14	05/25/2023	1.A
31371L-A8-2	FNMA PASS TH #254831 5.000		03/25/2023	PAID ON PRINCIPAL		2,396	2,396	2,390	2,388	0	8	0	8	0	2,396	0	0	0	20	08/25/2023	1.A
31371L-A9-0	FNMA PASS TH #254832 5.500		03/25/2023	PAID ON PRINCIPAL		24,276	24,276	24,822	24,232	0	44	0	44	0	24,276	0	0	0	217	08/25/2023	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		03/25/2023	PAID ON PRINCIPAL		7,490	7,490	7,539	7,470	0	20	0	20	0	7,490	0	0	0	61	09/25/2023	1.A
31371L-F3-8	FNMA PASS TH #254986 5.500		03/25/2023	PAID ON PRINCIPAL		8,972	8,972	9,162	8,961	0	11	0	11	0	8,972	0	0	0	80	11/25/2023	1.A
31371L-HY-8	FNMA PASS TH #255047 5.500		03/25/2023	PAID ON PRINCIPAL		8,980	8,980	9,170	8,972	0	7	0	7	0	8,980	0	0	0	82	01/25/2024	1.A
31371L-JU-4	FNMA PASS TH #255075 5.500		03/25/2023	PAID ON PRINCIPAL		16,499	16,499	16,919	16,493	0	6	0	6	0	16,499	0	0	0	149	02/25/2024	1.A
31372Q-CQ-8	FNMA PASS TH #279179 7.000		03/25/2023	PAID ON PRINCIPAL		1,572	1,572	1,479	1,556	0	15	0	15	0	1,572	0	0	0	18	05/25/2024	1.A
31373U-F3-6	FNMA PASS TH #303586 6.500		03/25/2023	PAID ON PRINCIPAL		1,065	1,065	999	1,043	0	23	0	23	0	1,065	0	0	0	9	09/25/2025	1.A
31375F-4Z-8	FNMA PASS TH #333940 6.500		03/25/2023	PAID ON PRINCIPAL		831	831	795	824	0	6	0	6	0	831	0	0	0	9	06/25/2024	1.A
31376R-6H-9	FNMA PASS TH #363672 7.500		03/25/2023	PAID ON PRINCIPAL		1,743	1,743	1,682	1,710	0	33	0	33	0	1,743	0	0	0	22	11/25/2026	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		03/25/2023	PAID ON PRINCIPAL		169	169	170	169	0	1	0	1	0	169	0	0	0	2	12/25/2027	1.A
31379T-G5-7	FNMA PASS TH #428720 6.500		03/25/2023	PAID ON PRINCIPAL		1,598	1,598	1,591	1,591	0	7	0	7	0	1,598	0	0	0	17	06/25/2028	1.A
313615-L4-6	FNMA PASS TH #50747 7.000		03/25/2023	PAID ON PRINCIPAL		213	213	199	212	0	2	0	2	0	213	0	0	0	2	06/25/2023	1.A
31384V-L7-5	FNMA PASS TH #535050 7.500		03/25/2023	PAID ON PRINCIPAL		2,778	2,778	2,899	2,963	0	(186)	0	(186)	0	2,778	0	0	0	39	12/25/2029	1.A
31385H-5H-1	FNMA PASS TH #545448 7.500		03/25/2023	PAID ON PRINCIPAL		474	474	494	510	0	(36)	0	(36)	0	474	0	0	0	6	02/25/2032	1.A
31385X-M8-7	FNMA PASS TH #555783 4.500		03/25/2023	PAID ON PRINCIPAL		19,665	19,665	19,397	19,462	0	203	0	203	0	19,665	0	0	0	138	10/25/2033	1.A
31389Y-M7-3	FNMA PASS TH #639482 7.500		03/25/2023	PAID ON PRINCIPAL		538	538	563	581	0	(43)	0	(43)	0	538	0	0	0	7	01/25/2032	1.A
31390K-RG-5	FNMA PASS TH #648587 7.500		03/25/2023	PAID ON PRINCIPAL		83	83	86	91	0	(8)	0	(8)	0	83	0	0	0	1	05/25/2032	1.A
31401M-BR-1	FNMA PASS TH #712048 5.500		03/25/2023	PAID ON PRINCIPAL		126	126	129	128	0	(3)	0	(3)	0	126	0	0	0	1	07/25/2033	1.A
31402C-QM-7	FNMA PASS TH #725060 6.000		03/25/2023	PAID ON PRINCIPAL		66	66	67	68	0	(2)	0	(2)	0	66	0	0	0	1	01/25/2034	1.A
31402J-ER-4	FNMA PASS TH #730144 5.000		03/25/2023	PAID ON PRINCIPAL		7,278	7,278	7,235	7,242	0	36	0	36	0	7,278	0	0	0	60	07/25/2033	1.A
31402Q-LF-6	FNMA PASS TH #734826 4.500		03/25/2023	PAID ON PRINCIPAL		6,972	6,972	6,719	6,799	0	173	0	173	0	6,972	0	0	0	35	08/25/2033	1.A
31403F-Q6-4	FNMA PASS TH #747577 5.000		03/25/2023	PAID ON PRINCIPAL		2,570	2,570	2,556	2,558	0	12	0	12	0	2,570	0	0	0	21	11/25/2033	1.A
31403G-RL-8	FNMA PASS TH #748491 5.000		03/25/2023	PAID ON PRINCIPAL		2,899	2,899	2,884	2,885	0	14	0	14	0	2,899	0	0	0	24	10/25/2033	1.A
31403L-LR-0	FNMA PASS TH #751936 5.500		03/25/2023	PAID ON PRINCIPAL		8,355	8,355	8,533	8,342	0	13	0	13	0	8,355	0	0	0	77	11/25/2023	1.A
31404B-SY-9	FNMA PASS TH #763835 5.000		03/25/2023	PAID ON PRINCIPAL		227	227	226	226	0	1	0	1	0	227	0	0	0	2	01/25/2034	1.A
31404J-MA-0	FNMA PASS TH #769953 5.000		03/25/2023	PAID ON PRINCIPAL		2,450	2,450	2,449	2,447	0	3	0	3	0	2,450	0	0	0	20	03/25/2034	1.A
31404J-YQ-2	FNMA PASS TH #770319 5.000		03/25/2023	PAID ON PRINCIPAL		3,580	3,580	3,559	3,561	0	19	0	19	0	3,580	0	0	0	30	04/25/2034	1.A
31404N-2P-0	FNMA PASS TH #773982 5.000		03/25/2023	PAID ON PRINCIPAL		7,580	7,580	7,536	7,545	0	35	0	35	0	7,580	0	0	0	63	03/25/2034	1.A
31404W-GW-0	FNMA PASS TH #780613 5.000		03/25/2023	PAID ON PRINCIPAL		553	553	528	530	0	23	0	23	0	553	0	0	0	5	05/25/2034	1.A
31404W-R9-9	FNMA PASS TH #780912 5.000		03/25/2023	PAID ON PRINCIPAL		14,509	14,509	13,915	14,169	0	341	0	341	0	14,509	0	0	0	124	06/25/2029	1.A
31406V-2P-0	FNMA PASS TH #821682 5.000		03/25/2023	PAID ON PRINCIPAL		12,905	12,905	12,833	12,836	0	69	0	69	0	12,905	0	0	0	111	06/25/2035	1.A
31407X-A8-4	FNMA PASS TH #843431 5.000		03/25/2023	PAID ON PRINCIPAL		10,703	10,703	10,238	10,351	0	351	0	351	0	10,703	0	0	0	89	07/25/2035	1.A
31359U-2Q-7	FNR 1998-64 ZB CMO 6.500		03/25/2023	PAID ON PRINCIPAL		47,685	47,685	45,559	47,015	0	670	0	670	0	47,685	0	0	0	525	09/25/2028	1.A
31359W-AW-1	FNR 1999-28 ZB CMO 6.500		03/25/2023	PAID ON PRINCIPAL		14,192	14,192	13,463	13,971	0	221	0	221	0	14,192	0	0	0	150	06/25/2029	1.A
31359V-S5-3	FNR 1999-29 ZB CMO 6.500		03/25/2023	PAID ON PRINCIPAL		4,330	4,330	4,118	4,231	0	99	0	99	0	4,330	0	0	0	46	06/25/2029	1.A
31392D-NT-5	FNR 2002-40 MG CMO 6.500		03/25/2023	PAID ON PRINCIPAL		32,919	32,919	32,626	32,710	0	209	0	209	0	32,919	0	0	0	430	06/25/2032	1.A
31392G-EK-7	FNR 2002-90 A1 CMO 6.500		03/25/2023	PAID ON PRINCIPAL		5,409	5,409	5,628	5,396	0	13	0	13	0	5,409	0	0	0	56	06/25/2042	1.A
31393U-LU-5	FNR 2003-122 TG CMO 5.000		03/25/2023	PAID ON PRINCIPAL		48,597	48,597	46,736	48,372	0	225	0	225	0	48,597	0	0	0	402	12/25/2023	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						164,179,879	161,574,495	171,686,260	164,344,376	0	(50,338)	0	(50,338)	0	164,294,039	0	(114,160)	(114,160)	1,816,212	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					

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
00287Y-CU-1	ABBVIE INC	2.800		03/15/2023	MATURED		2,000,000	2,000,000	2,043,240	2,000,216	0	(216)	0	(216)	0	2,000,000	0	0	0	28,000	03/15/2023	2.A FE
037680-AB-1	AEPWV 2013-1 A2	3.772		02/01/2023	REDEEMED		60,232	60,232	60,226	60,231	0	1	0	1	0	60,232	0	0	0	1,136	08/01/2031	1.A FE
009158-AT-3	AIR PRODUCTS & CHEMICA	2.750		02/03/2023	MATURED		1,000,000	1,000,000	995,930	999,930	0	70	0	70	0	1,000,000	0	0	0	13,750	02/03/2023	1.F FE
023138-AA-8	AMBAC ASSURANCE CORP (	5.100		02/27/2023	DEUTSCHE BANC		808	553	0	0	553	0	0	553	0	553	0	255	255	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
053332-AN-2	AUTOZONE INC	2.875		01/15/2023	MATURED		1,250,000	1,250,000	1,195,268	1,249,656	0	344	0	344	0	1,250,000	0	0	0	17,969	01/15/2023	2.B FE
05565S-AA-2	BNSF 2006-2 TRUST	5.629		03/20/2023	MAKE WHOLE CALL		44,365	44,220	44,220	44,219	0	3,884	0	3,884	0	48,102	0	(3,882)	(3,882)	1,313	04/01/2024	1.B FE
741503-BB-1	BOOKING HOLDINGS INC	2.750		03/15/2023	MATURED		3,000,000	3,000,000	2,950,640	2,997,627	0	2,373	0	2,373	0	3,000,000	0	0	0	41,250	03/15/2023	1.G FE
115637-AM-2	BROWN-FORMAN	2.250		01/15/2023	MATURED		2,982,000	2,982,000	2,869,651	2,980,884	0	1,116	0	1,116	0	2,982,000	0	0	0	33,548	01/15/2023	1.G FE
12189L-AM-3	BURLINGTON NORTHERN SA	3.000		03/15/2023	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,000	03/15/2023	1.G FE
14149Y-AY-4	CARDINAL HEALTH	3.200		03/15/2023	MATURED		2,000,000	2,000,000	1,995,860	1,999,778	0	222	0	222	0	2,000,000	0	0	0	32,000	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
205887-BR-2	CONAGRA FOODS	3.200		01/25/2023	MATURED		1,369,000	1,369,000	1,361,025	1,368,854	0	146	0	146	0	1,369,000	0	0	0	21,904	01/25/2023	2.C FE
207597-EF-8	CONNECTICUT LIGHT AND	2.500		01/15/2023	MATURED		3,325,000	3,325,000	3,261,458	3,324,399	0	601	0	601	0	3,325,000	0	0	0	41,563	01/15/2023	1.E FE
126307-BA-4	CSC HOLDINGS LLC (144A	5.750		02/17/2023	J P MORGAN CHASE SECURITIES INC		567,500	1,000,000	1,000,000	566,190	433,810	0	0	433,810	0	1,000,000	0	(432,500)	(432,500)	34,660	01/15/2030	5.A FE
126410-LM-9	CSX TRANS	6.251		01/15/2023	MATURED		856,901	856,901	879,506	857,086	0	(185)	0	(185)	0	856,901	0	0	0	26,782	01/15/2023	1.E FE
12665U-AA-2	CVS LEASE PASS THRU CE	4.704		03/10/2023	REDEEMED		29,756	29,756	29,756	29,756	0	0	0	0	0	29,756	0	0	0	234	01/10/2036	2.B FE
126650-BC-3	CVS LEASE PASS THRU CE	5.880		03/10/2023	REDEEMED		81,638	81,638	72,985	77,971	0	3,667	0	3,667	0	81,638	0	0	0	801	01/10/2028	2.B
126650-BQ-2	CVS LEASE PASS THRU CE	6.943		03/10/2023	REDEEMED		34,228	34,228	32,094	33,232	0	995	0	995	0	34,228	0	0	0	397	01/10/2030	2.B FE
23331A-BG-3	DR HORTON INC	4.750		02/15/2023	MATURED		4,113,000	4,113,000	4,312,170	4,113,551	0	(551)	0	(551)	0	4,113,000	0	0	0	97,684	02/15/2023	2.A FE
26442C-AV-6	DUKE ENERGY CAROLINAS	3.050		03/15/2023	MATURED		1,000,000	1,000,000	998,830	999,893	0	107	0	107	0	1,000,000	0	0	0	15,250	03/15/2023	1.F FE
28932M-AG-0	ELM RD GENERATING STAT	4.673		01/19/2023	REDEEMED		107,766	107,766	108,261	107,992	0	(227)	0	(227)	0	107,766	0	0	0	2,518	01/19/2031	1.F FE
291011-BE-3	EMERSON ELECTRIC	2.625		02/15/2023	MATURED		1,000,000	1,000,000	995,650	999,907	0	93	0	93	0	1,000,000	0	0	0	13,125	02/15/2023	1.F FE
26875P-AK-7	EOG RESOURCES INC	2.625		03/15/2023	MATURED		4,000,000	4,000,000	3,915,000	3,996,676	0	3,324	0	3,324	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		3,000,000	3,000,000	3,000,000	2,996,250	3,750	0	0	3,750	0	3,000,000	0	0	0	62,100	02/15/2023	3.A FE
36962G-6S-8	GENERAL ELECTRIC COMPA	3.100		01/09/2023	MATURED		287,000	287,000	286,460	286,996	0	4	0	4	0	287,000	0	0	0	4,449	01/09/2023	2.B FE
454889-AP-1	INDIANA MICHIGAN POWER	3.200		03/15/2023	MATURED		3,000,000	3,000,000	2,995,170	2,999,698	0	302	0	302	0	3,000,000	0	0	0	48,000	03/15/2023	1.G FE
24422E-TG-4	JOHN DEERE CAPITAL COR	2.800		03/06/2023	MATURED		1,000,000	1,000,000	1,011,780	1,000,294	0	(294)	0	(294)	0	1,000,000	0	0	0	14,000	03/06/2023	1.F FE
46625H-JH-4	JPMORGAN CHASE	3.200		01/25/2023	MATURED		2,000,000	2,000,000	1,999,840	1,999,940	0	60	0	60	0	2,000,000	0	0	0	32,000	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		2,000,000	2,000,000	1,995,480	1,999,928	0	72	0	72	0	2,000,000	0	0	0	31,500	01/15/2023	2.B FE
74005P-BF-0	LINDE INC/CT	2.700		02/21/2023	MATURED		3,000,000	3,000,000	2,931,630	2,997,395	0	2,605	0	2,605	0	3,000,000	0	0	0	40,500	02/21/2023	1.F FE
571903-AV-5	MARRIOTT INTERNATIONAL	3.125		02/15/2023	MATURED		3,703,000	3,703,000	3,620,053	3,700,978	0	2,022	0	2,022	0	3,703,000	0	0	0	57,859	02/15/2023	2.B FE
58155Q-AG-8	MCKESSON CORP	2.850		03/15/2023	MATURED		1,000,000	1,000,000	998,780	999,922	0	78	0	78	0	1,000,000	0	0	0	14,250	03/15/2023	2.A FE
59217G-AX-7	MET LIFE GLOBAL FUNDIN	3.000		01/10/2023	MATURED		1,000,000	1,000,000	999,490	999,988	0	12	0	12	0	1,000,000	0	0	0	15,000	01/10/2023	1.D FE
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	979,160	999,510	0	490	0	490	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		1,500,000	1,500,000	1,245,000	1,476,745	0	8,197	0	8,197	0	1,484,942	0	15,058	15,058	44,625	07/15/2023	2.B FE
636180-BL-4	NATIONAL FUEL GAS	3.750		03/01/2023	MATURED		1,400,000	1,400,000	1,396,262	1,399,816	0	184	0	184	0	1,400,000	0	0	0	26,250	03/01/2023	2.C FE
718172-AV-1	PHILIP MORRIS INTERNAT	2.625		03/06/2023	MATURED		3,000,000	3,000,000	2,945,970	2,998,751	0	1,249	0	1,249	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		4,000,000	4,000,000	3,983,850	3,999,721	0	279	0	279	0	4,000,000	0	0	0	59,000	01/30/2023	1.G FE
693506-BN-6	PPG INDUSTRIES	3.200		03/15/2023	MATURED		5,000,000	5,000,000	4,962,050	4,997,889	0	2,111	0	2,111	0	5,000,000	0	0	0	80,000	03/15/2023	2.A FE
740189-AG-0	PRECISION CAST	2.500		01/15/2023	MATURED		2,000,000	2,000,000	1,988,500	1,999,927	0	73	0	73	0	2,000,000	0	0	0	25,000	01/15/2023	1.C FE
744448-CH-2	PUBLIC SERVICE CO OF C	2.500		03/15/2023	MATURED		1,000,000	1,000,000	995,370	999,853	0	147	0	147	0	1,000,000	0	0	0	12,500	03/15/2023	1.F 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
..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
..86024T-AA-5	STEVENS HOLDINGS CO IN 6.125		03/27/2023	TENDERED		967,500	1,000,000	1,055,000	1,004,220	18,620	(2,312)	0	16,308	0	1,020,528	0	(53,028)	(53,028)	79,944	10/01/2026	3.C FE
..88731E-AF-7	TIME WARNER ENTERTAINM 8.375		03/15/2023	MATURED		9,100,000	9,100,000	10,995,111	9,194,562	0	(94,562)	0	(94,562)	0	9,100,000	0	0	0	381,063	03/15/2023	2.C FE
..89233P-7F-7	TOYOTA MOTOR CREDIT 2.625	C	01/10/2023	MATURED		3,000,000	3,000,000	2,981,190	2,999,921	0	79	0	79	0	3,000,000	0	0	0	39,375	01/10/2023	1.E FE
..907818-DM-7	UNION PACIFIC CORP 2.950		01/15/2023	MATURED		2,375,000	2,375,000	2,461,266	2,375,032	0	(32)	0	(32)	0	2,375,000	0	0	0	35,031	01/15/2023	1.G FE
..90783W-AA-1	UNION PACIFIC PASS THR 5.866		01/02/2023	REDEEMED		225,140	225,140	225,140	227,219	0	(2,079)	0	(2,079)	0	225,140	0	0	0	6,603	07/02/2030	1.C FE
..91324P-BZ-4	UNITEDHEALTH GROUP INC 2.750		02/15/2023	MATURED		2,400,000	2,400,000	2,373,070	2,399,468	0	532	0	532	0	2,400,000	0	0	0	33,000	02/15/2023	1.F FE
..91324P-CC-4	UNITEDHEALTH GROUP INC 2.875		03/15/2023	MATURED		2,000,000	2,000,000	1,991,860	1,999,707	0	293	0	293	0	2,000,000	0	0	0	28,750	03/15/2023	1.F FE
..90331H-NL-3	US BANK NA CINCINNATI 2.850		01/23/2023	MATURED		1,000,000	1,000,000	999,400	999,970	0	30	0	30	0	1,000,000	0	0	0	14,250	01/23/2023	1.E FE
..96332H-CF-4	WHIRLPOOL CORP 3.700		03/01/2023	MATURED		2,000,000	2,000,000	1,974,710	1,999,294	0	706	0	706	0	2,000,000	0	0	0	37,000	03/01/2023	2.B FE
..98956P-AQ-5	ZIMMER BIOMET HOLDINGS 3.700		03/19/2023	MATURED		1,000,000	1,000,000	998,420	999,841	0	159	0	159	0	1,000,000	0	0	0	18,500	03/19/2023	2.B FE
..98978V-AB-9	ZOETIS INC 3.250		02/01/2023	MATURED		5,115,000	5,115,000	5,080,112	5,113,848	0	1,152	0	1,152	0	5,115,000	0	0	0	83,119	02/01/2023	2.A FE
..13645R-AK-0	CANADIAN PACIFIC RAILW 4.450	A	03/15/2023	MATURED		2,000,000	2,000,000	1,937,150	1,998,334	0	1,666	0	1,666	0	2,000,000	0	0	0	44,500	03/15/2023	2.B FE
..775109-AW-1	ROGERS COMMUNICATIONS 3.000	A	03/15/2023	MATURED		3,000,000	3,000,000	3,003,670	2,999,829	0	171	0	171	0	3,000,000	0	0	0	45,000	03/15/2023	2.A FE
..21688A-AL-6	COOPERATIEVE RABOBANK 2.750	D	01/10/2023	MATURED		1,000,000	1,000,000	999,350	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	2,976,560	2,988,276	0	485	0	485	0	2,988,761	0	(210,581)	(210,581)	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		4,250,000	4,250,000	4,200,098	4,248,932	0	1,068	0	1,068	0	4,250,000	0	0	0	74,375	02/11/2023	2.C FE
..63254A-AE-8	NATIONAL AUSTRALIA BAN 3.000	D	01/20/2023	MATURED		3,000,000	3,000,000	2,994,360	2,999,901	0	99	0	99	0	3,000,000	0	0	0	45,000	01/20/2023	1.D FE
..89153V-AE-9	TOTAL CAPITAL INTERNAT 2.700	D	01/25/2023	MATURED		2,580,000	2,580,000	2,545,423	2,579,648	0	352	0	352	0	2,580,000	0	0	0	34,830	01/25/2023	1.E FE
..961214-DS-9	WESTPAC BANKING CORP 2.750	D	01/11/2023	MATURED		2,000,000	2,000,000	1,997,980	1,999,968	0	32	0	32	0	2,000,000	0	0	0	27,500	01/11/2023	1.D FE
..04541G-AS-1	ABSLB 2000-LB1 AF6 7.615		03/21/2023	PAID ON PRINCIPAL		26,797	26,797	27,969	26,681	0	115	0	115	0	26,797	0	0	0	328	03/21/2029	1.A FM
..05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		03/25/2023	PAID ON PRINCIPAL		6,507	6,507	6,470	3,890	0	2,617	0	2,617	0	6,507	0	0	0	53	03/25/2036	1.A FM
..05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		03/25/2023	WRITTEN OFF		0	412	410	247	0	(6)	0	(6)	0	241	0	(241)	(241)	4	03/25/2036	1.A FM
..05948X-BV-2	BOAMS 2003-D 2A4 CMO 4.029		03/25/2023	PAID ON PRINCIPAL		400	400	388	390	0	10	0	10	0	400	0	0	0	3	05/25/2033	1.A FM
..161546-EF-9	CFAB 2003-1 2A2 5.505		03/27/2023	PAID ON PRINCIPAL		5,532	5,532	5,536	5,541	0	(9)	0	(9)	0	5,532	0	0	0	55	11/25/2032	1.A FM
..17330C-AR-9	CMLTI 2022-J1 A3A CMO 3.000		03/25/2023	PAID ON PRINCIPAL		212,112	212,112	211,714	211,712	0	399	0	399	0	212,112	0	0	0	865	02/25/2052	1.A FE
..22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		03/25/2023	PAID ON PRINCIPAL		16,988	16,988	17,623	16,936	0	52	0	52	0	16,988	0	0	0	157	12/25/2033	1.A FM
..12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3.000		03/25/2023	PAID ON PRINCIPAL		34,836	34,836	32,876	32,663	0	2,172	0	2,172	0	34,836	0	0	0	174	05/25/2043	1.A
..12647M-AM-7	CSMC 2013-6 1A1 CMO 2.500		03/25/2023	PAID ON PRINCIPAL		52,949	52,949	51,708	52,342	0	607	0	607	0	52,949	0	0	0	221	07/25/2028	1.A
..12667F-A4-7	CWALT 2004-33 3A1 CMO 3.735		03/25/2023	PAID ON PRINCIPAL		5,305	5,305	3,806	2,412	0	2,893	0	2,893	0	5,305	0	0	0	33	12/25/2034	1.A FM
..36263V-AB-3	GSMBS 2021-PJ11 A2 (14 2.500		03/25/2023	PAID ON PRINCIPAL		76,846	76,846	77,110	77,117	0	(271)	0	(271)	0	76,846	0	0	0	337	04/25/2052	1.A
..36262L-AB-6	GSMBS 2021-PJ6 A2 (144 2.500		03/25/2023	PAID ON PRINCIPAL		97,564	97,564	98,723	98,725	0	(1,161)	0	(1,161)	0	97,564	0	0	0	350	11/25/2051	1.A
..36262L-AJ-9	GSMBS 2021-PJ6 A8 (144 2.500		03/25/2023	PAID ON PRINCIPAL		79,425	79,425	72,326	72,564	0	6,861	0	6,861	0	79,425	0	0	0	285	11/25/2051	1.A Z
..36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		03/25/2023	PAID ON PRINCIPAL		150,084	150,084	151,474	151,478	0	(1,394)	0	(1,394)	0	150,084	0	0	0	674	01/25/2052	1.A
..36263N-AB-1	GSMBS 2022-PJ1 A2 (144 2.500		03/25/2023	PAID ON PRINCIPAL		40,803	40,803	40,083	40,091	0	712	0	712	0	40,803	0	0	0	174	05/28/2052	1.A FE
..46640M-AX-8	JPMMT 2013-3 A10 CMO (3.352		03/25/2023	PAID ON PRINCIPAL		23,416	23,416	22,852	23,074	0	342	0	342	0	23,416	0	0	0	130	07/25/2043	1.A
..46648R-AC-5	JPMMT 2018-1 A3 CMO (1 3.500		03/25/2023	PAID ON PRINCIPAL		11,308	11,308	11,345	11,335	0	(27)	0	(27)	0	11,308	0	0	0	65	06/25/2048	1.A
..46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		03/25/2023	PAID ON PRINCIPAL		206,575	206,575	205,510	205,513	0	1,062	0	1,062	0	206,575	0	0	0	955	05/25/2052	1.A
..46654T-AC-2	JPMMT 2021-15 A3 CMO (2.500		03/25/2023	PAID ON PRINCIPAL		340,540	340,540	340,220	340,215	0	324	0	324	0	340,540	0	0	0	1,208	06/25/2052	1.A FE
..46656D-AM-3	JPMMT 2023-2 A4A CMO 5.000		03/25/2023	PAID ON PRINCIPAL		221,793	221,793	216,664	216,664	0	5,129	0	5,129	0	221,793	0	0	0	924	07/25/2053	1.A
..61744C-BD-7	MSAC 2004-SD1 A 5.645		03/27/2023	PAID ON PRINCIPAL		33,476	33,476	30,050	33,496	0	(20)	0	(20)	0	33,476	0	0	0	301	08/25/2034	1.A FM
..61772N-AJ-6	MSRM 2021-5 A3 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		98,462	98,462	100,232	100,285	0	(1,823)	0	(1,823)	0	98,462	0	0	0	410	08/25/2051	1.A
..61772Q-AE-0	MSRM 2021-6 A3 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		62,135	62,135	62,543	62,549	0	(414)	0	(414)	0	62,135	0	0	0	218	09/25/2051	1.A
..67647V-AA-7	OCMT 2021-3 A1 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		29,140	29,140	29,623	29,637	0	(497)	0	(497)	0	29,140	0	0	0	122	06/25/2051	1.A
..743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		03/25/2023	PAID ON PRINCIPAL		29,751	29,751	30,174	30,730	0	(979)	0	(979)	0	29,751	0	0	0	194	02/25/2050	1.A
..75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		67,337	67,337	67,253	67,252	0	85	0	85	0	67,337	0	0	0	251	11/25/2051	1.A FE

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
..74938F-AA-6	RCKT 2022-1 A1 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		100,057	100,057	98,040	98,088	0	1,969	0	1,969	0	100,057	0	0	0	467	01/25/2052	1.A FE
..81377N-AA-2	SABR 2007-BR3 A2A 4.915		03/27/2023	PAID ON PRINCIPAL		17,397	17,397	5,956	1,862	0	15,536	0	15,536	0	17,397	0	0	0	68	04/25/2037	1.A FM
..81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		03/25/2023	PAID ON PRINCIPAL		32,826	32,826	33,211	33,142	0	(315)	0	(315)	0	32,826	0	0	0	119	05/25/2043	1.A
..81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		03/25/2023	PAID ON PRINCIPAL		40,163	40,163	39,241	39,353	0	810	0	810	0	40,163	0	0	0	183	06/25/2043	1.A
..81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		03/25/2023	PAID ON PRINCIPAL		24,123	24,123	24,293	24,206	0	(83)	0	(83)	0	24,123	0	0	0	175	02/25/2048	1.A
..81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		66,490	66,490	56,329	56,582	0	9,908	0	9,908	0	66,490	0	0	0	263	07/25/2051	1.A Z
..81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		184,598	184,598	185,060	185,033	0	(435)	0	(435)	0	184,598	0	0	0	776	01/25/2052	1.A FE
..939336-PC-1	WAMU 2003-AR1 A6 CMO 4.021		03/25/2023	PAID ON PRINCIPAL		2,242	2,242	2,024	2,099	0	144	0	144	0	2,242	0	0	0	6	03/25/2033	1.A FM
..949930-AD-3	WFMBS 2022-2 A4 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		87,095	87,095	77,406	77,406	0	9,689	0	9,689	0	87,095	0	0	0	324	12/25/2051	1.A FE
..97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		03/20/2023	PAID ON PRINCIPAL		2,635	2,635	2,724	2,631	0	4	0	4	0	2,635	0	0	0	17	06/20/2044	1.A
..92977Y-BR-1	WMLT 2005-B 4A1 CMO 4.182		03/20/2023	PAID ON PRINCIPAL		2,669	2,669	2,366	1,924	0	745	0	745	0	2,669	0	0	0	19	10/20/2035	1.A FM
..92977Y-BR-1	WMLT 2005-B 4A1 CMO 4.182		03/20/2023	WRITTEN OFF		0	20	18	15	0	0	0	0	0	15	0	(15)	(15)	0	10/20/2035	1.A FM
..126240-AR-4	COMM 2012-CR4 A3 2.853		03/15/2023	PAID ON PRINCIPAL		195,753	195,753	191,119	195,253	0	500	0	500	0	195,753	0	0	0	473	10/15/2045	1.A FM
..12632Q-AW-3	COMM 2014-CR18 A4 3.550		01/15/2023	PAID ON PRINCIPAL		5,202,831	5,202,831	5,270,515	5,209,062	0	(6,230)	0	(6,230)	0	5,202,831	0	0	0	15,392	07/15/2047	1.A
..126281-AY-0	CSAIL 2015-C1 A3 3.236		01/15/2023	PAID ON PRINCIPAL		232,464	232,464	236,078	233,510	0	(1,046)	0	(1,046)	0	232,464	0	0	0	627	04/15/2050	1.A
..46361T-AA-0	ICOT 2013-IRV A1 2.068		03/15/2023	PAID ON PRINCIPAL		177,763	177,763	179,533	177,682	0	81	0	81	0	177,763	0	0	0	623	05/15/2048	1.A
..46639N-AP-6	JPMBB 2013-C12 A4 3.363		02/15/2023	PAID ON PRINCIPAL		803,415	803,415	813,901	802,797	0	618	0	618	0	803,415	0	0	0	4,274	07/15/2045	1.A
..96221Q-AF-0	WFRBS 2013-C18 ASB 3.676		03/15/2023	PAID ON PRINCIPAL		422,099	422,099	434,744	422,164	0	(66)	0	(66)	0	422,099	0	0	0	2,666	12/15/2046	1.A
..05593A-AA-7	BMWLT 2023-1 A1 4.831		03/21/2023	TRAVELERS MMLP		10,496,719	10,500,000	10,500,000	10,500,000	0	(473)	0	(473)	0	10,499,527	0	(2,809)	(2,809)	47,907	02/26/2024	1.D FE
..14318D-AA-7	CARMX 2023-1 A1 4.964		02/15/2023	PAID ON PRINCIPAL		1,651,379	1,651,379	1,651,379	1,651,379	0	0	0	0	0	1,651,379	0	0	0	4,782	02/15/2024	1.C FE
..14318D-AA-7	CARMX 2023-1 A1 4.964		02/27/2023	TRAVELERS MMLP		8,850,004	8,848,621	8,848,621	8,848,621	0	250	0	250	0	8,848,871	0	1,132	1,132	40,264	02/15/2024	1.C FE
..14043K-AB-1	COPAR 2023-1 A1 4.900		03/15/2023	PAID ON PRINCIPAL		3,864,235	3,864,235	3,864,235	3,864,235	0	0	0	0	0	3,864,235	0	0	0	10,519	03/15/2024	1.C FE
..14043K-AB-1	COPAR 2023-1 A1 4.900		03/21/2023	TRAVELERS MMLP		8,631,714	8,635,765	8,635,765	8,635,765	0	(28)	0	(28)	0	8,635,737	0	(4,022)	(4,022)	30,561	03/15/2024	1.C FE
..362541-AA-2	GMALT 2023-1 A1 4.948		02/27/2023	TRAVELERS MMLP		8,008,750	8,010,000	8,010,000	8,010,000	0	35	0	35	0	8,010,035	0	(1,284)	(1,284)	12,110	02/20/2024	1.E FE
..38013J-AA-1	GMCAR 2023-1 A1 4.890		02/01/2023	TRAVELERS MMLP		21,999,142	22,000,000	22,000,000	22,000,000	0	(44)	0	(44)	0	21,999,956	0	(814)	(814)	41,837	01/16/2024	1.D FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						200,529,660	201,224,569	202,303,284	200,775,020	456,733	(9,586)	0	447,148	0	201,222,167	0	(692,653)	(692,653)	2,686,610	XXX	XXX
2509999997. Total - Bonds - Part 4						690,365,174	689,288,895	711,191,167	692,180,191	456,733	(35,970)	0	420,764	0	692,600,954	0	(2,235,925)	(2,235,925)	8,995,532	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						690,365,174	689,288,895	711,191,167	692,180,191	456,733	(35,970)	0	420,764	0	692,600,954	0	(2,235,925)	(2,235,925)	8,995,532	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
..92645B-10-3	VICTORY CAPITAL HOLDINGS INC		02/02/2023	CITIGROUP GLOBAL MKTS	24,538.000	736,407		658,355	658,355	0	0	0	0	0	658,355	0	78,052	78,052	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						736,407	XXX	658,355	658,355	0	0	0	0	0	658,355	0	78,052	78,052	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						736,407	XXX	658,355	658,355	0	0	0	0	0	658,355	0	78,052	78,052	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						736,407	XXX	658,355	658,355	0	0	0	0	0	658,355	0	78,052	78,052	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						736,407	XXX	658,355	658,355	0	0	0	0	0	658,355	0	78,052	78,052	0	XXX	XXX
6009999999 - Totals						691,101,581	XXX	711,849,522	692,838,546	456,733	(35,970)	0	420,764	0	693,259,309	0	(2,157,873)	(2,157,873)	8,995,532	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 LENGTH COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - BNP A TREASURY		1.A	12,186,098	12,186,098	04/03/2023
000000-00-0	REPO - DEUTSCHE A TREASURY		1.A	14,234,876	14,234,876	04/03/2023
000000-00-0	REPO - JP A TREASURY		1.A	14,234,876	14,234,876	04/03/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				40,655,850	40,655,850	XXX
0109999999. Total - U.S. Government Bonds				40,655,850	40,655,850	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				40,655,850	40,655,850	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				40,655,850	40,655,850	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				40,655,850	40,655,850	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (20,614,925) Book/Adjusted Carrying Value $ (20,614,925)
2. Average balance for the year Fair Value $ 52,483,879 Book/Adjusted Carrying Value $ 52,483,879
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 40,655,850 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT	.....	...0.000	 0	 0	..... (575,677)	..... (795,614)	..... (1,567,631)	..XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(575,677)	(795,614)	(1,567,631)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(575,677)	(795,614)	(1,567,631)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
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0599999. Total - Cash	XXX	XXX	0	0	(575,677)	(795,614)	(1,567,631)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		03/31/2023	4.858		12,405,666	0	13,985
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						12,405,666	0	13,985
8609999999 - Total Cash Equivalents						12,405,666	0	13,985