PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

18th day of October, 2023

Notary Public

My Commission Expires January 31, 2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	15,382,106,686	0	15,382,106,686	15,270,548,085
2.	Stocks:				
	2.1 Preferred stocks	1,321,800	0	1,321,800	1,599,400
	2.2 Common stocks	2,073,714,937	10,092,738	2,063,622,199	2,107,492,354
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	22,904,723	0	22,904,723	23,603,328
	4.2 Properties held for the production of income (less $ 0 encumbrances)	851,142,342	0	851,142,342	841,087,385
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 35,282,217), cash equivalents ($ 394,443,731) and short-term investments ($ 2,955,050)	432,680,998	0	432,680,998	130,565,650
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,763,666,912	24,659,660	1,739,007,252	1,521,899,610
9.	Receivables for securities	2,461,323	0	2,461,323	653,730
10.	Securities lending reinvested collateral assets	179,200,972	0	179,200,972	179,099,927
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,709,200,693	34,752,398	20,674,448,295	20,076,549,468
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	121,877,347	0	121,877,347	126,054,205
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,237,106,267	37,626,033	1,199,480,234	950,411,436
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 30,987,500 earned but unbilled premiums)	1,684,036,269	7,195,364	1,676,840,905	1,454,920,911
	15.3 Accrued retrospective premiums ($ 12,833,159) and contracts subject to redetermination ($ 0)	12,833,159	1,191,430	11,641,729	15,192,140
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	19,535,962	0	19,535,962	31,530,490
	16.2 Funds held by or deposited with reinsured companies	1,505,168	0	1,505,168	1,729,228
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	32,659,286	0	32,659,286	30,015,193
18.2	Net deferred tax asset	364,268,138	76,972,684	287,295,454	261,936,497
19.	Guaranty funds receivable or on deposit	328,178	0	328,178	340,493
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	13,289,527	13,289,527	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	38,919,206	0	38,919,206	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	113,175,981	5,879,009	107,296,972	105,889,239
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	24,348,735,180	176,906,445	24,171,828,735	23,054,569,302
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	24,348,735,180	176,906,445	24,171,828,735	23,054,569,302
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	36,719,925	0	36,719,925	41,352,960
2502.	Real estate operating fund	26,645,567	4,598,746	22,046,821	17,563,277
2503.	COLI supplemental benefits trust	21,333,682	0	21,333,682	21,370,950
2598.	Summary of remaining write-ins for Line 25 from overflow page	28,476,807	1,280,263	27,196,544	25,602,052
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	113,175,981	5,879,009	107,296,972	105,889,239

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,519,068,840)	10,073,493,229	9,516,690,636
2.	Reinsurance payable on paid losses and loss adjustment expenses	426,011,046	435,424,695
3.	Loss adjustment expenses	2,118,949,252	2,047,621,362
4.	Commissions payable, contingent commissions and other similar charges	171,095,864	188,723,512
5.	Other expenses (excluding taxes, licenses and fees)	152,262,069	154,789,710
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	79,719,236	89,998,690
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 92,868,328 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	4,185,681,928	3,633,798,073
10.	Advance premium	0	2,679
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,158,850	12,595,657
12.	Ceded reinsurance premiums payable (net of ceding commissions)	159,754,749	75,239,979
13.	Funds held by company under reinsurance treaties	241,971	241,971
14.	Amounts withheld or retained by company for account of others	19,907,686	18,293,666
15.	Remittances and items not allocated	14,278,380	19,950,285
16.	Provision for reinsurance (including $ 384,406 certified)	5,096,127	5,096,127
17.	Net adjustments in assets and liabilities due to foreign exchange rates	109,303,067	100,335,348
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	23,904,876
20.	Derivatives	0	0
21.	Payable for securities	4,539,304	4,220,840
22.	Payable for securities lending	179,200,972	179,099,927
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	68,076,998	65,255,243
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	17,781,770,729	16,571,283,276
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	17,781,770,729	16,571,283,276
29.	Aggregate write-ins for special surplus funds	9,864,330	10,173,193
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	3,121,811,144	3,214,730,300
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,390,058,006	6,483,286,026
38.	Totals (Page 2, Line 28, Col. 3)	24,171,828,735	23,054,569,302
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,137,833	43,213,725
2502.	Investment real estate liability	33,266,644	30,751,450
2503.	Retroactive reinsurance reserve assumed	292,301	292,333
2598.	Summary of remaining write-ins for Line 25 from overflow page	(8,619,780)	(9,002,265)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	68,076,998	65,255,243
2901.	Special surplus from retroactive reinsurance	9,864,330	10,173,193
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	9,864,330	10,173,193
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 160,775,734)	129,415,111	136,756,100	173,460,183
	1.2 Assumed (written $ 6,637,550,093)	6,087,346,514	5,426,018,360	7,355,720,998
	1.3 Ceded (written $ 140,292,081)	102,625,040	109,145,671	136,395,182
	1.4 Net (written $ 6,658,033,746)	6,114,136,584	5,453,628,789	7,392,785,998
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 4,018,301,524):			
	2.1 Direct	145,000,558	57,018,045	69,884,425
	2.2 Assumed	4,051,622,273	3,278,558,700	4,450,335,595
	2.3 Ceded	172,560,891	45,841,469	61,248,483
	2.4 Net	4,024,061,940	3,289,735,275	4,458,971,536
3.	Loss adjustment expenses incurred	602,948,947	532,137,412	709,040,787
4.	Other underwriting expenses incurred	1,788,379,587	1,583,078,482	2,100,165,690
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	6,415,390,474	5,404,951,169	7,268,178,014
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(301,253,890)	48,677,620	124,607,985
	INVESTMENT INCOME			
9.	Net investment income earned	498,097,845	454,570,579	751,679,829
10.	Net realized capital gains (losses) less capital gains tax of $ (2,898,049)	(22,941,572)	(33,248,891)	(58,887,764)
11.	Net investment gain (loss) (Lines 9 + 10)	475,156,273	421,321,688	692,792,064
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,326,385 amount charged off $ 10,719,515)	(9,393,129)	(16,903,251)	(20,128,928)
13.	Finance and service charges not included in premiums	17,413,233	17,023,491	22,725,476
14.	Aggregate write-ins for miscellaneous income	876,637	(2,952,137)	(4,018,625)
15.	Total other income (Lines 12 through 14)	8,896,740	(2,831,898)	(1,422,078)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	182,799,123	467,167,410	815,977,971
17.	Dividends to policyholders	7,182,817	6,013,176	7,645,226
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	175,616,306	461,154,234	808,332,746
19.	Federal and foreign income taxes incurred	(25,280,976)	108,642,324	141,329,043
20.	Net income (Line 18 minus Line 19)(to Line 22)	200,897,282	352,511,910	667,003,702
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6,483,286,026	6,622,630,405	6,622,630,405
22.	Net income (from Line 20)	200,897,282	352,511,910	667,003,702
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,572,775	(50,322,622)	11,500,336	(27,026,725)
25.	Change in net unrealized foreign exchange capital gain (loss)	(9,223,648)	(36,725,823)	(31,439,400)
26.	Change in net deferred income tax	26,259,875	28,702,475	18,948,379
27.	Change in nonadmitted assets	(838,907)	(13,431,740)	3,774,886
28.	Change in provision for reinsurance	0	0	(605,222)
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(260,000,000)	(566,000,000)	(770,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(93,228,020)	(223,442,841)	(139,344,380)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,390,058,006	6,399,187,564	6,483,286,026
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Change in COLI cash values	865,217	(3,109,249)	(3,326,729)
1402.	Profit and loss, miscellaneous	439,896	554,919	(267,708)
1403.	Fines and penalties of regulatory authorities	(73,469)	(60,547)	(82,866)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(355,007)	(337,261)	(341,323)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	876,637	(2,952,137)	(4,018,625)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	6,280,513,069	5,566,904,995	7,542,074,036
2.	Net investment income	537,804,071	520,246,492	826,251,237
3.	Miscellaneous income	7,994,256	(3,392,187)	(2,260,452)
4.	Total (Lines 1 to 3)	6,826,311,396	6,083,759,300	8,366,064,821
5.	Benefit and loss related payments	3,464,454,410	2,913,603,294	3,981,824,616
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,349,414,224	2,109,954,158	2,756,939,669
8.	Dividends paid to policyholders	5,619,624	5,976,239	8,727,925
9.	Federal and foreign income taxes paid (recovered) net of $ (1,309,628) tax on capital gains (losses)	(25,534,933)	135,973,333	169,617,260
10.	Total (Lines 5 through 9)	5,793,953,326	5,165,507,023	6,917,109,471
11.	Net cash from operations (Line 4 minus Line 10)	1,032,358,070	918,252,277	1,448,955,350
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,954,195,054	1,605,611,563	2,211,217,228
	12.2 Stocks	66,735,684	63,096,038	79,146,775
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	10,536,615	10,536,615
	12.5 Other invested assets	39,627,655	76,024,161	99,896,587
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	410	(52,244)	(29,392)
	12.7 Miscellaneous proceeds	1,220,948	39,241,195	5,059,215
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,061,779,751	1,794,457,329	2,405,827,028
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,086,441,350	1,600,570,078	2,539,405,904
	13.2 Stocks	70,654,718	79,805,224	96,696,974
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	40,186,486	20,983,480	31,726,457
	13.5 Other invested assets	266,991,972	271,618,475	384,650,737
	13.6 Miscellaneous applications	1,908,638	30,463,848	59,484,314
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,466,183,164	2,003,441,105	3,111,964,386
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(404,403,413)	(208,983,776)	(706,137,358)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	260,000,000	566,000,000	770,000,000
	16.6 Other cash provided (applied)	(65,839,308)	46,344,194	84,857,493
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(325,839,308)	(519,655,806)	(685,142,507)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	302,115,349	189,612,695	57,675,485
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	130,565,650	72,890,165	72,890,165
	19.2 End of period (Line 18 plus Line 19.1)	432,680,998	262,502,860	130,565,650

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

20.0001. Exchange of bonds	5,398,370	21,262,343	29,917,733
20.0002. Exchange of stock	3,321,379	0	0
20.0003. Income payment received in securities	423,551	542,425	701,059
20.0004. Stock distribution from limited partnership	0	747,041	747,041

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2023	December 31, 2022
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 200,897,282	$ 667,003,702
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 200,897,282	$ 667,003,702
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,390,058,006	$ 6,483,286,026
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,390,058,006	$ 6,483,286,026

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities:

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 49,163,550
2.	12 Months or Longer	$ 109,376,069

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

1.	Less than 12 Months	$ 1,186,567,414
2.	12 Months or Longer	$ 661,645,559

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	63.6 %
(3)	Short-term investments	35.4 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

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

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

Employee Retirement Plans:

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

H. Postemployment Benefits and Compensated Absences:

No significant change.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

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

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

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 2,153,616	$ —	$ —	$ 2,153,616
Industrial and miscellaneous	—	606,437,733	12,293,284	—	618,731,017
Total bonds	—	608,591,349	12,293,284	—	620,884,633

NOTES TO FINANCIAL STATEMENTS

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Perpetual	1,321,800	—	—	—	1,321,800
Common stock					
Industrial and miscellaneous	110,408,471	—	2,359,634	—	112,768,105
Total securities at fair value	$ 111,730,271	$ 608,591,349	$ 14,652,918	$ —	$ 734,974,538

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

Reconciliation of Level 3 securities during the quarter:

Description	Beginning Balance 7/1/2023	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ 12,163,196	$ —	$ —	$ —	$ 130,088
Common stock	2,359,634	—	—	—	—
Total	$ 14,522,830	$ —	$ —	$ —	$ 130,088

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2023
Bonds	$ —	$ —	$ —	$ —	$ 12,293,284
Common stock	—	—	—	—	2,359,634
Total	$ —	$ —	$ —	$ —	$ 14,652,918

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At September 30, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 394,443,731	$ 394,443,731	$ 76,740,452	$ 317,703,279	$ —	$ —	$ —
Short-term bonds	2,954,558	2,955,050	—	2,954,558	—	—	—
Long-term bonds	13,906,564,758	15,382,106,686	1,171,216,718	12,662,229,262	73,118,778	—	—
Preferred stock	1,321,800	1,321,800	1,321,800	—	—	—	—
Common stock	112,768,106	112,768,106	110,408,472	—	2,359,634	—	—

(At December 31, 2022)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

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

NOTES TO FINANCIAL STATEMENTS

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2023, the prior year-end total loss and LAE reserves developed unfavorably by $28,414,000, resulting from worse than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily other liability – occurrence, commercial auto liability and products liability – occurrence lines of business. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines. This unfavorable development was partially offset by better than expected loss experience in workers' compensation, homeowners and other liability – claims-made lines of business.

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

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

The 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.
Discover Property & Casualty Insurance Company's name changed to TravCo Personal Insurance Company. .....

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [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: ..... $ 17,054,884

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 2,002,011,854	$ 1,960,946,832
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 353,939,196	$ 368,134,086
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,355,951,050	$ 2,329,080,918
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. ..... $ 179,200,972

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 179,200,972

16.3 Total payable for securities lending reported on the liability page. ..... $ 179,200,972

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurance	0.0	5.000	0	0	26,167,332	26,167,332	0	0	210,219	210,219
		TOTAL	0	0	26,167,332	26,167,332	0	0	210,219	210,219

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		All Other Insurers				
00000	AA-3191352	Ascot Bermuda Limited	BMU	Unauthorized		
00000	AA-1120157	Lloyds Syndicate 1729	GBR	Reciprocal Jurisdiction		

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	4,621,033	2,406,751	2,544,179	56,825	23,334,362	22,046,662
2. Alaska AK	L	7,406	9,007	136,078	161,292	2,254,946	2,957,622
3. Arizona AZ	L	1,188,182	612,679	1,055,540	195,790	20,062,226	21,794,777
4. Arkansas AR	L	2,662,915	1,502,102	2,685,495	6,642,081	11,144,928	10,594,242
5. California CA	L	4,104,613	8,193,094	16,554,616	5,028,669	112,792,456	102,118,766
6. Colorado CO	L	9,907,903	3,802,195	3,947,178	2,600,930	46,177,566	53,355,623
7. Connecticut CT	L	2,273,360	408,583	221,060	260,500	11,692,486	14,370,522
8. Delaware DE	L	196,511	55,500	60,152	34,021	3,994,359	4,274,226
9. District of Columbia DC	L	126,900	51,428	7,320	30,614	3,299,541	3,719,653
10. Florida FL	L	449,857	421,962	987,133	5,999,026	32,154,870	35,047,941
11. Georgia GA	L	8,498,931	2,449,527	2,724,586	748,541	31,825,827	28,800,736
12. Hawaii HI	L	9,221	10,880	54,771	753,053	1,323,861	1,525,553
13. Idaho ID	L	170,247	41,599	(463)	(652)	1,439,175	1,474,829
14. Illinois IL	L	1,766,760	813,010	3,464,071	(697,465)	46,726,271	52,270,523
15. Indiana IN	L	793,071	208,806	1,479,560	4,639,268	12,343,038	12,433,727
16. Iowa IA	L	400,847	116,249	865,697	1,292,306	20,591,756	21,208,390
17. Kansas KS	L	628,286	(4,238)	1,390,283	1,413,763	17,584,263	21,659,354
18. Kentucky KY	L	276,808	248,258	87,177	249,551	7,975,648	7,456,250
19. Louisiana LA	L	319,905	68,077	3,352,522	13,764,292	31,107,231	36,344,161
20. Maine ME	L	95,194	50,400	1,076	831	1,657,579	1,691,238
21. Maryland MD	L	1,514,581	660,830	1,220,349	776,142	32,408,323	33,691,931
22. Massachusetts MA	L	1,450,698	1,205,229	505,330	677,315	22,992,806	26,190,102
23. Michigan MI	L	1,637,365	1,226,407	802,978	1,599,794	36,713,547	38,403,394
24. Minnesota MN	L	3,994,592	1,280,052	2,842,962	4,328,004	53,424,643	52,832,076
25. Mississippi MS	L	1,623,962	870,954	2,619,414	764,145	13,342,260	13,526,788
26. Missouri MO	L	1,725,191	593,737	3,940,233	1,852,434	24,490,742	24,757,887
27. Montana MT	L	1,659,153	868,674	482,064	143,807	5,572,208	6,055,959
28. Nebraska NE	L	187,806	77,121	1,162,947	180,912	10,517,043	11,998,695
29. Nevada NV	L	4,107,752	2,701,343	1,983,821	1,893,876	8,663,230	9,537,666
30. New Hampshire NH	L	255,632	133,706	85,657	30,762	3,552,883	5,178,523
31. New Jersey NJ	L	11,069,629	7,495,350	3,758,278	862,926	35,593,832	34,241,850
32. New Mexico NM	L	1,034,368	436,884	26,790,650	7,547,892	37,437,660	41,080,602
33. New York NY	L	707,517	569,875	12,476,772	14,201,884	91,703,411	96,912,773
34. North Carolina NC	L	3,366,178	595,740	1,801,912	506,587	14,280,818	14,278,788
35. North Dakota ND	L	721,205	(185,433)	122,451	916,134	20,756,334	23,527,028
36. Ohio OH	L	3,107,550	1,681,928	5,740,221	876,600	27,124,580	28,929,789
37. Oklahoma OK	L	4,541,115	3,907,633	17,461,261	11,270,401	23,887,272	35,621,463
38. Oregon OR	L	1,538,045	603,587	582,481	3,723,508	5,086,695	6,127,760
39. Pennsylvania PA	L	4,305,544	3,045,785	2,923,862	4,100,308	54,717,565	60,268,140
40. Rhode Island RI	L	377,197	137,554	35,101	31,382	2,824,004	2,902,876
41. South Carolina SC	L	2,405,010	927,922	515,192	1,138,462	6,515,828	8,109,228
42. South Dakota SD	L	258,459	51,809	228,424	101,139	7,208,950	8,214,277
43. Tennessee TN	L	2,191,932	654,053	276,227	239,256	20,597,734	21,647,068
44. Texas TX	L	28,080,645	14,765,425	83,591,282	56,007,415	224,055,318	267,839,601
45. Utah UT	L	1,772,188	950,779	1,415,580	96,091	6,990,648	13,162,110
46. Vermont VT	L	65,165	14,663	6,960	5,292	1,746,755	1,767,928
47. Virginia VA	L	1,586,144	492,917	329,781	319,723	14,983,964	16,763,832
48. Washington WA	L	123,575	107,361	14,377,013	3,892,546	11,961,032	15,569,177
49. West Virginia WV	L	616,045	41,848	613,778	1,619,055	12,669,242	15,837,802
50. Wisconsin WI	L	662,718	286,897	563,395	1,770,853	37,315,102	39,860,452
51. Wyoming WY	L	475,555	60,059	3,171,732	7,490,707	19,442,962	21,567,082
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	94,168
55. U.S. Virgin Islands VI	L	0	0	0	0	30,805	38,459
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	35,097,129	37,760,511	11,482,466	11,453,931	114,551,528	136,862,440
58. Aggregate Other Alien OT	XXX	18,139	8,385	207,821	92,139	2,918,043	3,368,189
59. Totals	XXX	160,775,734	105,495,453	245,736,422	183,684,659	1,445,560,155	1,591,910,701
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	13,639	6,021	0	0	0	0
58002. NLD Netherlands	XXX	3,387	3,025	0	0	0	0
58003. ZAF South Africa	XXX	470	435	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	643	(1,096)	207,821	92,139	2,918,043	3,368,189
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	18,139	8,385	207,821	92,139	2,918,043	3,368,189

(a) Active Status Counts:

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

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

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	DS	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			

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 *
												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	13,151,393	(1,916,572)	(14.6)	15.1
2.1	Allied Lines	2,673,321	5,534,941	207.0	120.3
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	55,340,842	47,021,641	85.0	65.8
5.2	Commercial multiple peril (liability portion)	16,744,151	14,751,718	88.1	46.9
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	5,612,268	53,115	0.9	17.4
9.	Inland marine	3,650,476	(674,009)	(18.5)	13.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	65,678	(69,406)	(105.7)	0.0
11.2	Medical professional liability - claims-made	0	(9,619,951)	0.0	0.0
12.	Earthquake	139,440	(3,613)	(2.6)	18.6
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	(1,866)	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	Disability 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	(833)	0.0	0.0
16.	Workers' compensation	181,586	(13,400,860)	(7,379.9)	(2,606.1)
17.1	Other liability - occurrence	11,716,319	126,068,214	1,076.0	144.5
17.2	Other liability - claims-made	4,208,017	(250,122)	(5.9)	(26.4)
17.3	Excess workers' compensation	0	(42,823)	0.0	0.0
18.1	Products liability - occurrence	6,579,622	4,804,372	73.0	(91.3)
18.2	Products liability - claims-made	107,585	(632,591)	(588.0)	(593.0)
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	(768,454)	0.0	540,554.8
19.4	Other commercial auto liability	4,870,937	(14,882,131)	(305.5)	(62.1)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	1,123,140	(113,333)	(10.1)	66.1
22.	Aircraft (all perils)	0	(11,918,248)	0.0	0.0
23.	Fidelity	1,803,178	471,767	26.2	(18.0)
24.	Surety	641,651	401,191	62.5	(84.6)
26.	Burglary and theft	257,477	39,124	15.2	(5.9)
27.	Boiler and machinery	548,029	72,931	13.3	6.0
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	76,356	0.0	0.0
35.	Totals	129,415,111	145,000,558	112.0	41.7
	DETAILS OF WRITE-INS				
3401.	Tribal workers' compensation	0	76,356	0.0	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	76,356	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	2,449,994	12,794,477	11,320,336
2.1	Allied Lines	1,208,212	3,403,629	2,016,471
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	34,222,526	83,119,594	41,447,061
5.2	Commercial multiple peril (liability portion)	10,465,123	25,349,899	10,811,556
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	2,211,987	5,798,862	6,223,400
9.	Inland marine	517,895	2,446,360	4,181,913
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	65,678	65,678	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	48,963	144,966	171,929
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	Disability 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	49,831	179,570	174,805
17.1	Other liability - occurrence	2,114,462	9,477,663	8,497,085
17.2	Other liability - claims-made	886,709	3,680,317	4,280,593
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	1,701,791	5,982,554	6,213,589
18.2	Products liability - claims-made	20,076	127,184	131,224
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	(86)
19.4	Other commercial auto liability	827,209	4,298,333	5,572,046
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	166,913	977,317	1,474,473
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	732,507	1,738,255	1,649,648
24.	Surety	175,276	437,839	551,183
26.	Burglary and theft	77,462	269,962	260,375
27.	Boiler and machinery	101,361	483,275	517,853
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	58,043,976	160,775,734	105,495,453
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	2,954,642	3,885,515	6,840,157	777,725	81,993	859,718	2,496,076	70,366	3,384,178	5,950,620	319,159	(348,978)	(29,819)
2. 2021	564,846	1,078,124	1,642,970	298,639	27,211	325,850	483,315	32,295	797,793	1,313,403	217,108	(220,825)	(3,717)
3. Subtotals 2021 + Prior	3,519,488	4,963,639	8,483,127	1,076,364	109,204	1,185,567	2,979,391	102,661	4,181,971	7,264,024	536,267	(569,803)	(33,536)
4. 2022	860,907	2,220,278	3,081,185	896,092	208,792	1,104,884	655,560	97,426	1,285,265	2,038,251	690,745	(628,795)	61,950
5. Subtotals 2022 + Prior	4,380,395	7,183,917	11,564,312	1,972,456	317,995	2,290,451	3,634,951	200,087	5,467,236	9,302,275	1,227,012	(1,198,598)	28,414
6. 2023	XXX	XXX	XXX	XXX	1,708,429	1,708,429	XXX	749,050	2,141,117	2,890,168	XXX	XXX	XXX
7. Totals	4,380,395	7,183,917	11,564,312	1,972,456	2,026,424	3,998,880	3,634,951	949,138	7,608,354	12,192,442	1,227,012	(1,198,598)	28,414
8. Prior Year-End Surplus As Regards Policyholders	6,483,286										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 28.0	2. (16.7)	3. 0.2
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.4

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Amounts receivable under high deductible policies	12,738,560	1,280,263	11,458,297	13,255,858
2505.	State surcharges receivable	10,016,000	0	10,016,000	9,730,448
2506.	Suspense, undistributed payments	1,969,371	0	1,969,371	1,632,966
2507.	Ceded deposit asset	1,858,621	0	1,858,621	107,970
2508.	Assumed reinsurance receivable and payable	980,350	0	980,350	(39,380)
2509.	Other assets	913,905	0	913,905	914,189
2597.	Summary of remaining write-ins for Line 25 from overflow page	28,476,807	1,280,263	27,196,544	25,602,052

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Interest deposit liability	142,384	142,384
2505.	Retroactive reinsurance reserve ceded	(8,762,164)	(9,144,649)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(8,619,780)	(9,002,265)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Retroactive reinsurance gain/loss	(355,007)	(337,261)	(341,323)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(355,007)	(337,261)	(341,323)

Additional Write-ins for Schedule T Line 58

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004.	DEU Germany	XXX	432	(1,088)	0	0	0	0
58005.	CHN China	XXX	210	210	0	0	0	0
58006.	GBR United Kingdom	XXX	1	0	9,326	0	266,946	281,248
58007.	ZZZ Other Alien	XXX	0	1	92,870	525	2,215,043	2,241,866
58008.	BRA Brazil	XXX	0	0	0	91,615	250,000	250,000
58009.	FRA France	XXX	0	0	0	0	115,000	115,000
58010.	BRB Barbados	XXX	0	0	0	0	52,255	52,255
58011.	SGP Singapore	XXX	0	0	0	0	18,799	31,820
58012.	CHL Chile	XXX	0	0	105,624	0	1	396,000
58013.	AUS Australia	XXX	0	(219)	0	0	0	0
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	643	(1,096)	207,821	92,139	2,918,043	3,368,189

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	864,690,714	890,583,241
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	40,186,486	31,726,457
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	3,993,986
5.	Deduct amounts received on disposals	0	10,536,615
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	10,509,535
8.	Deduct current year's depreciation	30,830,134	40,566,819
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	874,047,065	864,690,714
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	874,047,065	864,690,714

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,548,061,413	1,212,245,107
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	18,261,254	91,303,894
	2.2 Additional investment made after acquisition	248,730,718	293,346,843
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(10,129,689)	73,572,578
6.	Total gain (loss) on disposals	(1,357,723)	(1,347,892)
7.	Deduct amounts received on disposals	39,627,655	100,643,628
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(271,407)	(2,352,953)
10.	Deduct current year's other than temporary impairment recognized	0	18,062,536
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,763,666,912	1,548,061,413
12.	Deduct total nonadmitted amounts	24,659,660	26,161,803
13.	Statement value at end of current period (Line 11 minus Line 12)	1,739,007,252	1,521,899,610

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	17,389,732,167	17,231,685,662
2.	Cost of bonds and stocks acquired	2,166,239,369	2,667,468,711
3.	Accrual of discount	22,324,198	14,166,861
4.	Unrealized valuation increase (decrease)	(38,620,158)	(113,490,736)
5.	Total gain (loss) on disposals	(14,653,937)	(8,503,810)
6.	Deduct consideration for bonds and stocks disposed of	2,031,939,962	2,323,809,375
7.	Deduct amortization of premium	28,282,681	51,397,176
8.	Total foreign exchange change in book/adjusted carrying value	74,496	(959,141)
9.	Deduct current year's other than temporary impairment recognized	10,019,543	28,956,467
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,289,476	3,527,639
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,457,143,424	17,389,732,167
12.	Deduct total nonadmitted amounts	10,092,738	10,092,329
13.	Statement value at end of current period (Line 11 minus Line 12)	17,447,050,686	17,379,639,838

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	12,024,097,647	580,945,729	536,644,125	40,496,035	11,855,954,041	12,024,097,647	12,108,895,287	12,005,102,550
2.	NAIC 2 (a)	2,639,589,293	57,431,776	37,583,039	(36,298,155)	2,610,505,102	2,639,589,293	2,623,139,875	2,554,567,836
3.	NAIC 3 (a)	384,572,853	2,982,500	7,362,685	(10,197,813)	402,681,004	384,572,853	369,994,855	427,632,752
4.	NAIC 4 (a)	242,254,883	1,710,000	12,082,222	(2,102,522)	265,112,318	242,254,883	229,780,138	230,436,716
5.	NAIC 5 (a)	46,248,020	0	2,999,542	(2,370,179)	42,724,934	46,248,020	40,878,298	44,143,633
6.	NAIC 6 (a)	12,283,376	0	0	89,907	12,292,354	12,283,376	12,373,284	12,101,902
7.	Total Bonds	15,349,046,072	643,070,005	596,671,614	(10,382,727)	15,189,269,755	15,349,046,072	15,385,061,737	15,273,985,389
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	1,733,600	0	445,000	33,200	1,743,800	1,733,600	1,321,800	1,599,400
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,733,600	0	445,000	33,200	1,743,800	1,733,600	1,321,800	1,599,400
15.	Total Bonds and Preferred Stock	15,350,779,672	643,070,005	597,116,614	(10,349,527)	15,191,013,555	15,350,779,672	15,386,383,537	15,275,584,789

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

NAIC 1 $ 2,955,050 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,955,050	XXX	2,949,320	30,500	28,921

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,437,305	0
2.	Cost of short-term investments acquired	2,949,320	4,953,172
3.	Accrual of discount	7,281	845
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(8,322)
6.	Deduct consideration received on disposals	3,401,351	1,489,649
7.	Deduct amortization of premium	37,504	18,742
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,955,050	3,437,305
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,955,050	3,437,305

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	88,215,825	30,502,949
2.	Cost of cash equivalents acquired	3,188,923,671	3,272,159,699
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,882,695,765	3,214,446,824
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	394,443,731	88,215,825
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	394,443,731	88,215,825

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Other real estate properties								
Commercial industrial properties								
21 warehouses and land located at various addresses	Denver	CO	05/26/1993		0	0	0	867,699
35 warehouses and land located at various addresses	Saint Paul	MN	12/31/1990		0	0	0	6,724,162
344 Duffy Avenue	Hicksville	NY	12/29/2020		0	0	0	41,739
14 warehouses/office showrooms and land located at Plymouth Business Center	Plymouth	MN	04/01/1992		0	0	0	41,400
9 warehouses and land located at 1885 Beaver Ruin Road	Norcross	GA	03/18/1994		0	0	0	1,473,912
8 warehouses and land located at various addresses	Memphis	TN	12/10/1996		0	0	0	16,081
13 warehouses and land located at 6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996		0	0	0	4,139,501
12 warehouses and land located at aarious addresses	Houston	TX	02/20/1997		0	0	0	533,292
12 warehouses and land located at 2042 W. Winton	Hayward	CA	06/15/1998		0	0	0	1,842,302
5 warehouses and land located at various addresses	Tampa/St. Petersburg	FL	03/22/2004		0	0	0	42,620
Commercial office properties 706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	12/31/1991		0	0	0	972,410
3300 Fernbrook Lane	Plymouth	MN	04/01/1992		0	0	0	387,415
920, 930, & 950 De Guigne Dr	Sunnyvale	CA	05/30/2013		0	0	0	34,000
5401 West Kennedy	Tampa	FL	03/31/1998		0	0	0	84,600
2525 West 190th Street	Torrance	CA	12/31/1990		0	0	0	84,263
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998		0	0	0	40,721
19801 SW 72nd Street	Tualatin	OR	10/01/1998		0	0	0	171,198
3001 Butterfield Road	Oakbrook	IL	05/12/1999		0	0	0	23,506
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006		0	0	0	285,518
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013		0	0	0	59,339
7045 College Blvd	Overland Park	KS	08/05/2015		0	0	0	82,022
Commercial retail properties, buildings and land located at 1550 Rosecrans Avenue	Manhattan Beach	CA	12/29/1993		0	0	0	55,625
9780 So. Meridian Blvd.	Denver	CO	12/21/2006		0	0	0	24,344
4440 El Camino Real	Los Altos	CA	06/27/2012		0	0	0	24,500
					0	0	0	0
					0	0	0	0
0199999. Acquired by Purchase					0	0	0	18,052,169
0399999 - Totals					0	0	0	18,052,169

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
12 Warehouses and Land located at 2042 W. Winton	Hayward	CA	08/31/2023	Written Off Fully Depreciated	717	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12 Warehouses and Land located at Variouis Addresses	Houston	TX	08/31/2023	Written Off Fully Depreciated	39	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19801 SW 72nd Street	Tualatin	OR	08/30/2023	Written Off Fully Depreciated	236	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5401 West Kennedy	Tampa	FL	09/30/2023	Written Off Fully Depreciated	48,137	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9780 So. Meridian Blvd	Denver	CO	09/30/2023	Written Off Fully Depreciated	1,618,382	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3001 Butterfield Road	Oakbrook	IL	09/30/2023	Written Off Fully Depreciated	347,774	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Property Disposed					2,015,285	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999 - Totals					2,015,285	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												
	Ironwood Capital Partners V LP	Avon	CT	Ironwood Capital Advisors		03/30/2022	2	0	1,035,215	0	7,451,783	2.580
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,035,215	0	7,451,783	XXX
Joint Venture Interests - Common Stock - Unaffiliated												
	Apollo Investment Fund X, L.P.	New York	NY	Apollo Capital Management		09/29/2022	3	0	4,808,021	0	20,191,979	0.400
	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners		11/03/2022	3	0	2,035,585	0	14,000,000	0.970
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital		10/17/2019	3	0	108,781	0	4,946,983	9.450
	BBH Capital Partners VI, L.P.	New York	NY	BBH Capital Partners		04/20/2021	3	0	1,080,417	0	4,243,171	1.210
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group		03/29/2019	3	0	74,995	0	8,439,561	0.080
	BRS & Co. IV, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.		12/22/2017	3	0	31,008	0	4,988,184	10.340
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group		12/21/2018	3	0	795,689	0	5,655,575	0.210
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	9,879	0	1,061,531	0.130
	Cornell Capital Partners II LP	New York	NY	Cornell Capital Partners		11/05/2021	3	0	3,150,000	0	6,600,000	1.730
	Excellere Capital Fund IV, L.P.	Denver	CO	Excellere Partners		05/20/2021	3	0	1,382,315	0	11,146,819	2.210
	FPE Fund III LP	London	GBR	FPE Capital LLP		08/06/2021	3	0	1,648,970	0	10,726,454	8.080
	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Management		05/27/2021	3	0	361,418	0	11,683,844	4.650
	GHK Fund I LP	Greenwich	CT	GHK Capital Partners		11/09/2021	3	0	1,404,680	0	5,182,530	2.860
	Green Equity Investors IX, L.P.	Los Angeles	CA	Leonard Green & Partners		03/01/2022	3	0	240,407	0	24,759,593	0.350
	HealthEdge Investment Fund IV (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners		04/22/2022	3	0	600,000	0	12,300,000	9.570
	Heartwood Partners IV, LP	Norwalk	CT	Heartwood Partners		02/10/2022	3	0	(1,613)	0	7,353,467	2.070
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham		03/01/2019	3	0	288,918	0	4,261,007	3.090
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	500,903	0	3,665,822	0.610
	Kelso Investment Associates XI, L.P.	New York	NY	Kelso & Company		02/08/2023	3	0	755,562	0	11,782,841	0.670
	Kester Capital III LP	London	GBR	Kester Capital LLP		03/01/2023	3	0	913,205	0	10,760,638	14.140
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management		12/06/2019	3	0	150,000	0	3,378,599	0.980
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners		02/07/2014	3	0	2,300	0	4,643,777	2.780
	Pitango HealthTech Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital		09/19/2019	1	0	500,000	0	2,250,000	7.040
	Pitango Venture Capital Fund VIII, L.P.	Herzliya	ISR	Pitango Venture Capital		01/23/2020	1	0	1,125,000	0	5,175,000	6.950
	Plug and Play Financial Services Fund I, L.P.	Sunnyvale	CA	Plug and Play		06/15/2023	1	0	750,000	0	4,250,000	16.360
	Rally Ventures Fund IV, L.P.	Menlo Park	CA	Rally Ventures		11/20/2020	1	0	600,000	0	9,300,000	6.630
	Sentinel Capital Partners VII, L.P.	New York	NY	Sentinel Capital Partners		07/14/2022	3	0	1,021,180	0	33,978,820	1.030
	Sentinel Junior Capital II, L.P.	New York	NY	Sentinel Capital Partners		07/14/2022	3	0	745,048	0	9,254,952	1.190
	Solamere Series IV Flagship Fund, LP	New York	NY	Solamere Capital		12/30/2022	3	0	1,962,581	0	17,219,079	2.850
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands		05/29/2019		0	54,831	0	284,313	4.440
	Stone-Goff Partners Fund IV	New York	NY	Stone-Goff Management, LLC		06/15/2023	3	0	(50,736)	0	3,394,425	2.990
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	0	105,815	0	10,999,938	2.170
	Trident IX, L.P.	Greenwich	CT	Stone Point Capital LLC		11/19/2021	3	0	2,754,755	0	10,719,404	0.380
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP		04/28/2021	3	0	(339,353)	0	9,859,331	3.640
	Viewpoint Ventures Fund I, LP	New York	NY	Viewpoint Ventures		07/28/2023	1	0	1,500,358	0	3,499,642	3.438
	VMG Catalyst II, L.P.	San Francisco	CA	VMG Equity Partners		02/02/2022	3	0	618,803	0	8,136,542	2.530
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	0	41,728	0	363,842	1.860
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners		02/17/2021	3	0	314,790	0	11,037,040	2.700
	WindRose Health Investors VI, L.P.	New York	NY	WindRose Health Investors		12/06/2021	3	0	2,338,542	0	17,685,454	3.850
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	34,384,784	0	349,180,156	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc		12/18/2019		0	203,834	0	1,232,164	2.470
	Bell Value-Add Fund VIII, LP	Wilmington	DE	Bell Partners,Inc		02/17/2023		0	1,081,874	0	18,808,253	1.770

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Blackstone Group		12/22/2015		0	(7,503)	0	8,642,928	0.720
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group		10/17/2019		0	1,144,123	0	8,998,724	0.510
	Blackstone Real Estate Partners X L.P.	Wilmington	DE	Blackstone Group		06/30/2022		0	93,750	0	24,067,027	0.070
	BREG Savannah Industrial Fund, LP	Wilmington	DE	Broe Real Estate Group		12/16/2020		0	1,038,095	0	22,057,143	12.240
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015		0	1,149,388	0	6,309,597	0.220
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		07/01/2021		0	1,168,879	0	21,285,175	0.310
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		05/01/2015		0	328,880	0	12,005,041	0.530
	Dermody Properties Industrial Fund III LP	Dover	DE	Dermody GP, LLC		09/22/2020		0	704,177	0	3,851,205	2.180
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	ElmTree Funds, LLC		10/05/2021		0	192,114	0	488,176	1.500
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation		12/31/2019		0	44,557	0	6,569,912	4.710
	High Street Real Estate Fund VII, L.P.	Wilmington	DE	High Street Logistics Properties, LLC		03/31/2022		0	1,056,701	0	0	4.860
	HSREF VII Venture, LLC	Wilmington	DE	High Street Logistics Properties, LLC		03/17/2023		0	8,823,529	0	0	7.840
	Noble Hospitality Fund V, L.P.	Wilmington	DE	Noble Investment Group		05/08/2023		0	3,331,684	0	11,668,316	1.880
	PCCP Credit X, LP	Dover	DE	PCCP, LLC		12/14/2021		0	1,835,781	0	9,989,553	3.780
	PIX MM Co-Invest, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		10/25/2021		0	471,698	0	13,066,038	9.430
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Prime Finance Partners		04/21/2022		0	2,104,000	0	10,340,000	1.380
	Prime Storage Fund III	Wilmington	DE	Prime Group Holdings		07/20/2022		0	1,108,916	0	14,757,432	1.890
	RCG Longview CenterSquare Debt Fund VII. L.P.	Anytown	DE	RCG Longview		08/07/2023		0	10,225,743	0	4,774,257	12.876
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/13/2022		0	226,154	0	5,848,354	3.640
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Tishman Speyer		12/29/2021		0	26,786	0	5,427,137	6.830
	TradeLane U.S. Properties Industrial Fund II, LP	Dover	DE	TradeLane Properties Fund GP, LLC		12/10/2021		0	3,161,250	0	188,387	3.750
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	39,514,409	0	210,374,819	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Aerospace & Defense Fund V, L.P..	Oklahoma City	OK	Acorn Growth Companies		08/13/2021		0	2,185,984	0	6,492,318	9.310
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Apollo Capital Management		02/07/2022		0	445,581	0	418,868	2.010
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Apollo Capital Management		12/17/2021		0	4,083,163	0	8,736,618	2.410
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017		0	71,539	0	1,557,220	0.130
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014		0	77,093	0	650,570	0.560
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018		0	38,597	0	2,109,146	0.300
	Five Elms V Q, L.P.	Kansas City	MO	Five Elms Capital Management		05/07/2021		0	260,283	0	4,877,383	1.310
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019		0	1,894,949	0	5,426,434	0.360
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	103,352	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	1,216	0	306,571	5.960
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp		07/24/2020		0	1,677,208	0	4,270,985	3.790
	Monarch Capital Partners VI LP	New York	NY	Monarch Alternative Capital		04/19/2023		0	1,000,000	0	15,000,000	2.290
	MSA Acceleration Partners, L.P.	Santa Monica	CA	MSA Acceleration Partners		05/31/2022		0	1,225,790	0	13,861,969	1.760
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners		10/12/2011		0	15,977	0	91,051	0.800
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management		05/12/2020		0	2,010	0	7,129,711	5.330
	Pitango Growth Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital		03/23/2020		0	400,000	0	800,000	2.540
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020		0	76,858	0	6,122,694	3.660
	Shamrock Capital Content Fund III, L.P.	Los Angeles	CA	Shamrock Capital		07/29/2022		0	80,706	0	14,680,600	2.470
	Staple Street Capital III, L.P.	New York	NY	Staple Street Capital Partners		10/09/2020		0	1,102,410	0	13,577,665	5.800
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013		0	179,169	0	258,745	1.510
	Transom Capital Fund IV, LP	El Segundo	CA	Transom Capital Group		06/23/2022		0	3,809,483	0	16,190,517	8.890
	Vintage Secondary Fund V, L.P.	Herzliya Pituach	ISR	Vintage Investment Partners		10/08/2021		0	300,000	0	4,225,000	1.540
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013		0	95,685	0	1,894,527	2.250
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners		12/31/2009		0	(15,652)	0	2,793	0.920
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016		0	8,270	0	9,286	1.610

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2599999. Joint Venture Interests - Other - Unaffiliated								0	19,119,672	0	128,807,512	XXX
6099999. Total - Unaffiliated								0	94,054,080	0	695,814,271	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	94,054,080	0	695,814,271	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 - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	Willow Tree Fund I, LP	New York	NY		03/20/2019	07/27/2023	84,500	0	0	0	0	0	0	84,500	84,500	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							84,500	0	0	0	0	0	0	84,500	84,500	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Aquiline Financial Services Fund V L.P.	New York	NY	Distribution	11/03/2022	09/29/2023	28,260	0	0	0	0	0	0	28,260	28,260	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	08/14/2023	268,399	0	0	0	0	0	0	268,399	268,399	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	07/04/2023	29,858	0	0	0	0	0	0	29,858	29,858	0	0	0	0
	Element Partners II, L.P.	Radnor	PA	Distribution	04/25/2008	07/14/2023	351,676	0	0	0	0	0	0	351,676	351,676	0	0	0	0
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Distribution	10/18/2019	08/30/2023	3,202	0	0	0	0	0	0	3,202	3,202	0	0	0	0
	Heartwood Partners IV, LP	Norwalk	CT	Distribution	02/10/2022	08/23/2023	(1,613)	0	0	0	0	0	0	(1,613)	(1,613)	0	0	0	0
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Distribution	03/01/2019	09/28/2023	37,865	0	0	0	0	0	0	37,865	37,865	0	0	0	0
	JFL Equity Investors III, L.P.	New York	NY	Distribution	09/30/2010	07/24/2023	(43,575)	0	0	0	0	0	0	(43,575)	(43,575)	0	0	0	0
	TruArc Fund IV, LP	New York	NY	Distribution	04/28/2021	09/13/2023	(339,353)	0	0	0	0	0	0	(339,353)	(339,353)	0	0	0	0
	VMG Partners V, L.P.	San Francisco	CA	Distribution	02/17/2021	09/29/2023	125,234	0	0	0	0	0	0	125,234	125,234	0	0	0	0
	WindRose Health Investors VI, L.P.	New York	NY	Distribution	12/06/2021	08/09/2023	59,491	0	0	0	0	0	0	59,491	59,491	0	0	0	0
	Shasta Ventures, L.P.	Menlo Park	CA	Liquidation	01/25/2005	09/29/2023	59,956	77	0	0	0	77	0	60,033	59,361	0	(672)	(672)	155
1999999. Joint Venture Interests - Common Stock - Unaffiliated							579,399	77	0	0	0	77	0	579,476	578,804	0	(672)	(672)	155
Joint Venture Interests - Common Stock - Affiliated																			
	Fog City Fund LLC	Eden Prairie	MN	Distribution	10/25/2000	09/30/2023	272,718	0	0	0	0	0	0	272,718	272,718	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							272,718	0	0	0	0	0	0	272,718	272,718	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Distribution	12/22/2015	09/28/2023	852,029	0	0	0	0	0	0	852,029	852,029	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	09/29/2023	563,882	0	0	0	0	0	0	563,882	563,882	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
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Distribution	04/19/2019	08/08/2023	28,348	0	0	0	0	0	0	28,348	28,348	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	09/27/2023	2,047,906	0	0	0	0	0	0	2,047,906	2,047,906	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	08/01/2023	31,901	0	0	0	0	0	0	31,901	31,901	0	0	0	0
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	Distribution	10/05/2021	07/31/2023	2,507,933	0	0	0	0	0	0	2,507,933	2,507,933	0	0	0	0
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Distribution	12/31/2019	09/20/2023	44,557	0	0	0	0	0	0	44,557	44,557	0	0	0	0
	Madison Ave LLC	New York	NY	Distribution	02/08/1995	09/15/2023	(2,618,750)	0	0	0	0	0	0	(2,618,750)	(2,618,750)	0	0	0	0
	PCCP Credit X, LP	Dover	DE	Distribution	12/14/2021	09/29/2023	66,729	0	0	0	0	0	0	66,729	66,729	0	0	0	0
	PIX MM Co-Invest, L.P.	Wilmington	DE	Distribution	10/25/2021	09/28/2023	2,187	0	0	0	0	0	0	2,187	2,187	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Distribution	11/20/2020	09/21/2023	(19,221)	0	0	0	0	0	0	(19,221)	(19,221)	0	0	0	0
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Distribution	04/21/2022	07/05/2023	(20,164)	0	0	0	0	0	0	(20,164)	(20,164)	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Distribution	09/13/2019	09/29/2023	368,799	0	0	0	0	0	0	368,799	368,799	0	0	0	0
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Distribution	12/29/2021	07/28/2023	107,867	0	0	0	0	0	0	107,867	107,867	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,964,004	0	0	0	0	0	0	3,964,004	3,964,004	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Distribution	12/17/2021	08/09/2023	120,522	0	0	0	0	0	0	120,522	120,522	0	0	0	0
	Content Partners Fund 3 LP	Los Angeles	CA	Distribution	04/10/2014	08/21/2023	124,297	0	0	0	0	0	0	124,297	124,297	0	0	0	0
	Encap Energy Capital Fund X, L.P.	Houston	TX	Distribution	03/05/2015	09/29/2023	3,134,612	0	0	0	0	0	0	3,134,612	3,134,612	0	0	0	0
	Encap Energy Capital Fund XI, L.P.	Houston	TX	Distribution	05/31/2017	09/29/2023	211,125	0	0	0	0	0	0	211,125	211,125	0	0	0	0
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	Distribution	05/07/2012	09/07/2023	193,302	0	0	0	0	0	0	193,302	193,302	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	09/15/2023	1,793,652	0	0	0	0	0	0	1,793,652	1,793,652	0	0	0	0
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	Distribution	01/16/2018	09/18/2023	542,021	0	0	0	0	0	0	542,021	542,021	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	08/29/2023	(8)	0	0	0	0	0	0	(8)	(8)	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	09/29/2023	1,479,812	0	0	0	0	0	0	1,479,812	1,479,812	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	09/12/2023	116,780	0	0	0	0	0	0	116,780	116,780	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	09/26/2023	123,147	0	0	0	0	0	0	123,147	123,147	0	0	0	0
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	07/10/2023	307,306	0	0	0	0	0	0	307,306	307,306	0	0	0	0
	Petrichor Opportunities Fund I LP	New York	NY	Distribution	05/12/2020	07/20/2023	73,292	0	0	0	0	0	0	73,292	73,292	0	0	0	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Distribution	02/21/2020	07/28/2023	48,695	0	0	0	0	0	0	48,695	48,695	0	0	0	0
	Staple Street Capital III, L.P.	New York	NY	Distribution	10/09/2020	09/29/2023	33,494	0	0	0	0	0	0	33,494	33,494	0	0	0	0
	TPH Partners II, L.P.	Houston	TX	Distribution	12/18/2013	07/18/2023	172,999	0	0	0	0	0	0	172,999	172,999	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	07/07/2023	80	0	0	0	0	0	0	80	80	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	08/04/2023	(15,652)	0	0	0	0	0	0	(15,652)	(15,652)	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							8,459,477	0	0	0	0	0	0	8,459,477	8,459,477	0	0	0	0
6099999. Total - Unaffiliated							13,087,380	77	0	0	0	77	0	13,087,457	13,086,785	0	(672)	(672)	155
6199999. Total - Affiliated							272,718	0	0	0	0	0	0	272,718	272,718	0	0	0	0
6299999 - Totals							13,360,098	77	0	0	0	77	0	13,360,175	13,359,503	0	(672)	(672)	155

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
Bonds - U.S. Governments									
91282C-HM-6	U S TREASURY NOTES 4.500 2026 07		08/21/2023	NOMURA		17,895,998	18,000,000	83,641	1.A
36179X-VT-0	GNMA II PASS T #MA8726 5.500 2053 03		07/21/2023	GOLDMAN SACHS & CO		14,764,228	14,812,252	52,049	1.A
36179X-X6-8	GNMA II PASS T #MA8801 5.500 2053 04		07/25/2023	MORGAN STANLEY		9,877,235	9,919,860	39,404	1.A
36179Y-AR-5	GNMA II PASS T #MA9016 5.000 2053 07		07/25/2023	GOLDMAN SACHS & CO		9,811,719	10,000,000	36,111	1.A
3622AC-JE-1	GNMA II PASS T #786661 5.500 2053 04		07/26/2023	J P MORGAN CHASE SECURITIES INC		14,958,839	14,878,634	59,101	1.A
3622AC-JG-6	GNMA II PASS T #786663 5.500 2053 04		07/26/2023	J P MORGAN CHASE SECURITIES INC		9,966,731	9,921,773	40,927	1.A
3622AC-NE-6	GNMA II PASS T #786789 5.500 2053 04		07/05/2023	NOMURA SECURITIES INTL		20,059,375	20,000,000	58,056	1.A
38375B-ZA-3	GNR 2012-H27 HA CMO 2.000 2062 11		09/20/2023	PAR WRITE-UP		2,250	2,250	0	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12		09/20/2023	PAR WRITE-UP		39	39	0	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09		09/20/2023	PAR WRITE-UP		52,261	52,261	0	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12		09/20/2023	PAR WRITE-UP		78,385	78,385	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						97,467,060	97,665,454	369,289	XXX
Bonds - All Other Governments									
013051-ER-4	ALBERTA (PROVINCE OF) 4.150 2033 06		09/13/2023	TD SECURITIES		974,360	1,000,000	12,393	1.D FE
110709-EX-6	BRITISH COLUMBIA (PROVIN 6.350 2031 06		09/26/2023	TD SECURITIES		1,105,600	1,000,000	17,745	1.B FE
13509P-JQ-7	CANADA HOUSING TRUST 4.250 2028 12		09/15/2023	VARIOUS		9,988,900	10,000,000	0	1.A FE
135087-N9-1	CANADA TREASURY BONDS 2.750 2024 08		07/25/2023	LAURENTIAN BANK		976,300	1,000,000	13,260	1.A FE
40156H-YU-8	GUELPH (CITY OF) 2.250 2026 07		08/30/2023	NATIONAL BANK OF CANADA FINANCIAL		2,680,098	2,877,000	7,449	1.A FE
40649C-A4-8	HALTON REGIONAL MUNICIPA 4.900 2027 10		09/28/2023	RBC CAPITAL MARKETS CAD		1,078,682	1,080,000	0	1.A FE
40649C-A7-1	HALTON REGIONAL MUNICIPA 4.950 2030 10		09/28/2023	RBC CAPITAL MARKETS CAD		1,243,000	1,243,000	0	1.A FE
65355D-H3-2	NIAGARA REGIONAL MUNICIP 2.800 2031 07		08/01/2023	RBC CAPITAL MARKETS CAD		1,204,641	1,358,000	2,813	1.B FE
74814Z-FH-1	QUEBEC (PROVINCE OF) 1.500 2031 09		09/19/2023	LAURENTIAN BANK		3,192,240	4,000,000	3,288	1.D FE
748148-PZ-0	QUEBEC (PROVINCE OF) 8.500 2026 04		09/06/2023	VARIOUS		6,545,370	6,000,000	222,863	1.D FE
803854-KU-1	SASKATCHEWAN (PROVINCE O 3.900 2033 06		09/06/2023	TD SECURITIES		957,980	1,000,000	10,792	1.C FE
519388-FD-9	VILLE DE LAVAL 4.500 2025 06		07/27/2023	RBC CAPITAL MARKETS CAD		1,013,937	1,027,000	6,078	1.B Z
519388-FH-0	VILLE DE LAVAL 4.000 2033 06		08/30/2023	RBC CAPITAL MARKETS CAD		2,853,930	3,000,000	26,301	1.B Z
98704C-QZ-2	YORK ONTARIO REGIONAL MU 2.350 2027 06		07/27/2023	TD SECURITIES		1,850,800	2,000,000	6,696	1.A FE
62976Z-V5-8	CANADA NHA PAS #97526349 3.119 2028 08		09/27/2023	TD SECURITIES		933,770	1,000,000	2,426	1.A
0309999999. Subtotal - Bonds - All Other Governments						36,599,608	37,585,000	332,104	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
521841-L4-6	LEANDER ISD GO S2023 5.000 2048 02		08/03/2023	FHN FINANCIAL		24,595,542	22,880,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						24,595,542	22,880,000	0	XXX
Bonds - U.S. Special Revenues									
3133KP-QV-3	FHLMC PASS THR #RA7668 4.000 2052 07		08/08/2023	GOLDMAN SACHS & CO		21,849,397	23,478,197	23,478	1.A
3133KP-UU-0	FHLMC PASS THR #RA7795 5.000 2052 08		08/10/2023	SANTANDER INVESTMENTS		10,721,556	10,982,387	19,829	1.A
3132D6-ER-7	FHLMC PASS THR #SB8244 5.500 2038 07		08/16/2023	WELLS FARGO SECURITIES		23,442,777	23,490,493	57,421	1.A
3132DN-QB-2	FHLMC PASS THR #SD1350 4.500 2052 07		07/20/2023	NOMURA SECURITIES INTL		12,631,347	13,090,538	37,635	1.A
3132DP-M9-6	FHLMC PASS THR #SD2184 6.000 2053 01		07/06/2023	WELLS FARGO SECURITIES		19,073,677	19,043,921	28,566	1.A
3132DV-ML-6	FHLMC PASS THR #SD7563 4.500 2053 05		08/09/2023	MIZUHO INTERNATIONAL PLC		16,063,138	16,629,583	20,787	1.A
3140QS-UC-3	FNMA PASS THRU #CB6878 6.000 2053 08		08/14/2023	SANTANDER INVESTMENTS		24,862,939	24,874,599	62,187	1.A
3140XL-PS-1	FNMA PASS THRU #FS4932 6.000 2053 06		07/07/2023	MORGAN STANLEY		14,953,351	14,892,849	24,821	1.A
3140XL-UG-1	FNMA PASS THRU #FS5082 5.000 2053 02		08/28/2023	CITIGROUP GLOBAL MARKETS		11,599,030	11,886,916	47,878	1.A
3140XL-VF-2	FNMA PASS THRU #FS5113 5.500 2053 07		07/14/2023	MORGAN STANLEY		19,874,950	19,865,638	51,595	1.A
3140XM-FP-6	FNMA PASS THRU #FS5573 6.000 2053 08		08/21/2023	MIZUHO INTERNATIONAL PLC		20,096,875	20,000,000	73,333	1.A
31418E-L5-7	FNMA PASS THRU #MA4847 6.000 2052 11		08/03/2023	BARCLAYS CAPITAL INC		26,979,134	26,903,468	26,903	1.A
31418E-L8-1	FNMA PASS THRU #MA4850 5.000 2037 11		07/18/2023	BAS-MERRILL LYNCH		17,334,341	17,357,394	45,804	1.A

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
0909999999. Subtotal - Bonds - U.S. Special Revenues						239,482,512	242,495,983	520,239	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00751Y-AE-6	ADVANCE AUTO PARTS 3.900 2030 04		09/19/2023	RBC CAPITAL MARKETS		993,444	1,200,000	20,280	2.B FE
045054-AR-4	ASHTEAD CAPITAL INC (144 5.950 2033 10	C	07/24/2023	BAS-MERRILL LYNCH		2,997,360	3,000,000	0	2.B FE
053332-BE-1	AUTOZONE INC 5.050 2026 07		07/18/2023	BAS-MERRILL LYNCH		2,996,340	3,000,000	0	2.B FE
105340-AR-4	BRANDYWINE OPERATING PAR 7.800 2028 03		09/19/2023	SUMRIDGE PARTNERS LLC		1,017,500	1,100,000	1,430	3.A FE
115637-AU-4	BROWN-FORMAN 4.750 2033 04		08/03/2023	VARIOUS		18,700,819	18,563,000	294,426	1.G FE
233852-AH-5	DAIMLER TRUCK FINANCE CA 5.770 2028 09		09/18/2023	BAS-MERRILL LYNCH		999,610	1,000,000	0	2.A FE
233852-AJ-1	DAIMLER TRUCK FINANCE CA 5.810 2026 09		09/19/2023	SCOTIA CAPITAL		997,900	1,000,000	0	2.A FE
29103C-AA-6	EMERALD DEBT MERGER (144 6.625 2030 12		09/05/2023	CITIGROUP GLOBAL MARKETS		1,965,000	2,000,000	39,750	3.C FE
26884T-AV-4	ERAC USA FINANCE LLC (14 4.600 2028 05		07/20/2023	TRUIST SECURITIES		4,891,850	5,000,000	53,028	2.A FE
404030-AJ-7	H&E EQUIPMENT SERVICES (3.875 2028 12		09/22/2023	JEFFERIES & CO INC		1,710,000	2,000,000	21,743	4.A FE
427866-BJ-6	HERSHEY COMPANY 4.500 2033 05		08/29/2023	CITIGROUP GLOBAL MARKETS		9,309,374	9,538,000	139,493	1.F FE
501889-AC-3	LKQ CORP (144A) 5.750 2028 06		07/12/2023	HSBC		4,997,200	5,000,000	39,931	2.C FE
502431-AQ-2	L3HARRIS TECH INC 5.400 2033 07		07/27/2023	BAS-MERRILL LYNCH		4,994,650	5,000,000	0	2.B FE
571676-AV-7	MARS INC (144A) 4.750 2033 04		07/12/2023	MUFG SECURITIES AMERICAS INC		2,976,210	3,000,000	33,250	1.E FE
58013M-FN-9	MCDONALDS CORP 3.300 2025 07		08/22/2023	BAS-MERRILL LYNCH		10,921,267	11,327,000	55,030	2.A FE
59217G-GU-7	MET LIFE GLOBAL FUNDING 1.550 2031 01		08/01/2023	BARCLAYS CAPITAL INC		3,896,550	5,000,000	5,597	1.D FE
665228-L@-9	NORTHERN ILLINOIS GAS CO 5.280 2030 07		07/11/2023	SCOTIA CAPITAL		4,000,000	4,000,000	0	1.D Z
68389X-BM-6	ORACLE CORP 2.650 2026 07		07/25/2023	GOLDMAN SACHS & CO		1,228,234	1,320,000	1,166	2.B FE
6944PL-2W-8	PACIFIC LIFE GLOBAL FUND 5.500 2026 08		08/23/2023	J P MORGAN CHASE SECURITIES INC		12,995,450	13,000,000	0	1.D FE
69351U-BA-0	PPL ELECTRIC UTILITIES 5.000 2033 05		08/29/2023	VARIOUS		13,575,428	13,650,000	291,563	1.E FE
74153W-CT-4	PRICOA GLOBAL FUNDING 1 5.550 2026 08		08/28/2023	VARIOUS		11,344,415	11,300,000	1,943	1.D FE
74456Q-CH-7	PUBLIC SERVICE ELECTRIC 1.900 2031 08		08/30/2023	BAS-MERRILL LYNCH		2,396,340	3,000,000	2,533	1.F FE
760759-AT-7	REPUBLIC SERVICES INC 3.950 2028 05		08/22/2023	VARIOUS		7,577,750	8,031,000	87,237	2.A FE
78409V-BF-0	S&P GLOBAL INC 4.750 2028 08		08/30/2023	VARIOUS		3,617,947	3,661,000	14,491	1.G FE
883556-CV-2	THERMO FISHER SCIENTIFIC 4.953 2026 08		08/07/2023	BNP PARIBAS		20,000,000	20,000,000	0	1.G FE
883556-CX-8	THERMO FISHER SCIENTIFIC 5.086 2033 08		08/28/2023	VARIOUS		18,929,940	19,000,000	32,211	1.G FE
892331-AR-0	TOYOTA MOTOR CORP 5.123 2033 07	C	07/07/2023	BARCLAYS CAPITAL INC		2,006,340	2,000,000	0	1.E FE
94106L-BV-0	WASTE MANAGEMENT INC 4.875 2029 02		07/27/2023	BARCLAYS CAPITAL INC		4,965,700	5,000,000	0	1.G FE
969457-CH-1	WILLIAMS COMPANIES INC 5.400 2026 03		08/07/2023	TD SECURITIES		5,009,050	5,000,000	118,500	2.B FE
01626P-AS-5	ALIMENTATION COUCHE - TA 5.592 2030 09		09/21/2023	DESJARDINS SECURITIES		1,000,000	1,000,000	0	2.A FE
13607L-PY-3	CANADIAN IMPERIAL BANK 5.500 2028 01		07/11/2023	CIBC WORLD MARKETS		2,998,470	3,000,000	0	1.F FE
12593C-AV-3	CPPIB CAPITAL INC 3.250 2028 03		09/05/2023	SCOTIA CAPITAL		955,810	1,000,000	356	1.A FE
12593C-AW-1	CPPIB CAPITAL INC 4.750 2033 06		09/26/2023	SCOTIA CAPITAL		997,530	1,000,000	0	1.A FE
25675T-AQ-0	DOLLARAMA INC 5.533 2028 09		09/22/2023	TD SECURITIES		1,000,000	1,000,000	0	2.B Z
31430W-ZM-9	FED CAISSES DESJARDINS 5.475 2028 08		08/15/2023	CIBC WORLD MARKETS		999,010	1,000,000	150	1.G FE
438121-BE-4	HONDA CANADA FINANCE 5.730 2028 09	B	09/21/2023	BANK OF MONTREAL		1,000,000	1,000,000	0	1.G FE
63306A-HP-4	NATIONAL BANK OF CANADA 5.219 2028 06		08/01/2023	VARIOUS		1,987,190	2,000,000	14,156	1.G FE
000000-00-0	PSP CAPITAL INC 4.400 2030 12		08/24/2023	TD SECURITIES		999,140	1,000,000	0	1.A FE
000000-00-0	PSP CAPITAL INC 4.150 2033 06		09/07/2023	DESJARDINS SECURITIES		978,610	1,000,000	8,868	1.A FE
69363T-AM-4	PSP CAPITAL INC 3.000 2025 11		08/30/2023	RBC CAPITAL MARKETS CAD		962,260	1,000,000	9,781	1.A FE
775109-CW-9	ROGERS COMMUNICATIONS 5.800 2030 09		09/07/2023	TD SECURITIES		999,320	1,000,000	0	2.C FE
89117G-X5-1	TORONTO-DOMINION BANK 5.491 2028 09		09/05/2023	TD SECURITIES		1,000,000	1,000,000	0	1.E FE
892329-BU-6	TOYOTA CREDIT CANADA INC 5.290 2026 07	B	07/05/2023	BMO CAPITAL MARKETS		999,750	1,000,000	0	1.E FE
918423-BD-5	VW CREDIT CANADA 5.750 2026 09	B	09/13/2023	RBC CAPITAL MARKETS CAD		999,780	1,000,000	0	1.G FE
067316-AF-6	BACARDI LTD (144A) 4.700 2028 05	D	08/30/2023	BAS-MERRILL LYNCH		5,827,802	6,025,000	83,379	2.C FE
055450-AH-3	BHP BILLITON FINANCE USA 6.420 2026 03	D	08/29/2023	J P MORGAN CHASE SECURITIES INC		6,168,540	6,000,000	192,600	1.F FE
822582-BD-3	SHELL INTERNATIONAL FIN 3.250 2025 05	D	07/24/2023	WELLS FARGO SECURITIES		14,532,600	15,000,000	101,563	1.D FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
822582-BX-9	SHELL INTERNATIONAL FIN 2.500 2026 09	D	08/22/2023	VARIOUS		9,982,815	10,797,000	121,466	1.D FE
46655K-AD-8	JPMMT 2022-6 A3 CMO 3.000 2052 11		07/19/2023	BAS-MERRILL LYNCH		5,575,668	6,576,534	10,961	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						241,975,962	248,088,534	1,796,882	XXX
2509999997. Total - Bonds - Part 3						640,120,685	648,714,972	3,018,514	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						640,120,685	648,714,972	3,018,514	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									
03064D-10-8	AMERICOLD REALTY TRUST		08/29/2023	MERRILL LYNCH NORTH AMERICA ALGO 161	2,039.000	67,657		0	
03750L-10-9	APARTMENT INCOME REIT CORP		08/29/2023	VARIOUS	12,594.000	432,006		0	
053484-10-1	AVALONBAY COMMUNITIES INC		08/16/2023	VARIOUS	16,209.000	2,965,573		0	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		09/29/2023	VARIOUS	89,190.000	1,970,845		0	
133131-10-2	CAMDEN PROPERTY TRUST		08/15/2023	VARIOUS	6,281.000	677,700		0	
253868-10-3	DIGITAL REALTY TRUST INC		09/29/2023	WELLS FARGO NORTH AMERICA ALGO 250	611.000	74,615		0	
26884U-10-9	EPR PROPERTIES		08/29/2023	PIPER SANDLER & CO NORTH AMERICA CASH 44	15,332.000	675,708		0	
292104-10-6	EMPIRE STATE REALTY TRUST INC		09/05/2023	VARIOUS	85,786.000	748,252		0	
29444U-70-0	EQUINIX INC		09/26/2023	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	330.000	240,110		0	
297178-10-5	ESSEX PROPERTY TRUST INC		09/29/2023	VARIOUS	1,952.000	441,635		0	
30225T-10-2	EXTRA SPACE STORAGE INC		06/06/2023	MERGER	29,952.070	3,321,379		0	
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		07/18/2023	ROBERT W BAIRD & CO. NORTH AMERICA CASH	14,432.000	381,216		0	
431284-10-8	HIGHWOODS PROPERTIES INC		09/27/2023	VARIOUS	53,035.000	1,157,969		0	
46187W-10-7	INVITATION HOMES INC		09/29/2023	VARIOUS	69,999.000	2,406,106		0	
49427F-10-8	KILROY REALTY CORP		09/12/2023	VARIOUS	44,713.000	1,559,168		0	
49803T-30-0	KITE REALTY GROUP TRUST		07/18/2023	VARIOUS	5,071.000	115,180		0	
554382-10-1	MACERICH COMPANY		09/29/2023	VARIOUS	24,554.000	289,646		0	
74460D-10-9	PUBLIC STORAGE INC		08/29/2023	VARIOUS	15,261.000	4,239,295		0	
756109-10-4	REALTY INCOME CORP		08/16/2023	VARIOUS	62,189.000	3,624,446		0	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		08/29/2023	PIPER SANDLER & CO NORTH AMERICA CASH 44	11,224.000	149,339		0	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		09/27/2023	VARIOUS	14,333.000	748,620		0	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		09/29/2023	VARIOUS	22,104.000	1,856,470		0	
828806-10-9	SIMON PROPERTY GROUP INC		09/26/2023	VARIOUS	1,771.000	199,773		0	
82981J-10-9	SITE CENTERS CORP		09/29/2023	VARIOUS	125,054.000	1,682,408		0	
84860W-30-0	SPIRIT REALTY CAPITAL INC		07/18/2023	ROBERT W BAIRD & CO. NORTH AMERICA CASH	8,142.000	334,190		0	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		07/18/2023	PIPER SANDLER & CO NORTH AMERICA CASH 44	10,812.000	109,583		0	
925652-10-9	VICI PROPERTIES INC		09/29/2023	WELLS FARGO NORTH AMERICA ALGO 250	18,039.000	530,688		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						30,999,576	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						30,999,576	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						30,999,576	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						30,999,576	XXX	0	XXX
6009999999 - Totals						671,120,261	XXX	3,018,514	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-BJ-9	U S TREASURY NOTES .750		09/08/2023	BARCLAYS GLOBAL		9,396,799	11,000,000	10,596,138	10,697,950	0	40,304	0	40,304	0	10,738,253	0	(1,341,454)	(1,341,454)	91,916	01/31/2028	1.A
91282C-BJ-9	U S TREASURY NOTES .750		08/09/2023	WELLS FARGO SECURITIES		32,691,748	38,000,000	36,671,246	37,006,094	0	116,165	0	116,165	0	37,122,259	0	(4,430,511)	(4,430,511)	292,745	01/31/2028	1.A
91282C-BS-9	U S TREASURY NOTES 1.250		09/12/2023	BAS-MERRILL LYNCH		33,859,791	39,000,000	38,834,101	38,873,642	0	16,484	0	16,484	0	38,890,126	0	(5,030,335)	(5,030,335)	464,857	03/31/2028	1.A
91282C-CH-2	U S TREASURY NOTES 1.250		08/30/2023	WELLS FARGO SECURITIES		26,882,709	31,000,000	30,788,084	30,824,779	0	20,461	0	20,461	0	30,845,240	0	(3,962,531)	(3,962,531)	452,785	06/30/2028	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		09/20/2023	PAID ON PRINCIPAL		23,989	23,989	23,550	23,251	0	738	0	738	0	23,989	0	0	0	399	09/20/2046	1.A
36179S-NT-0	GNMA II PASS #MA4002 2.500		09/20/2023	PAID ON PRINCIPAL		318,517	318,517	313,562	311,886	0	6,631	0	6,631	0	318,517	0	0	0	5,217	10/20/2046	1.A
36179S-SN-8	GNMA II PASS #MA4125 2.500		09/20/2023	PAID ON PRINCIPAL		256,357	256,357	251,469	249,635	0	6,722	0	6,722	0	256,357	0	0	0	4,313	12/20/2046	1.A
36179T-G3-3	GNMA II PASS #MA4718 3.000		09/20/2023	PAID ON PRINCIPAL		59,566	59,566	60,529	61,040	0	(1,474)	0	(1,474)	0	59,566	0	0	0	1,172	09/20/2047	1.A
36179X-VT-0	GNMA II PASS #MA8726 5.500		09/20/2023	PAID ON PRINCIPAL		146,191	146,191	145,717	145,717	0	474	0	474	0	146,191	0	0	0	1,041	03/20/2053	1.A
36179X-X6-8	GNMA II PASS #MA8801 5.500		09/20/2023	PAID ON PRINCIPAL		77,887	77,887	77,553	77,553	0	335	0	335	0	77,887	0	0	0	518	04/20/2053	1.A
36179X-5H-5	GNMA II PASS #MA8948 5.500		09/20/2023	PAID ON PRINCIPAL		141,897	141,897	142,135	142,135	0	(238)	0	(238)	0	141,897	0	0	0	1,322	06/20/2053	1.A
36179Y-AR-5	GNMA II PASS #MA9016 5.000		09/20/2023	PAID ON PRINCIPAL		46,791	46,791	45,910	45,910	0	881	0	881	0	46,791	0	0	0	306	07/20/2053	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		09/20/2023	PAID ON PRINCIPAL		64,439	64,439	67,107	67,389	0	(2,951)	0	(2,951)	0	64,439	0	0	0	1,500	01/20/2042	1.A
36202C-HM-8	GNMA II PASS #2036 8.000		09/20/2023	PAID ON PRINCIPAL		155	155	158	156	0	0	0	0	0	155	0	0	0	8	07/20/2025	1.A
36202C-K7-7	GNMA II PASS #2118 7.500		09/20/2023	PAID ON PRINCIPAL		2,309	2,309	2,348	2,315	0	(5)	0	(5)	0	2,309	0	0	0	116	11/20/2025	1.A
36202C-PS-6	GNMA II PASS #2233 7.500		09/20/2023	PAID ON PRINCIPAL		2,282	2,282	2,246	2,262	0	20	0	20	0	2,282	0	0	0	117	06/20/2026	1.A
36202C-QY-2	GNMA II PASS #2271 8.500		09/20/2023	PAID ON PRINCIPAL		273	273	280	276	0	(3)	0	(3)	0	273	0	0	0	16	08/20/2026	1.A
36202C-RF-2	GNMA II PASS #2286 8.500		09/20/2023	PAID ON PRINCIPAL		227	227	231	229	0	(2)	0	(2)	0	227	0	0	0	12	09/20/2026	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		09/20/2023	PAID ON PRINCIPAL		421	421	414	412	0	9	0	9	0	421	0	0	0	21	06/20/2030	1.A
36202D-SP-7	GNMA II PASS #3226 5.500		09/20/2023	PAID ON PRINCIPAL		1,779	1,779	1,705	1,706	0	73	0	73	0	1,779	0	0	0	65	04/20/2032	1.A
36202D-TD-3	GNMA II PASS #3248 5.500		09/20/2023	PAID ON PRINCIPAL		1,635	1,635	1,559	1,573	0	62	0	62	0	1,635	0	0	0	60	06/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		09/20/2023	PAID ON PRINCIPAL		1,260	1,260	1,258	1,258	0	2	0	2	0	1,260	0	0	0	45	10/20/2032	1.A
36202D-U7-4	GNMA II PASS #3306 5.500		09/20/2023	PAID ON PRINCIPAL		11,047	11,047	11,026	11,026	0	21	0	21	0	11,047	0	0	0	395	11/20/2032	1.A
36202D-VM-0	GNMA II PASS #3320 5.500		09/20/2023	PAID ON PRINCIPAL		22,460	22,460	22,604	22,610	0	(150)	0	(150)	0	22,460	0	0	0	837	12/20/2032	1.A
36202D-YY-1	GNMA II PASS #3427 4.500		09/20/2023	PAID ON PRINCIPAL		60,936	60,936	56,963	58,255	0	2,681	0	2,681	0	60,936	0	0	0	1,819	08/20/2033	1.A
36202D-2B-6	GNMA II PASS #3470 4.500		09/20/2023	PAID ON PRINCIPAL		9,205	9,205	8,523	8,709	0	496	0	496	0	9,205	0	0	0	257	11/20/2033	1.A
36202D-4N-8	GNMA II PASS #3529 5.000		09/20/2023	PAID ON PRINCIPAL		35,063	35,063	33,512	33,785	0	1,278	0	1,278	0	35,063	0	0	0	1,155	03/20/2034	1.A
36202D-5P-2	GNMA II PASS #3554 4.500		09/20/2023	PAID ON PRINCIPAL		25,163	25,163	23,299	23,978	0	1,185	0	1,185	0	25,163	0	0	0	775	05/20/2034	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		09/20/2023	PAID ON PRINCIPAL		52,517	52,517	51,172	51,401	0	1,116	0	1,116	0	52,517	0	0	0	1,682	11/20/2035	1.A
36202E-XT-1	GNMA II PASS #4290 5.500		09/20/2023	PAID ON PRINCIPAL		14,719	14,719	14,657	14,647	0	71	0	71	0	14,719	0	0	0	536	11/20/2038	1.A
3622AC-EH-9	GNMA II PASS #786536 5.500		09/20/2023	PAID ON PRINCIPAL		445,918	445,918	448,983	448,983	0	(3,066)	0	(3,066)	0	445,918	0	0	0	7,379	02/20/2053	1.A
3622AC-JA-9	GNMA II PASS #786657 5.000		09/20/2023	PAID ON PRINCIPAL		285,431	285,431	285,342	285,342	0	89	0	89	0	285,431	0	0	0	4,261	04/20/2053	1.A
3622AC-JE-1	GNMA II PASS #786661 5.500		09/20/2023	PAID ON PRINCIPAL		125,903	125,903	126,581	126,581	0	(679)	0	(679)	0	125,903	0	0	0	793	04/20/2053	1.A
3622AC-JG-6	GNMA II PASS #786663 5.500		09/20/2023	PAID ON PRINCIPAL		22,067	22,067	22,167	22,167	0	(100)	0	(100)	0	22,067	0	0	0	152	04/20/2053	1.A
3622AC-JK-7	GNMA II PASS #786666 5.500		09/20/2023	PAID ON PRINCIPAL		168,776	168,776	169,976	169,976	0	(1,200)	0	(1,200)	0	168,776	0	0	0	2,479	04/20/2053	1.A
3622AC-NE-6	GNMA II PASS #786789 5.500		09/20/2023	PAID ON PRINCIPAL		46,578	46,578	46,716	46,716	0	(138)	0	(138)	0	46,578	0	0	0	322	04/20/2053	1.A
36176S-SV-3	GNMA PASS TH #0074832 3.500		09/15/2023	PAID ON PRINCIPAL		60,477	60,477	63,207	64,251	0	(3,774)	0	(3,774)	0	60,477	0	0	0	1,574	04/15/2042	1.A
36176J-GJ-3	GNMA PASS TH #00767301 3.500		09/15/2023	PAID ON PRINCIPAL		3,010	3,010	3,146	3,221	0	(211)	0	(211)	0	3,010	0	0	0	70	04/15/2042	1.A
36176X-FR-5	GNMA PASS TH #00778976 3.500		09/15/2023	PAID ON PRINCIPAL		7,289	7,289	7,653	7,981	0	(691)	0	(691)	0	7,289	0	0	0	170	03/15/2042	1.A
36208F-JZ-4	GNMA PASS TH #449480 7.500		09/15/2023	PAID ON PRINCIPAL		8,925	8,925	9,152	9,044	0	(119)	0	(119)	0	8,925	0	0	0	412	10/15/2027	1.A
36209G-RV-1	GNMA PASS TH #471300 6.000		09/15/2023	PAID ON PRINCIPAL		2,189	2,189	2,138	2,144	0	44	0	44	0	2,189	0	0	0	88	01/15/2032	1.A
36209Y-TV-0	GNMA PASS TH #485764 6.000		09/15/2023	PAID ON PRINCIPAL		19,327	19,327	19,267	19,267	0	60	0	60	0	19,327	0	0	0	683	09/15/2031	1.A
36210N-RP-6	GNMA PASS TH #497394 6.000		09/15/2023	PAID ON PRINCIPAL		1,286	1,286	1,259	1,263	0	23	0	23	0	1,286	0	0	0	51	01/15/2029	1.A
36212N-AM-9	GNMA PASS TH #538312 6.000		09/15/2023	PAID ON PRINCIPAL		5,247	5,247	5,181	5,178	0	69	0	69	0	5,247	0	0	0	210	02/15/2032	1.A
36213A-CE-2	GNMA PASS TH #548269 6.000		09/15/2023	PAID ON PRINCIPAL		764	764	756	756	0	8	0	8	0	764	0	0	0	31	02/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
36213C-U4-0	GNMA PASS TH #550603 5.000		09/15/2023	PAID ON PRINCIPAL		2,817	2,817	2,785	2,788	0	29	0	29	0	2,817	0	0	0	93	08/15/2035	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		09/15/2023	PAID ON PRINCIPAL		13,148	13,148	12,940	12,977	0	171	0	171	0	13,148	0	0	0	439	11/15/2035	1.A
36213D-Z4-3	GNMA PASS TH #551663 6.000		09/15/2023	PAID ON PRINCIPAL		1,345	1,345	1,341	1,341	0	4	0	4	0	1,345	0	0	0	54	09/15/2031	1.A
36213E-B9-6	GNMA PASS TH #551864 6.000		09/15/2023	PAID ON PRINCIPAL		982	982	964	964	0	18	0	18	0	982	0	0	0	39	11/15/2031	1.A
36213E-PU-4	GNMA PASS TH #552235 6.000		09/15/2023	PAID ON PRINCIPAL		281	281	274	273	0	7	0	7	0	281	0	0	0	11	12/15/2031	1.A
36213E-PY-6	GNMA PASS TH #552239 6.000		09/15/2023	PAID ON PRINCIPAL		2,049	2,049	2,007	2,006	0	43	0	43	0	2,049	0	0	0	82	12/15/2031	1.A
36213E-UH-7	GNMA PASS TH #552384 6.000		09/15/2023	PAID ON PRINCIPAL		481	481	467	462	0	20	0	20	0	481	0	0	0	19	02/15/2032	1.A
36213E-UL-8	GNMA PASS TH #552387 6.500		09/15/2023	PAID ON PRINCIPAL		2,853	2,853	3,015	3,030	0	(177)	0	(177)	0	2,853	0	0	0	124	02/15/2032	1.A
36213E-YG-5	GNMA PASS TH #552511 6.500		09/15/2023	PAID ON PRINCIPAL		20,644	20,644	21,822	22,027	0	(1,383)	0	(1,383)	0	20,644	0	0	0	989	04/15/2032	1.A
36213F-QS-5	GNMA PASS TH #553165 6.000		09/15/2023	PAID ON PRINCIPAL		4,088	4,088	4,294	4,258	0	(170)	0	(170)	0	4,088	0	0	0	164	04/15/2033	1.A
36213F-WW-9	GNMA PASS TH #553361 5.500		09/15/2023	PAID ON PRINCIPAL		11,873	11,873	11,782	11,805	0	68	0	68	0	11,873	0	0	0	435	07/15/2033	1.A
36213G-U5-8	GNMA PASS TH #554204 6.000		09/15/2023	PAID ON PRINCIPAL		956	956	939	937	0	19	0	19	0	956	0	0	0	38	12/15/2031	1.A
36213U-YC-8	GNMA PASS TH #565107 6.000		09/15/2023	PAID ON PRINCIPAL		9,374	9,374	9,555	9,504	0	(130)	0	(130)	0	9,374	0	0	0	367	10/15/2032	1.A
36213X-2H-6	GNMA PASS TH #567876 6.000		09/15/2023	PAID ON PRINCIPAL		2,268	2,268	2,300	2,303	0	(35)	0	(35)	0	2,268	0	0	0	91	10/15/2032	1.A
362000-LQ-5	GNMA PASS TH #569235 6.000		09/15/2023	PAID ON PRINCIPAL		6,892	6,892	7,026	7,066	0	(173)	0	(173)	0	6,892	0	0	0	255	03/15/2032	1.A
362000-WM-2	GNMA PASS TH #569552 6.000		09/15/2023	PAID ON PRINCIPAL		5,391	5,391	5,385	5,386	0	5	0	5	0	5,391	0	0	0	218	01/15/2032	1.A
362000-W6-7	GNMA PASS TH #569569 6.000		09/15/2023	PAID ON PRINCIPAL		12,601	12,601	12,254	12,257	0	344	0	344	0	12,601	0	0	0	522	01/15/2032	1.A
36200R-WR-9	GNMA PASS TH #570456 6.000		09/15/2023	PAID ON PRINCIPAL		1,131	1,131	1,135	1,135	0	(4)	0	(4)	0	1,131	0	0	0	45	11/15/2031	1.A
36200S-AG-5	GNMA PASS TH #570707 6.000		09/15/2023	PAID ON PRINCIPAL		1,384	1,384	1,363	1,370	0	14	0	14	0	1,384	0	0	0	56	12/15/2031	1.A
36200S-BH-2	GNMA PASS TH #570740 6.000		09/15/2023	PAID ON PRINCIPAL		2,778	2,778	2,727	2,737	0	41	0	41	0	2,778	0	0	0	111	01/15/2032	1.A
36200S-WM-8	GNMA PASS TH #571352 6.000		09/15/2023	PAID ON PRINCIPAL		748	748	730	729	0	19	0	19	0	748	0	0	0	30	12/15/2031	1.A
36200W-BU-4	GNMA PASS TH #574351 6.000		09/15/2023	PAID ON PRINCIPAL		1,432	1,432	1,413	1,414	0	18	0	18	0	1,432	0	0	0	57	01/15/2032	1.A
36200W-T6-8	GNMA PASS TH #574873 6.000		09/15/2023	PAID ON PRINCIPAL		1,969	1,969	1,942	1,942	0	26	0	26	0	1,969	0	0	0	79	12/15/2031	1.A
36200X-E6-2	GNMA PASS TH #575357 6.000		09/15/2023	PAID ON PRINCIPAL		7,943	7,943	7,903	7,901	0	42	0	42	0	7,943	0	0	0	318	12/15/2031	1.A
36200X-XP-9	GNMA PASS TH #575886 6.000		09/15/2023	PAID ON PRINCIPAL		3,150	3,150	3,104	3,107	0	43	0	43	0	3,150	0	0	0	126	12/15/2031	1.A
36200X-YB-9	GNMA PASS TH #575906 6.000		09/15/2023	PAID ON PRINCIPAL		703	703	694	692	0	11	0	11	0	703	0	0	0	28	01/15/2032	1.A
36201A-NV-6	GNMA PASS TH #577404 6.000		09/15/2023	PAID ON PRINCIPAL		5,702	5,702	5,626	5,626	0	76	0	76	0	5,702	0	0	0	228	12/15/2031	1.A
36201A-PS-1	GNMA PASS TH #577433 6.000		09/15/2023	PAID ON PRINCIPAL		6,626	6,626	6,601	6,600	0	26	0	26	0	6,626	0	0	0	265	02/15/2032	1.A
36201A-SW-9	GNMA PASS TH #577533 6.000		09/15/2023	PAID ON PRINCIPAL		1,421	1,421	1,402	1,398	0	22	0	22	0	1,421	0	0	0	57	01/15/2032	1.A
36201A-XN-3	GNMA PASS TH #577685 6.000		09/15/2023	PAID ON PRINCIPAL		2,053	2,053	2,093	2,106	0	(53)	0	(53)	0	2,053	0	0	0	82	10/15/2032	1.A
36201A-3T-3	GNMA PASS TH #577810 6.000		09/15/2023	PAID ON PRINCIPAL		1,050	1,050	1,031	1,030	0	20	0	20	0	1,050	0	0	0	42	01/15/2032	1.A
36201B-RQ-1	GNMA PASS TH #578395 6.000		09/15/2023	PAID ON PRINCIPAL		2,404	2,404	2,438	2,457	0	(52)	0	(52)	0	2,404	0	0	0	96	10/15/2032	1.A
36201B-RT-5	GNMA PASS TH #578398 6.000		09/15/2023	PAID ON PRINCIPAL		2,241	2,241	2,284	2,306	0	(66)	0	(66)	0	2,241	0	0	0	90	10/15/2032	1.A
36201C-JW-5	GNMA PASS TH #579077 6.000		09/15/2023	PAID ON PRINCIPAL		1,072	1,072	1,056	1,055	0	17	0	17	0	1,072	0	0	0	43	12/15/2031	1.A
36201C-KF-0	GNMA PASS TH #579094 6.000		09/15/2023	PAID ON PRINCIPAL		1,303	1,303	1,284	1,281	0	21	0	21	0	1,303	0	0	0	52	12/15/2031	1.A
36201C-LA-0	GNMA PASS TH #579121 6.000		09/15/2023	PAID ON PRINCIPAL		5,003	5,003	4,934	4,936	0	68	0	68	0	5,003	0	0	0	200	01/15/2032	1.A
36201C-LZ-5	GNMA PASS TH #579144 6.000		09/15/2023	PAID ON PRINCIPAL		186	186	181	180	0	7	0	7	0	186	0	0	0	7	01/15/2032	1.A
36201C-YP-3	GNMA PASS TH #579518 6.000		09/15/2023	PAID ON PRINCIPAL		2,376	2,376	2,304	2,296	0	80	0	80	0	2,376	0	0	0	95	02/15/2032	1.A
36201E-M7-2	GNMA PASS TH #580982 6.000		09/15/2023	PAID ON PRINCIPAL		2,746	2,746	2,705	2,707	0	39	0	39	0	2,746	0	0	0	110	02/15/2032	1.A
36201F-XP-7	GNMA PASS TH #582186 6.000		09/15/2023	PAID ON PRINCIPAL		1,372	1,372	1,357	1,357	0	15	0	15	0	1,372	0	0	0	55	01/15/2032	1.A
36201F-5T-0	GNMA PASS TH #582358 6.000		09/15/2023	PAID ON PRINCIPAL		6,653	6,653	6,746	6,782	0	(130)	0	(130)	0	6,653	0	0	0	266	10/15/2032	1.A
36201F-5U-7	GNMA PASS TH #582359 6.000		09/15/2023	PAID ON PRINCIPAL		58,068	58,068	58,882	59,004	0	(936)	0	(936)	0	58,068	0	0	0	2,556	10/15/2032	1.A
36201G-TK-1	GNMA PASS TH #582954 6.000		09/15/2023	PAID ON PRINCIPAL		1,313	1,313	1,306	1,306	0	7	0	7	0	1,313	0	0	0	53	02/15/2032	1.A
36201H-2U-6	GNMA PASS TH #584087 6.000		09/15/2023	PAID ON PRINCIPAL		1,508	1,508	1,537	1,551	0	(43)	0	(43)	0	1,508	0	0	0	60	10/15/2032	1.A
36201H-2W-2	GNMA PASS TH #584089 6.000		08/15/2023	PAID ON PRINCIPAL		73,233	73,233	74,652	74,839	0	(1,606)	0	(1,606)	0	73,233	0	0	0	2,927	10/15/2032	1.A
36201M-FN-7	GNMA PASS TH #587073 6.000		09/15/2023	PAID ON PRINCIPAL		1,260	1,260	1,252	1,251	0	9	0	9	0	1,260	0	0	0	50	05/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36201N-M4-9	GNMA PASS TH #588179 6.000		09/15/2023	PAID ON PRINCIPAL		5,897	5,897	6,136	6,115	0	(218)	0	(218)	0	5,897	0	0	0	236	01/15/2033	1.A
..36201S-XE-4	GNMA PASS TH #592077 5.000		09/15/2023	PAID ON PRINCIPAL		1,855	1,855	1,854	1,853	0	2	0	2	0	1,855	0	0	0	61	08/15/2033	1.A
..36201V-AE-2	GNMA PASS TH #594105 4.500		09/15/2023	PAID ON PRINCIPAL		21,095	21,095	19,976	20,401	0	694	0	694	0	21,095	0	0	0	633	09/15/2033	1.A
..36201V-AF-9	GNMA PASS TH #594106 4.500		09/15/2023	PAID ON PRINCIPAL		18,060	18,060	17,118	17,450	0	611	0	611	0	18,060	0	0	0	504	09/15/2033	1.A
..36201V-VN-9	GNMA PASS TH #594721 4.500		09/15/2023	PAID ON PRINCIPAL		3,744	3,744	3,773	3,755	0	(12)	0	(12)	0	3,744	0	0	0	114	07/15/2033	1.A
..36200A-BA-6	GNMA PASS TH #595033 6.000		09/15/2023	PAID ON PRINCIPAL		1,549	1,549	1,579	1,597	0	(48)	0	(48)	0	1,549	0	0	0	62	10/15/2032	1.A
..36200E-BQ-3	GNMA PASS TH #598647 5.500		09/15/2023	PAID ON PRINCIPAL		11,937	11,937	12,206	12,212	0	(275)	0	(275)	0	11,937	0	0	0	445	04/15/2033	1.A
..36200E-B6-7	GNMA PASS TH #598661 5.000		09/15/2023	PAID ON PRINCIPAL		10,418	10,418	10,597	10,515	0	(97)	0	(97)	0	10,418	0	0	0	347	05/15/2033	1.A
..36200E-CQ-2	GNMA PASS TH #598679 5.500		09/15/2023	PAID ON PRINCIPAL		6,686	6,686	6,848	6,822	0	(136)	0	(136)	0	6,686	0	0	0	226	05/15/2033	1.A
..36200E-DL-2	GNMA PASS TH #598707 5.000		09/15/2023	PAID ON PRINCIPAL		3,984	3,984	3,987	3,983	0	0	0	0	0	3,984	0	0	0	133	07/15/2033	1.A
..36200E-D5-7	GNMA PASS TH #598724 4.500		09/15/2023	PAID ON PRINCIPAL		7,863	7,863	7,923	7,895	0	(32)	0	(32)	0	7,863	0	0	0	236	07/15/2033	1.A
..36200M-QW-6	GNMA PASS TH #604469 4.500		09/15/2023	PAID ON PRINCIPAL		33,905	33,905	31,288	32,183	0	1,722	0	1,722	0	33,905	0	0	0	1,061	07/15/2033	1.A
..36200M-RT-2	GNMA PASS TH #604498 4.500		09/15/2023	PAID ON PRINCIPAL		14,168	14,168	14,228	14,199	0	(32)	0	(32)	0	14,168	0	0	0	463	07/15/2033	1.A
..36200M-T7-8	GNMA PASS TH #604574 4.500		09/15/2023	PAID ON PRINCIPAL		6,402	6,402	6,366	6,375	0	27	0	27	0	6,402	0	0	0	191	08/15/2033	1.A
..36200M-VM-2	GNMA PASS TH #604620 4.500		09/15/2023	PAID ON PRINCIPAL		15,720	15,720	14,867	15,138	0	582	0	582	0	15,720	0	0	0	459	09/15/2033	1.A
..36200M-WA-7	GNMA PASS TH #604641 4.500		09/15/2023	PAID ON PRINCIPAL		2,851	2,851	2,684	2,733	0	118	0	118	0	2,851	0	0	0	86	09/15/2033	1.A
..36200M-3K-7	GNMA PASS TH #604802 4.500		09/15/2023	PAID ON PRINCIPAL		4,625	4,625	4,380	4,480	0	146	0	146	0	4,625	0	0	0	135	11/15/2033	1.A
..36200N-RJ-2	GNMA PASS TH #605389 5.000		09/15/2023	PAID ON PRINCIPAL		12,010	12,010	11,865	11,886	0	124	0	124	0	12,010	0	0	0	385	04/15/2034	1.A
..36290R-QZ-9	GNMA PASS TH #615272 4.500		09/15/2023	PAID ON PRINCIPAL		18,010	18,010	18,145	18,073	0	(63)	0	(63)	0	18,010	0	0	0	579	07/15/2033	1.A
..36290R-Q2-2	GNMA PASS TH #615273 4.500		09/15/2023	PAID ON PRINCIPAL		6,920	6,920	6,972	6,950	0	(30)	0	(30)	0	6,920	0	0	0	205	07/15/2033	1.A
..36290R-T4-5	GNMA PASS TH #615371 4.500		09/15/2023	PAID ON PRINCIPAL		2,402	2,402	2,415	2,408	0	(7)	0	(7)	0	2,402	0	0	0	72	07/15/2033	1.A
..36290R-YE-7	GNMA PASS TH #615509 4.500		09/15/2023	PAID ON PRINCIPAL		17,316	17,316	16,004	16,459	0	857	0	857	0	17,316	0	0	0	518	08/15/2033	1.A
..36290R-YM-9	GNMA PASS TH #615516 4.500		09/15/2023	PAID ON PRINCIPAL		8,514	8,514	8,062	8,221	0	294	0	294	0	8,514	0	0	0	258	09/15/2033	1.A
..36290R-ZJ-5	GNMA PASS TH #615545 4.500		09/15/2023	PAID ON PRINCIPAL		8,744	8,744	8,177	8,343	0	401	0	401	0	8,744	0	0	0	261	09/15/2033	1.A
..36290R-4Y-6	GNMA PASS TH #615639 4.500		09/15/2023	PAID ON PRINCIPAL		8,151	8,151	7,706	7,845	0	306	0	306	0	8,151	0	0	0	244	09/15/2033	1.A
..36290R-5E-9	GNMA PASS TH #615645 4.500		09/15/2023	PAID ON PRINCIPAL		1,667	1,667	1,542	1,582	0	85	0	85	0	1,667	0	0	0	50	09/15/2033	1.A
..36290X-JW-1	GNMA PASS TH #620477 4.500		09/15/2023	PAID ON PRINCIPAL		1,682	1,682	1,597	1,626	0	56	0	56	0	1,682	0	0	0	50	08/15/2033	1.A
..36290X-PJ-3	GNMA PASS TH #620625 4.500		09/15/2023	PAID ON PRINCIPAL		109,002	109,002	103,484	106,031	0	2,971	0	2,971	0	109,002	0	0	0	2,887	09/15/2033	1.A
..36290X-QX-1	GNMA PASS TH #620670 4.500		09/15/2023	PAID ON PRINCIPAL		3,341	3,341	3,164	3,221	0	120	0	120	0	3,341	0	0	0	101	09/15/2033	1.A
..36291Q-BW-3	GNMA PASS TH #634653 5.000		09/15/2023	PAID ON PRINCIPAL		6,222	6,222	6,324	6,296	0	(74)	0	(74)	0	6,222	0	0	0	207	12/15/2034	1.A
..36291R-RF-1	GNMA PASS TH #635986 5.000		09/15/2023	PAID ON PRINCIPAL		2,250	2,250	2,286	2,275	0	(25)	0	(25)	0	2,250	0	0	0	75	12/15/2034	1.A
..36291R-2G-6	GNMA PASS TH #636275 5.000		09/15/2023	PAID ON PRINCIPAL		3,499	3,499	3,457	3,470	0	29	0	29	0	3,499	0	0	0	117	03/15/2035	1.A
..36291S-VW-7	GNMA PASS TH #637029 5.000		09/15/2023	PAID ON PRINCIPAL		5,276	5,276	5,362	5,339	0	(63)	0	(63)	0	5,276	0	0	0	176	12/15/2034	1.A
..36292F-S2-4	GNMA PASS TH #647737 5.000		09/15/2023	PAID ON PRINCIPAL		4,244	4,244	4,195	4,201	0	43	0	43	0	4,244	0	0	0	134	08/15/2035	1.A
..36292H-S6-1	GNMA PASS TH #649541 5.000		09/15/2023	PAID ON PRINCIPAL		1,216	1,216	1,202	1,204	0	12	0	12	0	1,216	0	0	0	41	11/15/2035	1.A
..36176E-5W-7	GNMA PASS TH #764361 3.500		09/15/2023	PAID ON PRINCIPAL		2,566	2,566	2,679	2,787	0	(221)	0	(221)	0	2,566	0	0	0	60	01/15/2042	1.A
..36176E-6E-6	GNMA PASS TH #764369 3.500		09/15/2023	PAID ON PRINCIPAL		724	724	756	792	0	(67)	0	(67)	0	724	0	0	0	17	01/15/2042	1.A
..36176Q-NH-3	GNMA PASS TH #772892 3.500		09/15/2023	PAID ON PRINCIPAL		992	992	1,036	1,088	0	(96)	0	(96)	0	992	0	0	0	23	01/15/2042	1.A
..36176Q-NT-7	GNMA PASS TH #772902 3.500		09/15/2023	PAID ON PRINCIPAL		1,159	1,159	1,210	1,277	0	(118)	0	(118)	0	1,159	0	0	0	27	01/15/2042	1.A
..36176Q-NX-8	GNMA PASS TH #772906 3.500		09/15/2023	PAID ON PRINCIPAL		801	801	836	858	0	(57)	0	(57)	0	801	0	0	0	19	01/15/2042	1.A
..36225A-TG-5	GNMA PASS TH #780551 7.500		09/15/2023	PAID ON PRINCIPAL		514	514	527	524	0	(10)	0	(10)	0	514	0	0	0	26	04/15/2027	1.A
..36225A-YM-6	GNMA PASS TH #780716 7.500		09/15/2023	PAID ON PRINCIPAL		1,167	1,167	1,196	1,186	0	(19)	0	(19)	0	1,167	0	0	0	59	02/15/2028	1.A
..36241K-BF-4	GNMA PASS TH #781838 8.000		09/15/2023	PAID ON PRINCIPAL		15,149	15,149	16,529	15,826	0	(677)	0	(677)	0	15,149	0	0	0	807	12/15/2029	1.A
..36241K-BG-2	GNMA PASS TH #781839 8.000		09/15/2023	PAID ON PRINCIPAL		3,708	3,708	4,014	3,759	0	(50)	0	(50)	0	3,708	0	0	0	197	06/15/2025	1.A
..36241K-BL-1	GNMA PASS TH #781843 6.500		09/15/2023	PAID ON PRINCIPAL		13,439	13,439	14,174	13,799	0	(360)	0	(360)	0	13,439	0	0	0	580	11/15/2028	1.A
..36241K-BM-9	GNMA PASS TH #781844 6.500		09/15/2023	PAID ON PRINCIPAL		117,283	117,283	123,487	121,860	0	(4,576)	0	(4,576)	0	117,283	0	0	0	4,909	03/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..36241K-CT-3	GNMA PASS TH #781882 7.500		09/15/2023	PAID ON PRINCIPAL		17,055	17,055	18,270	17,651	0	(596)	0	(596)	0	17,055	0	0	0	872	03/15/2030	1.A
..36241K-CU-0	GNMA PASS TH #781883 7.500		09/15/2023	PAID ON PRINCIPAL		12,987	12,987	13,910	13,473	0	(486)	0	(486)	0	12,987	0	0	0	652	03/15/2030	1.A
..36241K-CV-8	GNMA PASS TH #781884 7.500		09/15/2023	PAID ON PRINCIPAL		22,283	22,283	23,872	23,157	0	(874)	0	(874)	0	22,283	0	0	0	1,117	04/15/2030	1.A
..36241K-DH-8	GNMA PASS TH #781904 5.000		09/15/2023	PAID ON PRINCIPAL		35,415	35,415	34,854	34,948	0	466	0	466	0	35,415	0	0	0	1,181	04/15/2035	1.A
..38375B-G2-2	GNR 2013-H03 HA CMO 1.750		09/20/2023	PAID ON PRINCIPAL		73	73	73	73	0	0	0	0	0	73	0	0	0	1	12/20/2062	1.A
..38376R-GY-6	GNR 2015-H22 GA CMO 2.000		09/20/2023	PAID ON PRINCIPAL		1,156,013	1,156,013	1,114,740	1,137,939	0	18,074	0	18,074	0	1,156,013	0	0	0	15,510	09/20/2065	1.A
..38376R-ML-7	GNR 2015-H32 KA CMO 2.700		09/20/2023	PAID ON PRINCIPAL		912,833	912,833	906,949	911,626	0	1,207	0	1,207	0	912,833	0	0	0	15,152	12/20/2065	1.A
..38384A-RB-1	GNR 2023-66 BC CMO 5.000		09/20/2023	PAID ON PRINCIPAL		80,694	80,694	79,437	79,437	0	1,258	0	1,258	0	80,694	0	0	0	793	09/20/2048	1.A
..36225C-PC-4	G2 (ARM) #80418 4.000		09/20/2023	PAID ON PRINCIPAL		497	497	498	493	0	4	0	4	0	497	0	0	0	10	06/20/2030	1.A
..36202K-6Z-3	G2 (ARM) #8988 2.750		09/20/2023	PAID ON PRINCIPAL		1,685	1,685	1,689	1,680	0	5	0	5	0	1,685	0	0	0	29	10/20/2026	1.A
..38378N-EW-9	GNR 2013-162 A (PROJEC 2.750		09/16/2023	PAID ON PRINCIPAL		9,754	9,754	9,635	9,675	0	79	0	79	0	9,754	0	0	0	190	09/16/2046	1.A
..38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		09/16/2023	PAID ON PRINCIPAL		39,557	39,557	39,569	39,574	0	(17)	0	(17)	0	39,557	0	0	0	612	05/16/2055	1.A
..38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471		09/16/2023	PAID ON PRINCIPAL		22,074	22,074	22,163	22,148	0	(74)	0	(74)	0	22,074	0	0	0	364	09/16/2053	1.A
..38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750		09/16/2023	PAID ON PRINCIPAL		25,103	25,103	25,307	25,265	0	(162)	0	(162)	0	25,103	0	0	0	460	12/16/2047	1.A
..38379K-H5-0	GNR 2015-130 AH (PROJE 2.900		09/16/2023	PAID ON PRINCIPAL		80,606	80,606	82,520	81,338	0	(732)	0	(732)	0	80,606	0	0	0	1,559	08/16/2047	1.A
..38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300		09/16/2023	PAID ON PRINCIPAL		39,526	39,526	39,155	39,224	0	302	0	302	0	39,526	0	0	0	629	11/16/2048	1.A
..38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650		09/16/2023	PAID ON PRINCIPAL		52,847	52,847	53,173	52,992	0	(145)	0	(145)	0	52,847	0	0	0	934	03/16/2050	1.A
..38379R-5R-0	GNR 2017-145A (PROJECT 2.700		09/16/2023	PAID ON PRINCIPAL		27,555	27,555	27,546	27,548	0	7	0	7	0	27,555	0	0	0	496	10/16/2051	1.A
..38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600		09/16/2023	PAID ON PRINCIPAL		30,410	30,410	30,192	30,189	0	222	0	222	0	30,410	0	0	0	527	07/16/2057	1.A
..38380M-BX-8	GNR 2018-98 A (PROJECT 3.000		09/16/2023	PAID ON PRINCIPAL		7,021	7,021	7,020	7,019	0	2	0	2	0	7,021	0	0	0	140	10/16/2050	1.A
..38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250		09/16/2023	PAID ON PRINCIPAL		13,199	13,199	12,981	12,886	0	312	0	312	0	13,199	0	0	0	286	03/16/2059	1.A
..83162C-TV-5	SBAP 2011-20B 1 4.220		08/01/2023	PAID ON PRINCIPAL		73,594	73,594	73,594	73,391	0	203	0	203	0	73,594	0	0	0	3,106	02/01/2031	1.A
..83162C-UR-2	SBAP 2012-20C 1 2.510		09/01/2023	PAID ON PRINCIPAL		284,277	284,277	284,373	283,603	0	674	0	674	0	284,277	0	0	0	7,135	03/01/2032	1.A
..83162C-WK-5	SBAP 2014-20G 1 2.870		07/01/2023	PAID ON PRINCIPAL		122,563	122,563	123,766	122,931	0	(368)	0	(368)	0	122,563	0	0	0	3,585	07/01/2034	1.A
..83162C-XE-8	SBAP 2015-20H 1 2.820		08/01/2023	PAID ON PRINCIPAL		318,404	318,404	318,615	317,147	0	1,258	0	1,258	0	318,404	0	0	0	9,230	08/01/2035	1.A
..83162C-XG-3	SBAP 2015-20I 1 2.820		09/01/2023	PAID ON PRINCIPAL		418,575	418,575	418,575	416,597	0	1,979	0	1,979	0	418,575	0	0	0	12,050	09/01/2035	1.A
..83162C-XN-8	SBAP 2016-20A 1 2.780		07/01/2023	PAID ON PRINCIPAL		132,999	132,999	132,999	132,374	0	625	0	625	0	132,999	0	0	0	3,765	01/01/2036	1.A
..83162C-YH-0	SBAP 2017-20B 1 2.820		08/01/2023	PAID ON PRINCIPAL		625,939	625,939	628,711	625,654	0	285	0	285	0	625,939	0	0	0	18,268	02/01/2037	1.A
..83162C-YU-1	SBAP 2017-20H 1 2.750		08/01/2023	PAID ON PRINCIPAL		278,802	278,802	278,802	277,941	0	861	0	861	0	278,802	0	0	0	7,895	08/01/2037	1.A
..83162C-ZT-3	SBAP 2018-10E 1 3.140		09/01/2023	PAID ON PRINCIPAL		156,010	156,010	156,010	155,779	0	232	0	232	0	156,010	0	0	0	4,912	09/01/2028	1.A
..83162C-ZP-1	SBAP 2018-20G 1 3.540		07/01/2023	PAID ON PRINCIPAL		107,582	107,582	107,431	106,908	0	674	0	674	0	107,582	0	0	0	3,950	07/01/2038	1.A
..83162C-ZR-7	SBAP 2018-20H 1 3.580		08/01/2023	PAID ON PRINCIPAL		460,035	460,035	458,157	455,501	0	4,534	0	4,534	0	460,035	0	0	0	17,027	08/01/2038	1.A
..83162C-ZU-0	SBAP 2018-20I 1 3.530		09/01/2023	PAID ON PRINCIPAL		706,774	706,774	705,345	702,423	0	4,351	0	4,351	0	706,774	0	0	0	25,939	09/01/2038	1.A
..831641-FB-6	SBIC 2014-10B 1 3.015		09/11/2023	PAID ON PRINCIPAL		74,435	74,435	74,435	74,408	0	27	0	27	0	74,435	0	0	0	2,244	09/10/2024	1.A
..831641-FE-0	SBIC 2015-10B 1 2.829		09/11/2023	PAID ON PRINCIPAL		335,504	335,504	335,504	335,426	0	78	0	78	0	335,504	0	0	0	9,491	09/10/2025	1.A
..831641-FQ-3	SBIC 2020-10B 1 1.034		09/10/2023	PAID ON PRINCIPAL		40,484	40,484	40,484	40,491	0	(7)	0	(7)	0	40,484	0	0	0	419	09/10/2030	1.A
0109999999. Subtotal - Bonds - U.S. Governments						112,980,078	129,149,032	126,984,979	127,510,730	0	234,180	0	234,180	0	127,744,910	0	(14,764,831)	(14,764,831)	1,545,813	XXX	XXX
Bonds - All Other Governments																					
..013051-EC-7	ALBERTA (PROVINCE OF) 2.650		09/01/2023	MATURED		11,000,000	11,000,000	11,139,930	11,025,355	0	(25,355)	0	(25,355)	0	11,000,000	0	0	0	291,500	09/01/2023	1.D FE
..626209-JL-5	BRITISH COLUMBIA MUNIC 3.750		09/26/2023	MATURED		3,000,000	3,000,000	3,208,200	3,041,302	0	(41,302)	0	(41,302)	0	3,000,000	0	0	0	112,500	09/26/2023	1.A FE
..13509P-DV-2	CANADA HOUSING TRUST 2.350		09/15/2023	MATURED		10,000,000	10,000,000	10,585,000	10,126,267	0	(126,267)	0	(126,267)	0	10,000,000	0	0	0	235,000	09/15/2023	1.A FE
..40649C-ST-4	HALTON REGIONAL MUNICI 5.400		07/20/2023	MATURED		550,000	550,000	621,770	564,402	0	(14,402)	0	(14,402)	0	550,000	0	0	0	29,700	07/20/2023	1.A FE
..65355D-K3-8	NIAGARA REGIONAL MUNIC 2.800		07/03/2023	MATURED		3,376,000	3,376,000	3,455,235	3,387,981	0	(11,981)	0	(11,981)	0	3,376,000	0	0	0	94,528	07/03/2023	1.B FE
..65355D-P4-1	NIAGARA REGIONAL MUNIC .800		07/31/2023	MATURED		3,322,000	3,322,000	3,320,638	3,321,726	0	274	0	274	0	3,322,000	0	0	0	26,576	07/31/2023	1.B FE
..68333Z-AB-3	ONTARIO (PROVINCE OF) 2.600		09/08/2023	MATURED		4,000,000	4,000,000	3,983,100	3,997,491	0	2,509	0	2,509	0	4,000,000	0	0	0	104,000	09/08/2023	1.D FE
..74814Z-EP-4	QUEBEC (PROVINCE OF) 3.000		09/01/2023	MATURED		19,000,000	19,000,000	19,923,460	19,109,334	0	(109,334)	0	(109,334)	0	19,000,000	0	0	0	570,000	09/01/2023	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05591F-2A-7	BNG BANK NV (144A) 3.000	D	09/20/2023	MATURED		5,000,000	5,000,000	4,977,900	4,996,456	0	3,545	0	3,545	0	5,000,000	0	0	0	150,000	09/20/2023	1.A FE
..62959Z-RN-5	CANADA NHA PASS THRU P 1.740		09/15/2023	PAID ON PRINCIPAL		104,637	104,637	103,590	104,118	0	519	0	519	0	104,637	0	0	0	1,213	01/01/2025	1.A
..62959Z-X6-5	CANADA NHA PASS THRU P 1.920		09/15/2023	PAID ON PRINCIPAL		6,256	6,256	6,212	6,222	0	34	0	34	0	6,256	0	0	0	80	01/01/2030	1.A
0309999999. Subtotal - Bonds - All Other Governments						59,358,893	59,358,893	61,325,034	59,680,653	0	(321,761)	0	(321,761)	0	59,358,893	0	0	0	1,615,097	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..006449-HA-3	ADAMS CO SD #12 GO REF 5.000		09/05/2023	SIEBERT WILLIAMS SHANK & CO MUNI		5,268,850	5,000,000	5,573,900	5,252,086	0	(41,065)	0	(41,065)	0	5,211,021	0	57,829	57,829	181,250	12/15/2035	1.C FE
..033161-N9-7	ANCHORAGE GENERAL OBLI 4.000		08/01/2023	REDEEMED		2,295,000	2,295,000	2,409,773	2,302,965	0	(7,965)	0	(7,965)	0	2,295,000	0	0	0	91,800	08/01/2027	1.C FE
..033161-P7-9	ANCHORAGE GENERAL OBLI 4.000		08/01/2023	REDEEMED		2,920,000	2,920,000	2,908,028	2,918,051	0	1,949	0	1,949	0	2,920,000	0	0	0	116,800	08/01/2033	1.C FE
..083763-ML-3	BERGEN CO GENERAL OBLI 4.000		09/19/2023	WELLS FARGO SECURITIES		3,750,000	3,750,000	3,796,050	3,754,920	0	(4,161)	0	(4,161)	0	3,750,759	0	(759)	(759)	120,417	12/01/2030	1.A FE
..083763-MM-1	BERGEN CO GENERAL OBLI 4.000		09/19/2023	Zions Bank		3,750,188	3,750,000	3,768,300	3,751,905	0	(1,815)	0	(1,815)	0	3,750,090	0	97	97	120,417	12/01/2031	1.A FE
..094797-Y7-6	BLOOMINGTON ISD#271 GO 3.500		08/09/2023	MUNI CENTER		100,457	100,000	100,930	100,217	0	(62)	0	(62)	0	100,156	0	301	301	3,597	02/01/2035	1.A FE
..132285-3N-5	CAMBRIDGE GEN OBLIG LT 3.250		08/01/2023	MORGAN STANLEY		250,070	250,000	257,940	252,738	0	(493)	0	(493)	0	252,245	0	(2,175)	(2,175)	7,832	02/15/2034	1.A FE
..145628-VP-5	CARROLLTON-FMRS BRH IS 3.750		09/21/2023	MUNI CENTER		100,498	100,000	104,334	101,117	0	(378)	0	(378)	0	100,739	0	(241)	(241)	4,167	02/15/2030	1.A FE
..159808-LF-9	CHARLES CO GENERAL OBL 3.375		08/30/2023	MUNI CENTER		197,539	195,000	193,183	193,631	0	82	0	82	0	193,714	0	3,825	3,825	6,033	10/01/2032	1.A FE
..162376-BZ-9	CHATTANOOGA GEN OBLIG 3.000		09/12/2023	MUNI CENTER		99,054	100,000	102,607	100,811	0	(196)	0	(196)	0	100,615	0	(1,561)	(1,561)	2,608	11/01/2028	1.A FE
..16532L-KX-3	CHESAPEAKE GENERAL OBL 4.000		07/11/2023	INSPEREX LLC		3,465,353	3,345,000	3,530,514	3,435,161	0	(9,730)	0	(9,730)	0	3,425,432	0	39,921	39,921	126,738	08/01/2033	1.A FE
..165573-M6-0	CHESTER CO GENERAL OBL 4.000		07/27/2023	MARKET AXESS		3,633,175	3,500,000	3,895,395	3,707,976	0	(23,193)	0	(23,193)	0	3,684,783	0	(51,608)	(51,608)	98,389	11/15/2032	1.A FE
..199492-LP-2	COLUMBUS GENERAL OBLIG 3.250		08/01/2023	BELLE HAVEN INVESTMENTS		912,877	915,000	938,497	919,297	0	(1,523)	0	(1,523)	0	917,774	0	(4,896)	(4,896)	28,664	08/15/2028	1.A FE
..217489-Y3-1	COPPELL ISD GENERAL OB 3.500		08/15/2023	REDEEMED		1,875,000	1,875,000	1,893,731	1,876,438	0	(1,438)	0	(1,438)	0	1,875,000	0	0	0	65,625	08/15/2032	1.A FE
..217489-Y4-9	COPPELL ISD GENERAL OB 3.750		08/15/2023	REDEEMED		1,940,000	1,940,000	1,987,627	1,943,733	0	(3,733)	0	(3,733)	0	1,940,000	0	0	0	72,750	08/15/2033	1.A FE
..217489-Y5-6	COPPELL ISD GENERAL OB 3.750		08/15/2023	REDEEMED		2,010,000	2,010,000	2,051,547	2,013,252	0	(3,252)	0	(3,252)	0	2,010,000	0	0	0	75,375	08/15/2034	1.A FE
..217489-Y6-4	COPPELL ISD GENERAL OB 3.750		08/15/2023	REDEEMED		2,085,000	2,085,000	2,120,028	2,087,735	0	(2,735)	0	(2,735)	0	2,085,000	0	0	0	78,188	08/15/2035	1.A FE
..239019-K4-3	DAVIS CO SCH DIST GO S 3.000		09/12/2023	MUNI CENTER		148,769	150,000	149,195	149,690	0	44	0	44	0	149,734	0	(966)	(966)	3,538	06/01/2027	1.A FE
..248775-V2-1	DENTON CO GO LTD S2014 4.000		07/15/2023	REDEEMED		1,175,000	1,175,000	1,241,364	1,179,531	0	(4,531)	0	(4,531)	0	1,175,000	0	0	0	47,000	07/15/2029	1.A FE
..248775-V3-9	DENTON CO GO LTD S2014 4.000		07/15/2023	REDEEMED		1,220,000	1,220,000	1,282,110	1,224,251	0	(4,251)	0	(4,251)	0	1,220,000	0	0	0	48,800	07/15/2030	1.A FE
..248775-V4-7	DENTON CO GO LTD S2014 4.000		07/15/2023	REDEEMED		1,270,000	1,270,000	1,327,607	1,273,952	0	(3,952)	0	(3,952)	0	1,270,000	0	0	0	50,800	07/15/2031	1.A FE
..248775-V5-4	DENTON CO GO LTD S2014 4.000		07/15/2023	REDEEMED		1,320,000	1,320,000	1,372,615	1,323,617	0	(3,617)	0	(3,617)	0	1,320,000	0	0	0	52,800	07/15/2032	1.A FE
..248775-V6-2	DENTON CO GO LTD S2014 4.000		07/15/2023	REDEEMED		1,375,000	1,375,000	1,422,273	1,378,257	0	(3,257)	0	(3,257)	0	1,375,000	0	0	0	55,000	07/15/2033	1.A FE
..248775-V7-0	DENTON CO GO LTD S2014 4.000		07/15/2023	REDEEMED		1,430,000	1,430,000	1,473,615	1,433,008	0	(3,008)	0	(3,008)	0	1,430,000	0	0	0	57,200	07/15/2034	1.A FE
..248775-V8-8	DENTON CO GO LTD S2014 4.000		07/15/2023	REDEEMED		1,485,000	1,485,000	1,524,531	1,487,729	0	(2,729)	0	(2,729)	0	1,485,000	0	0	0	59,400	07/15/2035	1.A FE
..266705-N6-5	DURHAM CO GENERAL OBLI 3.000		07/20/2023	HEADLANDS (TD SEC AUTOMATED)		987,500	1,000,000	1,062,240	1,024,991	0	(3,571)	0	(3,571)	0	1,021,420	0	(33,920)	(33,920)	24,167	10/01/2031	1.A FE
..271015-PY-9	EAST BAY REGIONAL PARK 2.875		09/06/2023	MUNI CENTER		98,064	100,000	99,461	99,621	0	25	0	25	0	99,646	0	(1,582)	(1,582)	2,931	09/01/2032	1.A FE
..282726-FW-3	EL CAMINO CCD GO REF S 3.250		07/27/2023	MORGAN STANLEY		220,772	220,000	232,243	224,556	0	(700)	0	(700)	0	223,856	0	(3,084)	(3,084)	7,090	08/01/2030	1.B FE
..343487-4V-3	FLOWER MOUND GENERAL O 4.000		08/02/2023	MORGAN STANLEY		404,828	400,000	431,492	412,596	0	(2,252)	0	(2,252)	0	410,344	0	(5,516)	(5,516)	14,756	03/01/2032	1.A FE
..346843-PV-1	FORT BEND ISD GO REF S 4.000		07/25/2023	STONEX FINANCIAL		4,620,756	4,430,000	4,937,102	4,740,913	0	(32,580)	0	(32,580)	0	4,708,333	0	(87,577)	(87,577)	167,848	02/15/2032	1.A FE
..346843-PW-9	FORT BEND ISD GO REF S 4.000		08/02/2023	MESIROW FINANCIAL		3,804,308	3,710,000	4,107,118	3,953,833	0	(26,358)	0	(26,358)	0	3,927,475	0	(123,167)	(123,167)	143,453	02/15/2033	1.A FE
..355748-TY-0	FREDERICK GENERAL OBLI 3.000		07/20/2023	BELLE HAVEN INVESTMENTS		5,008,287	5,060,000	5,310,318	5,163,447	0	(13,177)	0	(13,177)	0	5,150,270	0	(141,983)	(141,983)	134,933	03/01/2029	1.B FE
..366155-F2-0	GARLAND ISD GO REF S20 4.000		09/05/2023	DA DAVIDSON		1,856,031	1,850,000	1,932,899	1,870,592	0	(6,434)	0	(6,434)	0	1,864,159	0	(8,128)	(8,128)	78,317	02/15/2030	1.A FE
..366155-P2-9	GARLAND ISD GO S2016 (4.000		08/16/2023	NORTHLAND SECURITIES		6,624,938	6,565,000	7,204,628	6,742,460	0	(51,349)	0	(51,349)	0	6,691,110	0	(66,172)	(66,172)	264,059	02/15/2036	1.A FE
..373046-UG-4	GEORGETOWN ISD GO S201 5.000		07/26/2023	FHN FINANCIAL		8,063,044	7,810,000	9,361,300	8,275,818	0	(98,876)	0	(98,876)	0	8,176,942	0	(113,898)	(113,898)	370,975	08/15/2035	1.A FE
..378892-UM-3	GLENVIEW GEN OBLIGATIO 3.000		07/20/2023	JVB Financial Group		1,670,507	1,695,000	1,799,734	1,738,536	0	(5,951)	0	(5,951)	0	1,732,585	0	(62,078)	(62,078)	32,488	12/01/2028	1.A FE
..37970P-HF-2	GLOUCESTER CO IMPT AUT 4.000		07/05/2023	CITIGROUP GLOBAL MARKETS		3,866,146	3,820,000	3,954,655	3,855,867	0	(7,980)	0	(7,980)	0	3,847,888	0	18,258	18,258	116,722	04/01/2032	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
385064-RH-5	GRANBURY ISD GO S2014 4.500		08/01/2023	REDEEMED		3,000,000	3,000,000	3,141,030	3,010,192	0	(10,192)	0	(10,192)	0	3,000,000	0	0	0	135,000	08/01/2035	1.A FE
385064-RJ-1	GRANBURY ISD GO S2014 4.500		08/01/2023	REDEEMED		4,385,000	4,385,000	4,566,495	4,398,136	0	(13,136)	0	(13,136)	0	4,385,000	0	0	0	197,325	08/01/2036	1.A FE
412487-EJ-5	HARFORD CO GENERAL OBL 3.000		07/25/2023	MARKET AXESS		2,082,296	2,110,000	2,201,025	2,137,940	0	(5,727)	0	(5,727)	0	2,132,213	0	(49,917)	(49,917)	54,684	09/15/2030	1.A FE
425507-FZ-8	HENNEPIN CO GENERAL OB 5.000		07/25/2023	RAYMOND JAMES & ASSOC		1,943,816	1,835,000	2,203,486	2,001,528	0	(23,224)	0	(23,224)	0	1,978,304	0	(34,489)	(34,489)	59,892	12/01/2035	1.A FE
430686-QE-8	HIGHLAND PARK ISD GO S 4.000		08/09/2023	MUNI CENTER		126,198	125,000	134,606	127,522	0	(708)	0	(708)	0	126,814	0	(617)	(617)	4,944	02/15/2036	1.A FE
444197-LJ-4	HUDSON SCHOOL DISTRICT 4.000		07/25/2023	STIFEL NICOLAUS & CO INC		5,359,453	5,275,000	5,954,526	5,515,960	0	(41,932)	0	(41,932)	0	5,474,028	0	(114,575)	(114,575)	190,486	03/01/2033	1.B FE
472736-P9-2	JEFFERSON CO SD R-001 5.250		07/06/2023	J P MORGAN CHASE SECURITIES INC		4,834,207	4,695,000	5,523,433	4,833,667	0	(35,736)	0	(35,736)	0	4,797,931	0	36,276	36,276	138,307	12/15/2024	1.C FE
486063-VP-2	KATY ISD GO REF S2016D 5.000		08/07/2023	CITIGROUP GLOBAL MARKETS		2,378,295	2,250,000	2,605,365	2,407,860	0	(21,772)	0	(21,772)	0	2,386,088	0	(7,793)	(7,793)	110,313	02/15/2032	1.A FE
494619-DA-4	KING & PIERCE CO SD #4 5.000		09/21/2023	MORGAN STANLEY		871,931	870,000	1,021,998	887,763	0	(14,062)	0	(14,062)	0	873,701	0	(1,769)	(1,769)	35,163	12/01/2031	1.A FE
494656-P8-8	KING & SNOHOMISH CO SD 5.000		08/15/2023	J P MORGAN CHASE SECURITIES INC		1,365,158	1,335,000	1,530,057	1,388,527	0	(13,482)	0	(13,482)	0	1,375,044	0	(9,887)	(9,887)	47,281	12/01/2033	1.B FE
495260-F3-0	KING CO SD #414 LAKE W 4.000		08/21/2023	BAS-MERRILL LYNCH		3,017,130	3,000,000	3,399,030	3,150,462	0	(27,356)	0	(27,356)	0	3,123,106	0	(105,976)	(105,976)	87,000	12/01/2034	1.B FE
495260-K6-7	KING CO SD#414 LAKE WA 5.000		08/03/2023	WELLS FARGO SECURITIES		540,940	500,000	575,340	545,720	0	(4,636)	0	(4,636)	0	541,084	0	(144)	(144)	16,875	12/01/2033	1.B FE
495260-K7-5	KING CO SD#414 LAKE WA 5.000		08/03/2023	BAS-MERRILL LYNCH		341,545	315,000	361,072	342,985	0	(2,834)	0	(2,834)	0	340,150	0	1,395	1,395	10,631	12/01/2034	1.B FE
517210-XF-2	LARIMER CO SD#R-2J THO 5.000		08/01/2023	INSPEREX LLC		2,204,140	2,000,000	2,373,440	2,237,466	0	(21,799)	0	(21,799)	0	2,215,667	0	(11,527)	(11,527)	63,333	12/15/2034	1.C FE
528828-4Z-6	LEWISVILLE ISD GO 2014 3.750		08/15/2023	REDEEMED		14,460,000	14,460,000	15,155,381	14,520,652	0	(60,652)	0	(60,652)	0	14,460,000	0	0	0	542,250	08/15/2030	1.A FE
539158-JG-1	LIVINGSTON TOWNSHIP SD 5.000		08/14/2023	BAS-MERRILL LYNCH		1,471,170	1,425,000	1,639,391	1,487,052	0	(14,772)	0	(14,772)	0	1,472,280	0	(1,110)	(1,110)	77,188	07/15/2034	1.B FE
55844P-QX-9	MADISON AREA TECH COLL 4.000		09/05/2023	MORGAN STANLEY		357,208	355,000	366,495	357,920	0	(885)	0	(885)	0	357,035	0	173	173	14,397	03/01/2033	1.A FE
567137-C5-1	MARICOPA CO ELEM SD #2 5.000		07/01/2023	REDEEMED		1,040,000	1,040,000	1,043,609	1,040,228	0	(228)	0	(228)	0	1,040,000	0	0	0	52,000	07/01/2026	1.C FE
567137-C7-7	MARICOPA CO ELEM SD #2 5.250		07/01/2023	REDEEMED		1,365,000	1,365,000	1,363,594	1,364,887	0	113	0	113	0	1,365,000	0	0	0	71,663	07/01/2028	1.C FE
567137-C9-3	MARICOPA CO ELEM SD #2 5.500		07/01/2023	REDEEMED		750,000	750,000	750,038	750,011	0	(11)	0	(11)	0	750,000	0	0	0	41,250	07/01/2030	1.C FE
567527-SP-2	MARICOPA CO UHSD #214 4.000		08/15/2023	PIPER JAFFRAY		1,772,441	1,735,000	1,833,062	1,786,136	0	(6,714)	0	(6,714)	0	1,779,422	0	(6,980)	(6,980)	78,075	07/01/2034	1.C FE
581646-6R-2	MCKINNEY GENERAL OBLIG 5.000		08/23/2023	MESIROW FINANCIAL		2,841,799	2,780,000	3,177,429	2,896,261	0	(27,716)	0	(27,716)	0	2,868,545	0	(26,745)	(26,745)	142,475	08/15/2034	1.A FE
598022-GM-7	MIDPENINSULA REGL OPEN 3.750		07/11/2023	HEADLANDS (TD SEC AUTOMATED)		1,583,816	1,570,000	1,615,075	1,583,442	0	(2,583)	0	(2,583)	0	1,580,858	0	2,958	2,958	50,861	09/01/2033	1.A FE
605792-SN-1	MISSOULA CO GENERAL OB 5.000		08/02/2023	NORTHLAND SECURITIES		1,559,702	1,435,000	1,686,441	1,584,881	0	(14,964)	0	(14,964)	0	1,569,917	0	(10,216)	(10,216)	78,128	07/01/2034	1.C FE
613681-4Q-5	MONTGOMERY CO GEN OBLI 5.000		07/11/2023	CITIGROUP GLOBAL MARKETS		1,039,160	1,000,000	1,121,210	1,046,074	0	(7,378)	0	(7,378)	0	1,038,696	0	464	464	43,194	03/01/2034	1.B FE
653234-E6-7	NEWTOWN GENERAL OBLIGA 3.000		09/05/2023	REDEEMED		600,000	600,000	609,492	600,277	0	(277)	0	(277)	0	600,000	0	0	0	17,500	03/15/2031	1.B FE
659155-FH-3	NORTH EAST ISD GO REF 4.000		08/01/2023	REDEEMED		2,050,000	2,050,000	2,170,622	2,058,768	0	(8,768)	0	(8,768)	0	2,050,000	0	0	0	82,000	08/01/2030	1.A FE
659155-FK-6	NORTH EAST ISD GO REF 4.000		08/01/2023	REDEEMED		4,500,000	4,500,000	4,706,730	4,515,101	0	(15,101)	0	(15,101)	0	4,500,000	0	0	0	180,000	08/01/2032	1.A FE
662055-KM-3	NORTH ROYALTON SCHOOL 4.000		09/06/2023	MORGAN STANLEY		750,315	750,000	799,605	766,639	0	(4,599)	0	(4,599)	0	762,040	0	(11,725)	(11,725)	23,000	12/01/2034	1.C FE
671130-MJ-8	OAK CREEK-FRANKLIN JOI 3.750		09/06/2023	ALLIANCE GLOBAL PARTNERS		5,774,414	5,745,000	5,870,126	5,776,822	0	(9,348)	0	(9,348)	0	5,767,474	0	6,940	6,940	201,075	04/01/2034	1.C FE
671130-MJ-8	OAK CREEK-FRANKLIN JOI 3.750		08/30/2023	MUNI CENTER		251,745	250,000	255,445	251,385	0	(398)	0	(398)	0	250,987	0	758	758	8,594	04/01/2034	1.C FE
677765-EJ-4	OHLONE CCD GO S2016C 4.000		09/12/2023	MUNI CENTER		460,971	450,000	459,761	454,029	0	(754)	0	(754)	0	453,274	0	7,697	7,697	20,150	08/01/2034	1.B FE
685644-TT-3	ORCHARD PARK CENTRAL S 3.125		08/07/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,828,335	1,830,000	1,818,691	1,821,932	0	463	0	463	0	1,822,396	0	5,939	5,939	48,768	04/01/2032	1.C FE
742290-BE-8	PRINCETON BOARD OF EDU 3.000		09/07/2023	MUNI CENTER		98,985	100,000	98,037	98,486	0	83	0	83	0	98,570	0	416	416	3,467	07/15/2033	1.A FE
752142-FN-4	RANCHO SANTA FE SCH DI 3.500		08/16/2023	MUNI CENTER		101,452	100,000	101,172	100,342	0	(80)	0	(80)	0	100,261	0	1,191	1,191	3,665	08/01/2032	1.A FE
777594-YZ-9	ROSEMOUNT ISD #196 GO 3.000		07/26/2023	BARCLAYS CAPITAL INC		2,256,200	2,290,000	2,376,012	2,318,981	0	(5,187)	0	(5,187)	0	2,313,793	0	(57,594)	(57,594)	67,937	02/01/2029	1.B FE
795676-TF-2	SALT LAKE CO GEN OBLIG 5.000		07/20/2023	J P MORGAN CHASE SECURITIES INC		3,038,148	2,705,000	3,614,556	3,176,718	0	(41,830)	0	(41,830)	0	3,134,887	0	(96,740)	(96,740)	81,150	12/15/2028	1.A FE
797661-VS-1	SAN FRANCISCO BAY AREA 4.000		07/20/2023	BREAN CAPITAL		2,261,038	2,235,000	2,363,222	2,272,833	0	(7,846)	0	(7,846)	0	2,264,986	0	(3,949)	(3,949)	86,917	08/01/2035	1.E FE
799408-Z6-9	SAN RAMON VALLEY USD G .367		08/01/2023	MATURED		5,050,000	5,050,000	5,050,000	5,050,000	0	0	0	0	0	5,050,000	0	0	0	18,534	08/01/2023	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
833209-LB-3	SNOHOMISH CO SD #103 G 5.000		08/03/2023	RBC CAPITAL MARKETS		1,241,475	1,215,000	1,397,043	1,264,865	0	(11,884)	0	(11,884)	0	1,252,980	0	(11,505)	(11,505)	41,006	12/01/2031	1.A FE
833119-YU-8	SNOHOMISH CO SD#2 EVER 4.000		08/14/2023	WELLS FARGO SECURITIES		737,042	725,000	768,471	742,198	0	(3,007)	0	(3,007)	0	739,191	0	(2,149)	(2,149)	20,461	12/01/2031	1.B FE
849476-RG-3	SPRING BRANCH ISD GO R 4.000		08/15/2023	STONEX FINANCIAL		3,004,200	3,000,000	3,168,420	3,042,483	0	(12,432)	0	(12,432)	0	3,030,051	0	(25,851)	(25,851)	125,000	02/01/2033	1.A FE
962506-RZ-6	WHATCOM CO SD#501 BELL 5.000		07/27/2023	STONEX FINANCIAL		1,185,811	1,100,000	1,331,473	1,218,941	0	(13,148)	0	(13,148)	0	1,205,793	0	(19,982)	(19,982)	36,208	12/01/2033	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						177,182,544	174,520,000	188,160,389	179,199,368	0	(880,710)	0	(880,710)	0	178,318,659	0	(1,136,114)	(1,136,114)	6,341,071	XXX	XXX
Bonds - U.S. Special Revenues																					
090132-AS-0	BILLINGS SEWER SYSTEM 5.000		08/03/2023	BANCROFT CAPITAL		622,881	590,000	689,214	637,005	0	(5,833)	0	(5,833)	0	631,172	0	(8,291)	(8,291)	32,204	07/01/2033	1.D FE
158855-CC-8	CHANDLER EXCISE TAX RE 4.000		07/01/2023	REDEEMED		11,500,000	11,500,000	11,711,485	11,512,980	0	(12,980)	0	(12,980)	0	11,500,000	0	0	0	460,000	07/01/2029	1.A FE
196632-UW-1	COLORADO SPRINGS UTILI 4.000		08/16/2023	J P MORGAN CHASE SECURITIES INC		416,984	415,000	443,274	421,171	0	(2,037)	0	(2,037)	0	419,134	0	(2,150)	(2,150)	12,542	11/15/2032	1.C FE
198504-WR-9	COLUMBIA WATERWORKS & 4.000		09/05/2023	RAYMOND JAMES & ASSOC		406,040	400,000	419,032	408,456	0	(1,332)	0	(1,332)	0	407,125	0	(1,085)	(1,085)	17,556	02/01/2033	1.B FE
300060-MS-6	EVERETT WATER & SEWER 3.500		08/29/2023	REDEEMED		5,285,000	5,285,000	5,632,594	5,285,464	0	(464)	0	(464)	0	5,285,000	0	0	0	137,704	12/01/2029	1.B FE
300060-MT-4	EVERETT WATER & SEWER 3.500		08/29/2023	REDEEMED		5,330,000	5,330,000	5,652,252	5,330,425	0	(425)	0	(425)	0	5,330,000	0	0	0	138,876	12/01/2030	1.B FE
429749-EW-0	HIGH POINT COMB ENTERP 4.000		07/05/2023	WELLS FARGO SECURITIES		909,657	900,000	936,774	907,411	0	(2,041)	0	(2,041)	0	905,370	0	4,287	4,287	24,500	11/01/2032	1.B FE
429749-FA-7	HIGH POINT COMB ENTERP 4.000		09/07/2023	MORGAN STANLEY		1,208,532	1,200,000	1,232,076	1,206,488	0	(2,392)	0	(2,392)	0	1,204,096	0	4,436	4,436	40,933	11/01/2035	1.B FE
429749-FB-5	HIGH POINT COMB ENTERP 4.000		08/02/2023	SUMRIDGE PARTNERS LLC		1,008,030	1,000,000	1,022,360	1,004,525	0	(1,438)	0	(1,438)	0	1,003,087	0	4,943	4,943	30,222	11/01/2036	1.B FE
45506D-WE-1	INDIANA FINANCE AUTH R 5.000		08/25/2023	TENDERED		5,597,085	5,290,000	6,307,690	5,639,442	0	(74,971)	0	(74,971)	0	5,564,471	0	(274,471)	(274,471)	598,035	02/01/2036	1.A FE
560551-PJ-6	MAINE TURNPIKE AUTH RE 5.000		07/24/2023	MUNI CENTER		104,611	100,000	115,994	104,390	0	(972)	0	(972)	0	103,418	0	1,193	1,193	5,347	07/01/2037	1.D FE
575579-PY-7	MASSACHUSETTS BAY TRAN 5.250		07/01/2023	MATURED		2,900,000	2,900,000	3,344,744	2,920,633	0	(20,633)	0	(20,633)	0	2,900,000	0	0	0	152,250	07/01/2023	1.B FE
57585K-3G-1	MASSACHUSETTS H/E MAS 5.250		07/25/2023	RBC CAPITAL MARKETS		6,212,050	5,000,000	6,812,650	6,039,447	0	(48,947)	0	(48,947)	0	5,990,500	0	221,550	221,550	281,458	07/01/2033	1.A FE
576051-GW-0	MASSACHUSETTS WATER RE 4.000		08/01/2023	REDEEMED		1,380,000	1,380,000	1,490,717	1,388,603	0	(8,603)	0	(8,603)	0	1,380,000	0	0	0	55,200	08/01/2029	1.B FE
622634-FS-7	MOUNT PLEASANT WATER & 5.000		08/16/2023	MUNI CENTER		106,518	100,000	116,941	108,084	0	(1,092)	0	(1,092)	0	106,992	0	(474)	(474)	3,569	06/01/2037	1.B FE
64465P-ZJ-0	NEW HAMPSHIRE MUNI BON 4.000		07/05/2023	BAS-MERRILL LYNCH		2,630,716	2,615,000	2,720,646	2,634,540	0	(6,090)	0	(6,090)	0	2,628,450	0	2,266	2,266	93,268	08/15/2031	1.C FE
646065-7X-4	NEW JERSEY EDL FACS (P 4.000		09/19/2023	BNY MELLON CAPITAL MARKETS INC		4,204,317	4,210,000	4,471,104	4,253,401	0	(20,720)	0	(20,720)	0	4,232,680	0	(28,364)	(28,364)	205,354	07/01/2028	1.A FE
646066-JP-6	NEW JERSEY EDL FACS (P 4.000		08/10/2023	MUNI CENTER		306,176	300,000	317,415	304,856	0	(1,139)	0	(1,139)	0	303,717	0	2,459	2,459	13,211	07/01/2035	1.A FE
64711N-F7-5	NEW MEXICO FIN AUTH SR 4.000		09/07/2023	MORGAN STANLEY		1,007,010	1,000,000	1,114,380	1,042,472	0	(8,239)	0	(8,239)	0	1,034,233	0	(27,223)	(27,223)	30,778	06/01/2033	1.B FE
65819G-LD-8	NORTH CAROLINA CAP FAC 5.000		07/26/2023	MUNI CENTER		265,898	250,000	298,500	269,902	0	(2,922)	0	(2,922)	0	266,981	0	(1,083)	(1,083)	10,313	10/01/2040	1.B FE
68428T-CU-9	ORANGE CO SANTN DIST W 4.000		09/12/2023	MUNI CENTER		508,205	500,000	541,855	514,462	0	(3,185)	0	(3,185)	0	511,276	0	(3,071)	(3,071)	22,389	02/01/2037	1.A FE
686507-JL-9	ORLANDO UTILITIES COMM 5.000		08/02/2023	HILLTOP SECURITIES		2,777,000	2,500,000	3,018,275	2,836,244	0	(29,370)	0	(29,370)	0	2,806,874	0	(29,874)	(29,874)	104,861	10/01/2032	1.C FE
709235-WG-6	PENNSYLVANIA STATE UNI 5.000		08/16/2023	CITIGROUP GLOBAL MARKETS		3,523,451	3,435,000	3,926,068	3,579,174	0	(32,733)	0	(32,733)	0	3,546,441	0	(22,990)	(22,990)	165,071	09/01/2034	1.C FE
751100-LY-2	RALEIGH COMB ENTERPRIS 4.000		08/08/2023	MUNI CENTER		103,170	100,000	110,285	104,525	0	(627)	0	(627)	0	103,898	0	(728)	(728)	3,767	03/01/2036	1.A FE
762197-QC-8	RHODE ISLAND H&E (BROW 4.500		09/01/2023	REDEEMED		4,600,000	4,600,000	4,716,518	4,609,341	0	(9,341)	0	(9,341)	0	4,600,000	0	0	0	207,000	09/01/2033	1.B FE
810489-JT-2	SCOTTSDALE PPTY CORP E 5.000		08/31/2023	MUNI CENTER		217,435	195,000	249,442	214,771	0	(2,840)	0	(2,840)	0	211,931	0	5,504	5,504	11,483	07/01/2030	1.B FE
810489-NY-6	SCOTTSDALE PPTY CORP E 3.000		07/01/2023	REDEEMED		2,015,000	2,015,000	2,020,823	2,015,397	0	(397)	0	(397)	0	2,015,000	0	0	0	60,450	07/01/2029	1.B FE
592481-KE-4	ST LOUIS METRO SWR DIS 5.000		09/25/2023	MUNI CENTER		121,139	115,000	137,840	126,238	0	(1,828)	0	(1,828)	0	124,410	0	(3,271)	(3,271)	5,207	05/01/2037	1.B FE
870000-HZ-2	SWARTHMORE BORO AUTH C 5.000		09/15/2023	REDEEMED		150,000	150,000	167,271	151,411	0	(1,411)	0	(1,411)	0	150,000	0	0	0	7,500	09/15/2028	1.A FE
870000-JE-7	SWARTHMORE BORO AUTH C 5.000		09/15/2023	REDEEMED		370,000	370,000	402,138	372,655	0	(2,655)	0	(2,655)	0	370,000	0	0	0	18,500	09/15/2033	1.A FE
882117-R6-3	TEXAS A & M PERM UNIV 5.000		08/01/2023	MORGAN STANLEY		514,875	500,000	612,955	524,653	0	(5,632)	0	(5,632)	0	519,021	0	(4,146)	(4,146)	27,153	07/01/2031	1.A FE
89657P-HL-0	TRINITY RIVER AUTH TAR 5.000		07/31/2023	STONEX FINANCIAL		1,321,888	1,250,000	1,495,225	1,362,444	0	(15,305)	0	(15,305)	0	1,347,139	0	(25,251)	(25,251)	62,500	02/01/2033	1.B FE
906400-ED-4	UNION CO ENTERPRISE SY 3.250		08/08/2023	MUNI CENTER		100,844	100,000	101,588	100,778	0	(102)	0	(102)	0	100,675	0	169	169	2,248	06/01/2033	1.C FE
92818G-FB-4	VIRGINIA RES AUTH INFR 4.500		09/19/2023	RAYMOND JAMES & ASSOC		565,107	565,000	636,941	572,735	0	(6,690)	0	(6,690)	0	566,045	0	(937)	(937)	22,529	11/01/2030	1.A FE
31349G-5Z-8	FH (ARM) #755364 4.289		09/15/2023	PAID ON PRINCIPAL		2,017	2,017	2,034	2,012	0	6	0	6	0	2,017	0	0	0	46	01/15/2029	1.A
31349S-KR-3	FH (3/1 ARM) #781204 4.401		09/15/2023	PAID ON PRINCIPAL		1,813	1,813	1,811	1,808	0	6	0	6	0	1,813	0	0	0	43	02/15/2034	1.A
31295N-AQ-1	FH (5/1 ARM) #789015 4.355		08/15/2023	PAID ON PRINCIPAL		159	159	160	159	0	1	0	1	0	159	0	0	0	4	02/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31335G-NC-5	FHLMC GOLD P #C80387 6.500		09/15/2023	PAID ON PRINCIPAL		1,145	1,145	1,069	1,121	0	24	0	24	0	1,145	0	0	0	51	04/15/2026	1.A
31294M-GB-1	FHLMC GOLD P #E02894 3.500		09/15/2023	PAID ON PRINCIPAL		19,607	19,607	19,702	19,636	0	(30)	0	(30)	0	19,607	0	0	0	463	05/15/2026	1.A
3128MJ-ZA-1	FHLMC GOLD P #G08736 2.500		09/15/2023	PAID ON PRINCIPAL		82,653	82,653	82,498	82,466	0	188	0	188	0	82,653	0	0	0	1,356	12/15/2046	1.A
3128MJ-ZQ-6	FHLMC GOLD P #G08750 3.000		09/15/2023	PAID ON PRINCIPAL		44,430	44,430	44,979	45,320	0	(890)	0	(890)	0	44,430	0	0	0	867	03/15/2047	1.A
3128MM-QB-2	FHLMC GOLD P #G18449 2.500		09/15/2023	PAID ON PRINCIPAL		39,058	39,058	40,730	39,697	0	(639)	0	(639)	0	39,058	0	0	0	654	11/15/2027	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000		09/15/2023	PAID ON PRINCIPAL		43,707	43,707	44,424	44,624	0	(917)	0	(917)	0	43,707	0	0	0	881	10/15/2046	1.A
31335B-T8-9	FHLMC GOLD P #G61475 3.500		09/15/2023	PAID ON PRINCIPAL		79,763	79,763	79,077	78,861	0	902	0	902	0	79,763	0	0	0	1,859	12/15/2044	1.A
31323F-AD-3	FHLMC GOLD P #T69904 3.000		09/15/2023	PAID ON PRINCIPAL		419,950	419,950	381,564	381,765	0	38,186	0	38,186	0	419,950	0	0	0	8,429	05/15/2045	1.A
31326R-LV-1	FHLMC GOLD P #00Q06340 3.500		09/15/2023	PAID ON PRINCIPAL		9,811	9,811	10,058	10,092	0	(281)	0	(281)	0	9,811	0	0	0	228	02/15/2042	1.A
31326S-LQ-0	FHLMC GOLD P #00Q07235 3.500		09/15/2023	PAID ON PRINCIPAL		31,214	31,214	32,009	31,925	0	(711)	0	(711)	0	31,214	0	0	0	726	03/15/2042	1.A
3128MJ-TB-6	FHLMC GOLD P #08545 3.500		09/15/2023	PAID ON PRINCIPAL		18,088	18,088	17,847	17,832	0	256	0	256	0	18,088	0	0	0	423	09/15/2043	1.A
3133BN-AX-1	FHLMC PASS T #QF0922 5.000		09/25/2023	PAID ON PRINCIPAL		94,064	94,064	94,446	94,446	0	(382)	0	(382)	0	94,064	0	0	0	2,590	09/25/2052	1.A
3133G6-7K-5	FHLMC PASS T #QN0898 2.500		09/25/2023	PAID ON PRINCIPAL		78,422	78,422	78,998	79,197	0	(775)	0	(775)	0	78,422	0	0	0	1,309	11/25/2034	1.A
3133KP-QV-3	FHLMC PASS T #RA7668 4.000		09/25/2023	PAID ON PRINCIPAL		183,903	183,903	171,145	171,145	0	12,758	0	12,758	0	183,903	0	0	0	613	07/25/2052	1.A
3133KP-UU-0	FHLMC PASS T #RA7795 5.000		09/25/2023	PAID ON PRINCIPAL		53,511	53,511	52,240	52,240	0	1,271	0	1,271	0	53,511	0	0	0	223	08/25/2052	1.A
3133KQ-XX-9	FHLMC PASS T #RA8794 5.500		09/25/2023	PAID ON PRINCIPAL		382,971	382,971	386,502	386,502	0	(3,531)	0	(3,531)	0	382,971	0	0	0	3,772	04/25/2053	1.A
3132D5-3W-0	FHLMC PASS T #SB8013 2.500		09/25/2023	PAID ON PRINCIPAL		206,145	206,145	208,875	210,636	0	(4,491)	0	(4,491)	0	206,145	0	0	0	3,399	09/25/2034	1.A
3132D6-ER-7	FHLMC PASS T #SB8244 5.500		09/25/2023	PAID ON PRINCIPAL		804,168	804,168	802,535	802,535	0	1,633	0	1,633	0	804,168	0	0	0	3,686	07/25/2038	1.A
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		09/25/2023	PAID ON PRINCIPAL		40,164	40,164	40,707	41,074	0	(910)	0	(910)	0	40,164	0	0	0	808	09/25/2047	1.A
3132DM-EV-3	FHLMC PASS T #SD0148 2.500		09/25/2023	PAID ON PRINCIPAL		93,549	93,549	93,403	93,408	0	142	0	142	0	93,549	0	0	0	1,544	04/25/2048	1.A
3132DN-FZ-1	FHLMC PASS T #SD1084 3.500		09/25/2023	PAID ON PRINCIPAL		505,641	505,641	484,388	484,583	0	21,058	0	21,058	0	505,641	0	0	0	11,804	05/25/2051	1.A
3132DN-QB-2	FHLMC PASS T #SD1350 4.500		09/25/2023	PAID ON PRINCIPAL		110,372	110,372	106,500	106,500	0	3,872	0	3,872	0	110,372	0	0	0	582	07/25/2052	1.A
3132DP-CV-8	FHLMC PASS T #SD1884 5.000		09/25/2023	PAID ON PRINCIPAL		310,266	310,266	305,163	305,163	0	5,102	0	5,102	0	310,266	0	0	0	7,630	11/25/2052	1.A
3132DP-M9-6	FHLMC PASS T #SD2184 6.000		09/25/2023	PAID ON PRINCIPAL		213,834	213,834	214,169	214,169	0	(334)	0	(334)	0	213,834	0	0	0	1,896	01/25/2053	1.A
3132DQ-AG-1	FHLMC PASS T #SD2707 5.000		09/25/2023	PAID ON PRINCIPAL		299,479	299,479	298,824	298,824	0	655	0	655	0	299,479	0	0	0	3,541	04/25/2053	1.A
3132DV-L8-6	FHLMC PASS T #SD7551 3.000		09/25/2023	PAID ON PRINCIPAL		403,647	403,647	380,500	380,651	0	22,996	0	22,996	0	403,647	0	0	0	8,078	01/25/2052	1.A
3132DV-ML-6	FHLMC PASS T #SD7563 4.500		09/25/2023	PAID ON PRINCIPAL		130,915	130,915	126,455	126,455	0	4,459	0	4,459	0	130,915	0	0	0	491	05/25/2053	1.A
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		09/25/2023	PAID ON PRINCIPAL		401,552	401,552	390,447	390,447	0	11,105	0	11,105	0	401,552	0	0	0	9,111	08/25/2052	1.A
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		09/25/2023	PAID ON PRINCIPAL		387,304	387,304	388,030	388,030	0	(726)	0	(726)	0	387,304	0	0	0	9,747	08/25/2052	1.A
3132DW-E6-6	FHLMC PASS T #SD8257 4.500		09/25/2023	PAID ON PRINCIPAL		156,410	156,410	148,296	148,343	0	8,066	0	8,066	0	156,410	0	0	0	4,688	10/25/2052	1.A
3132DW-F5-7	FHLMC PASS T #SD8288 5.000		09/25/2023	PAID ON PRINCIPAL		608,340	608,340	599,262	599,262	0	9,078	0	9,078	0	608,340	0	0	0	4,950	01/25/2053	1.A
3132DW-GZ-0	FHLMC PASS T #SD8316 5.500		09/25/2023	PAID ON PRINCIPAL		624,241	624,241	628,947	628,947	0	(4,706)	0	(4,706)	0	624,241	0	0	0	11,447	04/25/2053	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		09/25/2023	PAID ON PRINCIPAL		46,901	46,901	47,095	47,619	0	(718)	0	(718)	0	46,901	0	0	0	770	12/25/2046	1.A
3133T5-LL-5	FHR 1727 I CMO 6.500		09/15/2023	PAID ON PRINCIPAL		14,256	14,256	14,223	14,220	0	36	0	36	0	14,256	0	0	0	613	05/15/2024	1.A
3133TB-JR-2	FHR 1998 PE CMO 7.500		09/17/2023	PAID ON PRINCIPAL		4,730	4,730	4,908	4,769	0	(39)	0	(39)	0	4,730	0	0	0	244	10/17/2027	1.A
3137BA-HX-3	FHR 4345 AB CMO 3.000		09/15/2023	PAID ON PRINCIPAL		95,968	95,968	97,782	96,130	0	(162)	0	(162)	0	95,968	0	0	0	1,896	02/15/2040	1.A
3137BD-GH-3	FHR 4388 TP CMO 3.000		09/15/2023	PAID ON PRINCIPAL		293,458	293,458	301,024	301,098	0	(7,640)	0	(7,640)	0	293,458	0	0	0	5,811	09/15/2044	1.A
3137FA-3G-1	FHR 4710 CA CMO 3.000		09/15/2023	PAID ON PRINCIPAL		237,941	237,941	243,704	238,969	0	(1,028)	0	(1,028)	0	237,941	0	0	0	4,793	12/15/2043	1.A
3137FC-H9-8	FHR 4736 AB CMO 2.500		09/15/2023	PAID ON PRINCIPAL		240,420	240,420	240,467	240,461	0	(42)	0	(42)	0	240,420	0	0	0	4,038	12/15/2047	1.A
3137FC-HH-0	FHR 4736 CT CMO 3.000		09/15/2023	PAID ON PRINCIPAL		233,100	233,100	236,488	236,626	0	(3,526)	0	(3,526)	0	233,100	0	0	0	4,613	12/15/2047	1.A
3137FP-K2-0	FHR 4929 CP CMO 2.500		09/25/2023	PAID ON PRINCIPAL		76,730	76,730	76,946	77,166	0	(436)	0	(436)	0	76,730	0	0	0	1,296	10/25/2048	1.A
3137H9-FU-8	FHR 5271 A CMO 5.500		09/25/2023	PAID ON PRINCIPAL		293,604	293,604	290,370	290,398	0	3,206	0	3,206	0	293,604	0	0	0	10,556	10/25/2047	1.A
3137H9-EV-7	FHR 5274 DA CMO 5.500		09/25/2023	PAID ON PRINCIPAL		132,012	132,012	130,383	130,393	0	1,619	0	1,619	0	132,012	0	0	0	4,775	06/25/2045	1.A
31385S-B4-9	FN (ARM) #550959 5.378		09/25/2023	PAID ON PRINCIPAL		3,318	3,318	3,370	3,317	0	1	0	1	0	3,318	0	0	0	100	08/25/2029	1.A
31379X-VF-9	FN (10/1 ARM #432714 4.534		09/25/2023	PAID ON PRINCIPAL		4,316	4,316	4,382	4,289	0	27	0	27	0	4,316	0	0	0	106	12/25/2027	1.A
31402D-GG-9	FN (3/1 ARM) #725699 6.000		09/25/2023	PAID ON PRINCIPAL		602	602	605	600	0	2	0	2	0	602	0	0	0	18	08/25/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31404M-BN-7	FN (3/1 ARM) #772345 4.119		09/25/2023	PAID ON PRINCIPAL		13,920	13,920	13,928	13,893	0	27	0	27	0	13,920	0	0	0	342	03/25/2034	1.A
31405N-4F-9	FN (3/1 ARM) #794722 3.824		09/25/2023	PAID ON PRINCIPAL		2,476	2,476	2,456	2,470	0	6	0	6	0	2,476	0	0	0	63	10/25/2034	1.A
31385H-6B-3	FN (5/1 ARM) #545466 4.280		09/25/2023	PAID ON PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	01/25/2032	1.A
31389D-W4-5	FN (5/1 ARM) #622667 4.125		09/25/2023	PAID ON PRINCIPAL		1,124	1,124	1,130	1,123	0	1	0	1	0	1,124	0	0	0	31	12/25/2031	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		07/25/2023	PAID ON PRINCIPAL		1,200	1,200	1,239	1,195	0	5	0	5	0	1,200	0	0	0	49	12/25/2041	1.A
31359V-YH-0	FNGT 99-T2 A1 CMO 7.500		09/19/2023	PAID ON PRINCIPAL		1,376	1,376	1,432	1,371	0	4	0	4	0	1,376	0	0	0	66	01/19/2039	1.A
31417G-F2-7	FNMA PASS TH #AB9184 3.000		09/25/2023	PAID ON PRINCIPAL		156,730	156,730	159,118	159,463	0	(2,733)	0	(2,733)	0	156,730	0	0	0	3,067	04/25/2043	1.A
3138EP-KU-7	FNMA PASS TH #AL6606 3.000		09/25/2023	PAID ON PRINCIPAL		60,281	60,281	60,441	60,493	0	(211)	0	(211)	0	60,281	0	0	0	1,213	08/25/2043	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		09/25/2023	PAID ON PRINCIPAL		87,804	87,804	87,187	86,874	0	930	0	930	0	87,804	0	0	0	1,755	08/25/2045	1.A
3138WG-X7-4	FNMA PASS TH #AS7001 3.000		09/25/2023	PAID ON PRINCIPAL		10,031	10,031	10,067	10,093	0	(61)	0	(61)	0	10,031	0	0	0	200	04/25/2041	1.A
3138X0-Y3-6	FNMA PASS TH #AU1629 3.000		09/25/2023	PAID ON PRINCIPAL		116,835	116,835	115,822	115,534	0	1,301	0	1,301	0	116,835	0	0	0	2,305	07/25/2043	1.A
3140F0-HX-5	FNMA PASS TH #BC4745 3.000		09/25/2023	PAID ON PRINCIPAL		375,957	375,957	367,087	365,812	0	10,145	0	10,145	0	375,957	0	0	0	7,449	10/25/2046	1.A
3140FQ-T3-1	FNMA PASS TH #BE5069 3.000		09/25/2023	PAID ON PRINCIPAL		19,804	19,804	19,829	19,845	0	(41)	0	(41)	0	19,804	0	0	0	399	11/25/2046	1.A
3140FX-LZ-3	FNMA PASS TH #BF0343 2.500		09/25/2023	PAID ON PRINCIPAL		102,544	102,544	102,945	102,950	0	(405)	0	(405)	0	102,544	0	0	0	1,737	06/25/2043	1.A
3140J6-DF-1	FNMA PASS TH #BM1901 3.000		09/25/2023	PAID ON PRINCIPAL		179,559	179,559	180,232	180,430	0	(872)	0	(872)	0	179,559	0	0	0	3,572	06/25/2045	1.A
3140J8-LG-6	FNMA PASS TH #BM3926 3.500		09/25/2023	PAID ON PRINCIPAL		116,065	116,065	114,651	114,251	0	1,814	0	1,814	0	116,065	0	0	0	2,696	08/25/2037	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		09/25/2023	PAID ON PRINCIPAL		50,118	50,118	49,868	49,824	0	295	0	295	0	50,118	0	0	0	821	10/25/2043	1.A
3140MF-4H-3	FNMA PASS TH #BV2623 4.500		09/25/2023	PAID ON PRINCIPAL		166,177	166,177	157,569	157,657	0	8,520	0	8,520	0	166,177	0	0	0	4,972	07/25/2052	1.A
3140MM-Y2-8	FNMA PASS TH #BV7928 4.500		09/25/2023	PAID ON PRINCIPAL		307,796	307,796	303,948	303,948	0	3,847	0	3,847	0	307,796	0	0	0	8,047	08/25/2052	1.A
3140MS-KP-9	FNMA PASS TH #BW1201 5.000		09/25/2023	PAID ON PRINCIPAL		376,179	376,179	375,298	375,298	0	882	0	882	0	376,179	0	0	0	9,837	09/25/2052	1.A
3140MS-NG-6	FNMA PASS TH #BW1290 5.000		09/25/2023	PAID ON PRINCIPAL		241,429	241,429	239,584	239,584	0	1,845	0	1,845	0	241,429	0	0	0	5,657	10/25/2052	1.A
3140Q7-WS-2	FNMA PASS TH #CA0656 3.500		09/25/2023	PAID ON PRINCIPAL		204,310	204,310	202,554	201,949	0	2,361	0	2,361	0	204,310	0	0	0	4,795	11/25/2047	1.A
3140QB-GN-2	FNMA PASS TH #CA3804 2.500		09/25/2023	PAID ON PRINCIPAL		36,530	36,530	36,553	36,579	0	(49)	0	(49)	0	36,530	0	0	0	621	07/25/2049	1.A
3140QQ-SQ-9	FNMA PASS TH #CB5026 5.500		09/25/2023	PAID ON PRINCIPAL		397,780	397,780	399,644	399,644	0	(1,865)	0	(1,865)	0	397,780	0	0	0	3,588	11/25/2052	1.A
3140QS-UC-3	FNMA PASS TH #CB6878 6.000		09/25/2023	PAID ON PRINCIPAL		149,074	149,074	149,004	149,004	0	70	0	70	0	149,074	0	0	0	745	08/25/2053	1.A
3140X4-DE-3	FNMA PASS TH #FM1000 3.000		09/25/2023	PAID ON PRINCIPAL		69,841	69,841	70,769	71,506	0	(1,665)	0	(1,665)	0	69,841	0	0	0	1,398	04/25/2047	1.A
3140X4-S6-4	FNMA PASS TH #FM1440 2.500		09/25/2023	PAID ON PRINCIPAL		89,394	89,394	88,909	88,760	0	635	0	635	0	89,394	0	0	0	1,474	04/25/2048	1.A
3140XD-UF-1	FNMA PASS TH #FM9581 3.000		09/25/2023	PAID ON PRINCIPAL		178,737	178,737	168,180	168,270	0	10,467	0	10,467	0	178,737	0	0	0	3,485	11/25/2051	1.A
3140XH-PQ-4	FNMA PASS TH #FS2230 3.500		09/25/2023	PAID ON PRINCIPAL		77,566	77,566	73,324	73,386	0	4,180	0	4,180	0	77,566	0	0	0	1,818	04/25/2049	1.A
3140XJ-AR-4	FNMA PASS TH #FS2715 3.500		09/25/2023	PAID ON PRINCIPAL		375,861	375,861	348,318	348,237	0	27,625	0	27,625	0	375,861	0	0	0	8,708	04/25/2052	1.A
3140XJ-JL-8	FNMA PASS TH #FS2966 5.000		09/25/2023	PAID ON PRINCIPAL		423,887	423,887	416,171	416,104	0	7,784	0	7,784	0	423,887	0	0	0	13,816	10/25/2052	1.A
3140XJ-Q3-0	FNMA PASS TH #FS3173 3.000		09/25/2023	PAID ON PRINCIPAL		303,804	303,804	270,599	270,722	0	33,082	0	33,082	0	303,804	0	0	0	6,080	06/25/2051	1.A
3140XJ-RM-7	FNMA PASS TH #FS3191 5.500		09/25/2023	PAID ON PRINCIPAL		469,343	469,343	469,857	469,857	0	(513)	0	(513)	0	469,343	0	0	0	9,103	10/25/2052	1.A
3140XK-DN-7	FNMA PASS TH #FS3708 5.000		09/25/2023	PAID ON PRINCIPAL		418,748	418,748	416,654	416,654	0	2,094	0	2,094	0	418,748	0	0	0	9,827	01/25/2053	1.A
3140XK-EU-0	FNMA PASS TH #FS3746 5.500		09/25/2023	PAID ON PRINCIPAL		332,387	332,387	335,139	335,139	0	(2,753)	0	(2,753)	0	332,387	0	0	0	4,694	12/25/2052	1.A
3140XK-P3-8	FNMA PASS TH #FS4041 5.500		09/25/2023	PAID ON PRINCIPAL		78,993	78,993	79,647	79,647	0	(654)	0	(654)	0	78,993	0	0	0	888	03/25/2053	1.A
3140XK-V3-1	FNMA PASS TH #FS4233 4.500		09/25/2023	PAID ON PRINCIPAL		632,693	632,693	621,324	621,324	0	11,369	0	11,369	0	632,693	0	0	0	7,137	12/25/2052	1.A
3140XL-PS-1	FNMA PASS TH #FS4932 6.000		09/25/2023	PAID ON PRINCIPAL		230,271	230,271	231,206	231,206	0	(935)	0	(935)	0	230,271	0	0	0	1,815	06/25/2053	1.A
3140XL-UG-1	FNMA PASS TH #FS5082 5.000		09/25/2023	PAID ON PRINCIPAL		92,049	92,049	89,819	89,819	0	2,229	0	2,229	0	92,049	0	0	0	384	02/25/2053	1.A
3140XL-VF-2	FNMA PASS TH #FS5113 5.500		09/25/2023	PAID ON PRINCIPAL		208,951	208,951	209,049	209,049	0	(98)	0	(98)	0	208,951	0	0	0	1,365	07/25/2053	1.A
3140XM-FP-6	FNMA PASS TH #FS5573 6.000		09/25/2023	PAID ON PRINCIPAL		226,521	226,521	227,618	227,618	0	(1,097)	0	(1,097)	0	226,521	0	0	0	1,133	08/25/2053	1.A
31418E-HP-8	FNMA PASS TH #MA 4737 5.000		09/25/2023	PAID ON PRINCIPAL		289,564	289,564	288,207	288,207	0	1,357	0	1,357	0	289,564	0	0	0	9,602	08/25/2052	1.A
31418A-VF-2	FNMA PASS TH #MA1513 2.500		09/25/2023	PAID ON PRINCIPAL		9,772	9,772	9,723	9,740	0	32	0	32	0	9,772	0	0	0	163	07/25/2028	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		09/25/2023	PAID ON PRINCIPAL		16,796	16,796	16,776	16,817	0	(21)	0	(21)	0	16,796	0	0	0	443	10/25/2048	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		09/25/2023	PAID ON PRINCIPAL		55,099	55,099	54,545	53,769	0	1,330	0	1,330	0	55,099	0	0	0	1,107	06/25/2049	1.A
31418D-GF-3	FNMA PASS TH #MA3797 2.500		09/25/2023	PAID ON PRINCIPAL		125,830	125,830	126,661	127,228	0	(1,398)	0	(1,398)	0	125,830	0	0	0	2,082	10/25/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31418D-GU-0	FNMA PASS TH #MA3810 2.500		09/25/2023	PAID ON PRINCIPAL		58,474	58,474	58,793	59,196	0	(722)	0	(722)	0	58,474	0	0	0	927	10/25/2039	1.A
31418E-GK-0	FNMA PASS TH #MA4701 4.500		09/25/2023	PAID ON PRINCIPAL		672,261	672,261	651,916	651,916	0	20,345	0	20,345	0	672,261	0	0	0	10,332	08/25/2052	1.A
31418E-JF-8	FNMA PASS TH #MA4761 5.000		09/25/2023	PAID ON PRINCIPAL		325,298	325,298	320,266	320,266	0	5,032	0	5,032	0	325,298	0	0	0	2,719	09/25/2052	1.A
31418E-J6-8	FNMA PASS TH #MA4784 4.500		09/25/2023	PAID ON PRINCIPAL		159,888	159,888	156,415	156,415	0	3,473	0	3,473	0	159,888	0	0	0	3,612	10/25/2052	1.A
31418E-KV-1	FNMA PASS TH #MA4807 5.500		09/25/2023	PAID ON PRINCIPAL		395,938	395,938	394,887	394,887	0	1,052	0	1,052	0	395,938	0	0	0	8,982	11/25/2052	1.A
31418E-L5-7	FNMA PASS TH #MA4847 6.000		09/25/2023	PAID ON PRINCIPAL		189,573	189,573	190,107	190,107	0	(533)	0	(533)	0	189,573	0	0	0	948	11/25/2052	1.A
31418E-L8-1	FNMA PASS TH #MA4850 5.000		09/25/2023	PAID ON PRINCIPAL		394,000	394,000	393,477	393,477	0	523	0	523	0	394,000	0	0	0	2,455	11/25/2037	1.A
31418E-MS-6	FNMA PASS TH #MA4868 5.000		09/25/2023	PAID ON PRINCIPAL		371,291	371,291	365,838	365,838	0	5,453	0	5,453	0	371,291	0	0	0	3,269	01/25/2053	1.A
31418E-PD-6	FNMA PASS TH #MA4919 5.500		09/25/2023	PAID ON PRINCIPAL		437,786	437,786	442,882	442,882	0	(5,096)	0	(5,096)	0	437,786	0	0	0	6,080	02/25/2053	1.A
31371F-E9-9	FNMA PASS TH #250460 7.000		09/25/2023	PAID ON PRINCIPAL		655	655	629	645	0	10	0	10	0	655	0	0	0	30	02/25/2026	1.A
31371M-DT-1	FNMA PASS TH #255814 5.500		09/25/2023	PAID ON PRINCIPAL		1,044	1,044	1,044	1,043	0	1	0	1	0	1,044	0	0	0	40	08/25/2035	1.A
31373D-EF-8	FNMA PASS TH #290034 7.500		09/25/2023	PAID ON PRINCIPAL		1,804	1,804	1,775	1,792	0	12	0	12	0	1,804	0	0	0	90	08/25/2024	1.A
31382M-ZX-5	FNMA PASS TH #486858 7.000		09/25/2023	PAID ON PRINCIPAL		750	750	758	754	0	(4)	0	(4)	0	750	0	0	0	35	03/25/2029	1.A
31391T-UL-0	FNMA PASS TH #676587 5.500		09/25/2023	PAID ON PRINCIPAL		5,157	5,157	5,178	5,175	0	(17)	0	(17)	0	5,157	0	0	0	172	12/25/2032	1.A
31402R-F9-5	FNMA PASS TH #735592 5.000		09/25/2023	PAID ON PRINCIPAL		29,805	29,805	28,487	28,671	0	1,134	0	1,134	0	29,805	0	0	0	993	05/25/2034	1.A
31403D-SP-5	FNMA PASS TH #745826 6.000		09/25/2023	PAID ON PRINCIPAL		1,371	1,371	1,366	1,366	0	5	0	5	0	1,371	0	0	0	55	07/25/2036	1.A
31405N-TV-7	FNMA PASS TH #794464 6.000		09/25/2023	PAID ON PRINCIPAL		4,265	4,265	4,375	4,434	0	(169)	0	(169)	0	4,265	0	0	0	170	09/25/2034	1.A
31406Y-TU-4	FNMA PASS TH #824163 5.500		09/25/2023	PAID ON PRINCIPAL		1,677	1,677	1,694	1,691	0	(14)	0	(14)	0	1,677	0	0	0	62	04/25/2035	1.A
31407B-XH-7	FNMA PASS TH #826080 5.000		09/25/2023	PAID ON PRINCIPAL		38,361	38,361	39,944	40,539	0	(2,178)	0	(2,178)	0	38,361	0	0	0	1,370	07/25/2035	1.A
31408G-ZW-0	FNMA PASS TH #851357 6.000		09/25/2023	PAID ON PRINCIPAL		659	659	667	668	0	(9)	0	(9)	0	659	0	0	0	26	02/25/2036	1.A
31408J-D4-0	FNMA PASS TH #852523 5.500		09/25/2023	PAID ON PRINCIPAL		663	663	659	659	0	4	0	4	0	663	0	0	0	24	02/25/2036	1.A
31409T-QM-3	FNMA PASS TH #878060 5.500		09/25/2023	PAID ON PRINCIPAL		921	921	905	906	0	14	0	14	0	921	0	0	0	34	03/25/2036	1.A
31410U-3G-5	FNMA PASS TH #898199 6.000		09/25/2023	PAID ON PRINCIPAL		1,486	1,486	1,494	1,497	0	(10)	0	(10)	0	1,486	0	0	0	55	11/25/2036	1.A
31411A-RJ-6	FNMA PASS TH #902389 5.500		09/25/2023	PAID ON PRINCIPAL		394	394	389	389	0	6	0	6	0	394	0	0	0	14	11/25/2036	1.A
31411Y-VZ-3	FNMA PASS TH #918732 5.500		09/25/2023	PAID ON PRINCIPAL		83	83	81	81	0	2	0	2	0	83	0	0	0	3	06/25/2037	1.A
313921-DF-2	FNR 2001-55 PC CMO 6.500		09/25/2023	PAID ON PRINCIPAL		1,588	1,588	1,603	1,599	0	(11)	0	(11)	0	1,588	0	0	0	69	10/25/2031	1.A
3136A8-SU-5	FNR 2012-102 BC CMO 1.750		09/25/2023	PAID ON PRINCIPAL		107,579	107,579	105,394	106,233	0	1,347	0	1,347	0	107,579	0	0	0	1,226	09/25/2027	1.A
3136AG-XN-7	FNR 2013-102 DG CMO 3.000		09/25/2023	PAID ON PRINCIPAL		83,197	83,197	83,067	83,040	0	157	0	157	0	83,197	0	0	0	1,711	05/25/2032	1.A
3136AG-QV-7	FNR 2013-109 BA CMO 3.000		09/25/2023	PAID ON PRINCIPAL		100,927	100,927	100,162	100,484	0	443	0	443	0	100,927	0	0	0	2,015	10/25/2032	1.A
3136AD-R2-7	FNR 2013-41 DA CMO 1.750		09/25/2023	PAID ON PRINCIPAL		62,965	62,965	60,446	60,146	0	2,818	0	2,818	0	62,965	0	0	0	709	02/25/2043	1.A
3136AM-UK-3	FNR 2015-8 AP CMO 2.000		09/25/2023	PAID ON PRINCIPAL		182,419	182,419	181,813	181,687	0	732	0	732	0	182,419	0	0	0	2,393	03/25/2045	1.A
3136AR-C2-2	FNR 2016-19 CD CMO 2.500		09/25/2023	PAID ON PRINCIPAL		208,782	208,782	208,945	208,879	0	(97)	0	(97)	0	208,782	0	0	0	3,448	04/25/2046	1.A
3136B7-DH-1	FNR 2019-64 A CMO 2.500		09/25/2023	PAID ON PRINCIPAL		56,508	56,508	56,945	57,126	0	(617)	0	(617)	0	56,508	0	0	0	923	08/25/2051	1.A
3136B7-VD-0	FNR 2019-74 C CMO 2.500		09/25/2023	PAID ON PRINCIPAL		169,015	169,015	167,008	166,084	0	2,931	0	2,931	0	169,015	0	0	0	2,785	12/25/2049	1.A
313920-XY-1	FNW 2001-W2 AF5 7.021		09/25/2023	PAID ON PRINCIPAL		2,183	2,183	2,183	2,174	0	9	0	9	0	2,183	0	0	0	102	11/25/2031	1.A FE
31392C-MJ-0	FNW 2002-W1 1A4 CMO 6.000		09/25/2023	PAID ON PRINCIPAL		32,002	32,002	30,848	31,267	0	735	0	735	0	32,002	0	0	0	969	02/25/2042	1.A
3133TL-4S-4	FSPC T-17 A5 7.160		09/25/2023	PAID ON PRINCIPAL		25,544	25,544	25,540	25,422	0	121	0	121	0	25,544	0	0	0	1,147	07/25/2029	1.A FE
31392M-EJ-7	FSPC T-41 1A4 CMO 6.500		08/25/2023	PAID ON PRINCIPAL		18,917	18,917	18,803	18,814	0	103	0	103	0	18,917	0	0	0	739	06/25/2032	1.A
31392M-GY-2	FSPC T-42 A4 CMO 6.500		09/25/2023	PAID ON PRINCIPAL		9,256	9,256	9,243	9,216	0	40	0	40	0	9,256	0	0	0	389	02/25/2042	1.A
31393N-TB-5	FSPC T-55 1A1 CMO 6.500		09/25/2023	PAID ON PRINCIPAL		8,259	8,259	8,742	8,234	0	26	0	26	0	8,259	0	0	0	337	03/25/2043	1.A
3137G1-BC-0	FWLS 2016-SC02 1A CMO 3.000		09/25/2023	PAID ON PRINCIPAL		12,504	12,504	12,438	12,425	0	78	0	78	0	12,504	0	0	0	263	10/25/2046	1.A
3137G1-BD-8	FWLS 2016-SC02 2A CMO 3.500		09/25/2023	PAID ON PRINCIPAL		2,963	2,963	3,016	3,006	0	(42)	0	(42)	0	2,963	0	0	0	69	10/25/2046	1.A
3137G1-BS-5	FWLS 2017-SC02 1A CMO 3.000		09/25/2023	PAID ON PRINCIPAL		13,404	13,404	13,261	13,248	0	156	0	156	0	13,404	0	0	0	268	05/25/2047	1.A
3137G1-BV-8	FWLS 2017-SC02 2A CMO 3.500		09/25/2023	PAID ON PRINCIPAL		10,131	10,131	10,283	10,564	0	(433)	0	(433)	0	10,131	0	0	0	235	05/25/2047	1.A
35563P-BX-6	SCRT 2017-3 HT CMO 3.250		09/25/2023	PAID ON PRINCIPAL		29,589	29,589	29,494	29,813	0	(224)	0	(224)	0	29,589	0	0	0	637	07/25/2056	1.A
35563P-GB-9	SCRT 2018-3 HA CMO 3.000		09/25/2023	PAID ON PRINCIPAL		54,537	54,537	53,033	53,175	0	1,362	0	1,362	0	54,537	0	0	0	1,074	08/25/2057	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..35563P-E2-1	SCRT 2022-2 MT CMO 3.000		09/25/2023	PAID ON PRINCIPAL		198,850	198,850	179,834	180,101	0	18,749	0	18,749	0	198,850	0	0	0	4,059	04/25/2062	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						89,215,234	87,085,617	93,626,834	89,140,841	0	(46,088)	0	(46,088)	0	89,094,753	0	(186,603)	(186,603)	3,430,158	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
..037680-AB-1	AEPWV 2013-1 A2 3.772		08/01/2023	REDEEMED		327,780	327,780	327,746	327,775	0	5	0	5	0	327,780	0	0	0	12,365	08/01/2031	1.A FE
..02665W-CJ-8	AMERICAN HONDA FINANCE 3.450	C	07/14/2023	MATURED		3,000,000	3,000,000	2,994,810	2,999,370	0	630	0	630	0	3,000,000	0	0	0	103,500	07/14/2023	1.G FE
..00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750	C	08/15/2023	REDEEMED		1,040,630	1,040,630	1,040,630	1,040,630	0	0	0	0	0	1,040,630	0	0	0	49,430	02/15/2042	2.A PL
..73179P-AM-8	AVIENT CORP (144A) 5.750		07/21/2023	CITIGROUP GLOBAL MARKETS		1,982,500	2,000,000	1,985,178	1,953,440	33,491	2,878	0	36,369	0	1,989,809	0	(7,309)	(7,309)	79,861	05/15/2025	3.C FE
..05526D-BB-0	BAT CAPITAL CORP 3.557	C	08/16/2023	TENDERED 93.56		2,067,654	2,210,000	2,210,000	2,210,000	0	0	0	0	0	2,210,000	0	(142,346)	(142,346)	78,828	08/15/2027	2.B FE
..10112R-AV-6	BOSTON PROPERTIES LP 3.125		09/01/2023	MATURED		1,000,000	1,000,000	1,016,440	1,001,060	0	(1,060)	0	(1,060)	0	1,000,000	0	0	0	31,250	09/01/2023	2.A FE
..153527-AM-8	CENTRAL GARDEN & PET C 5.125		08/03/2023	TRUIST SECURITIES		941,250	1,000,000	1,007,500	931,860	71,301	(561)	0	70,739	0	1,002,599	0	(61,349)	(61,349)	52,104	02/01/2028	3.B FE
..200340-AS-6	COMERICA INC 3.700		07/31/2023	MATURED		5,000,000	5,000,000	4,987,530	4,998,213	0	1,787	0	1,787	0	5,000,000	0	0	0	185,000	07/31/2023	2.A FE
..20338H-AB-9	COMMSCOPE TECHNOLOGIES 5.000		08/30/2023	MORGAN STANLEY		1,665,000	3,000,000	3,000,625	2,042,340	957,215	(12)	0	957,202	0	2,999,542	0	(1,334,542)	(1,334,542)	144,167	03/15/2027	5.A FE
..12665Y-AA-0	CVS LEASE PASS THRU CE 4.163		09/10/2023	REDEEMED		20,169	20,169	20,169	20,169	0	0	0	0	0	20,169	0	0	0	560	08/11/2036	2.B FE
..126650-AW-0	CVS LEASE PASS THRU CE 5.298		09/10/2023	REDEEMED		53,518	53,518	54,104	53,727	0	(209)	0	(209)	0	53,518	0	0	0	1,891	01/11/2027	2.B
..126659-AA-9	CVS LEASE PASS THRU CE 8.353		09/10/2023	REDEEMED		57,505	57,505	59,412	58,694	0	(1,189)	0	(1,189)	0	57,505	0	0	0	3,204	07/10/2031	2.B FE
..23331A-BH-1	DR HORTON INC 5.750		07/06/2023	REDEEMED		2,000,000	2,000,000	2,204,200	2,015,975	0	(15,975)	0	(15,975)	0	2,000,000	0	0	0	102,542	08/15/2023	2.A FE
..26444G-AC-7	DUKE ENERGY FLORIDA PR 2.538		09/01/2023	REDEEMED		124,268	124,268	124,263	124,266	0	2	0	2	0	124,268	0	0	0	3,154	09/01/2031	1.A FE
..26442E-AD-2	DUKE ENERGY OHIO 3.800		09/01/2023	MATURED		3,759,000	3,759,000	3,832,686	3,764,837	0	(5,837)	0	(5,837)	0	3,759,000	0	0	0	142,842	09/01/2023	1.F FE
..26442U-AF-1	DUKE ENERGY PROGRESS 3.375		09/01/2023	MATURED		3,000,000	3,000,000	3,002,310	3,000,256	0	(256)	0	(256)	0	3,000,000	0	0	0	101,250	09/01/2023	1.F FE
..28932M-AA-3	ELM RD GENERATING STAT 5.209		08/11/2023	REDEEMED		145,804	145,804	145,804	145,800	0	4	0	4	0	145,804	0	0	0	7,595	02/11/2030	1.F FE
..29364W-AS-7	ENTERGY LOUISIANA LLC 4.050		09/01/2023	MATURED		2,000,000	2,000,000	1,993,780	1,999,414	0	586	0	586	0	2,000,000	0	0	0	81,000	09/01/2023	1.F FE
..345397-WK-5	FORD MOTOR CREDIT CO L 4.375		08/06/2023	MATURED		1,000,000	1,000,000	1,058,900	990,160	14,277	(4,437)	0	9,840	0	1,000,000	0	0	0	43,750	08/06/2023	3.A FE
..37331N-AD-3	GEORGIA-PACIFIC CORP (3.734		07/15/2023	MATURED		4,000,000	4,000,000	4,001,560	4,000,235	0	(235)	0	(235)	0	4,000,000	0	0	0	149,360	07/15/2023	1.G FE
..013817-AW-1	HOWMET AEROSPACE INC 5.125		09/28/2023	MAKE WHOLE CALL 100.00		380,000	380,000	401,138	376,595	8,059	(4,654)	0	3,405	0	380,000	0	0	0	19,313	10/01/2024	3.A FE
..505588-BJ-1	LACLEDE GAS CO 3.400		08/15/2023	MATURED		2,000,000	2,000,000	1,993,940	1,999,507	0	493	0	493	0	2,000,000	0	0	0	68,000	08/15/2023	1.F FE
..548661-CZ-8	LOWES COMPANIES 3.875		09/15/2023	MATURED		1,000,000	1,000,000	994,010	999,451	0	549	0	549	0	1,000,000	0	0	0	38,750	09/15/2023	2.A FE
..579780-AJ-6	MCCORMICK & COMPANY IN 3.500		09/01/2023	MATURED		2,000,000	2,000,000	1,980,930	1,998,442	0	1,558	0	1,558	0	2,000,000	0	0	0	70,000	09/01/2023	2.B FE
..595620-AK-1	MIDAMERICAN ENERGY CO 3.700		09/15/2023	MATURED		1,250,000	1,250,000	1,272,493	1,251,275	0	(1,275)	0	(1,275)	0	1,250,000	0	0	0	46,250	09/15/2023	1.E FE
. 666807-BG-6	NORTHROP GRUMMAN CORP 3.250		08/01/2023	MATURED		5,080,000	5,080,000	4,995,922	5,073,926	0	6,074	0	6,074	0	5,080,000	0	0	0	165,100	08/01/2023	2.A FE
..66765R-CA-2	NORTHWEST NATURAL GAS 3.542		08/19/2023	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,420	08/19/2023	1.F FE
..68389X-AS-4	ORACLE CORP 3.625		07/15/2023	MATURED		3,000,000	3,000,000	3,055,790	3,003,600	0	(3,600)	0	(3,600)	0	3,000,000	0	0	0	108,750	07/15/2023	2.B FE
..69073T-AR-4	OWENS-BROCKWAY (144A) 5.875		08/15/2023	MATURED		298,649	298,649	298,275	297,729	846	74	0	920	0	298,649	0	0	0	17,546	08/15/2023	4.B FE
..742718-EB-1	PROCTER & GAMBLE CO 3.100		08/15/2023	MATURED		2,500,000	2,500,000	2,513,873	2,501,194	0	(1,194)	0	(1,194)	0	2,500,000	0	0	0	77,500	08/15/2023	1.D FE
..913017-DB-2	RAYTHEON TECHNOLOGIES 3.650		08/16/2023	MATURED		102,000	102,000	101,991	101,996	0	4	0	4	0	102,000	0	0	0	3,723	08/16/2023	2.A FE
..761713-AY-2	REYNOLDS AMERICAN 4.850	C	09/15/2023	MATURED		2,000,000	2,000,000	1,998,440	1,999,722	0	278	0	278	0	2,000,000	0	0	0	97,000	09/15/2023	2.B FE
..797440-BR-4	SAN DIEGO G & E 3.600		09/01/2023	MATURED		2,000,000	2,000,000	1,999,680	1,999,902	0	98	0	98	0	2,000,000	0	0	0	72,000	09/01/2023	1.F FE
..80874Y-BG-4	SCIENTIFIC GAMES INTER 8.625		08/23/2023	REDEEMED		4,597,020	4,500,000	4,663,750	4,598,640	43,011	(44,631)	0	(1,620)	0	4,597,020	0	0	0	444,188	07/01/2025	4.A FE
..85208N-AD-2	SPRINT SPECTRUM / SPEC 4.738		09/20/2023	REDEEMED		187,500	187,500	187,500	187,499	0	1	0	1	0	187,500	0	0	0	6,663	09/20/2029	1.F FE
..85208N-AE-0	SPRINT SPECTRUM / SPEC 5.152		09/20/2023	REDEEMED		627,200	627,200	620,928	621,176	0	6,024	0	6,024	0	627,200	0	0	0	24,235	03/20/2028	1.F FE
..86787E-AY-3	TRUIST BANK 3.689		08/02/2023	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	110,670	08/02/2024	1.F FE
..902494-BG-7	TYSON FOODS INC 3.900		09/28/2023	MATURED		2,000,000	2,000,000	2,004,220	2,000,563	0	(563)	0	(563)	0	2,000,000	0	0	0	78,000	09/28/2023	2.B FE
..914906-AS-1	UNIVISION COMMUNICATIO 5.125		08/28/2023	REDEEMED		664,000	664,000	646,007	633,735	14,610	4,336	0	18,946	0	652,681	0	11,319	11,319	33,728	02/15/2025	4.A FE
..90290M-AC-5	US FOODS INC (144A) 6.250		09/25/2023	REDEEMED		3,046,890	3,000,000	2,985,000	2,973,480	12,386	4,411	0	16,797	0	2,990,277	0	56,613	56,613	177,083	04/15/2025	3.C FE
..960386-AH-3	WABTEC 4.375		08/15/2023	MATURED		2,605,000	2,605,000	2,684,219	2,608,778	0	(3,778)	0	(3,778)	0	2,605,000	0	0	0	113,969	08/15/2023	2.C FE
..13596Z-4B-8	CANADIAN IMPERIAL BANK 2.970		07/11/2023	MATURED		3,000,000	3,000,000	2,999,460	2,999,919	0	81	0	81	0	3,000,000	0	0	0	89,100	07/11/2023	1.C FE
..89153U-AF-8	TOTAL CAPITAL CANADA I 2.750	D	07/15/2023	MATURED		3,000,000	3,000,000	2,933,970	2,992,100	0	7,900	0	7,900	0	3,000,000	0	0	0	82,500	07/15/2023	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
046353-AR-9	ASTRAZENECA PLC 3.500	D	08/17/2023	MATURED		3,000,000	3,000,000	2,998,350	2,999,689	0	311	0	311	0	3,000,000	0	0	0	105,000	08/17/2023	1.G FE
055451-AU-2	BHP BILLITON FINANCE U 3.850	D	09/30/2023	MATURED		2,250,000	2,250,000	2,272,208	2,251,926	0	(1,926)	0	(1,926)	0	2,250,000	0	0	0	43,313	09/30/2023	1.F FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN 3.800	D	09/30/2023	REDEEMED		211,323	211,323	211,323	214,684	0	(3,361)	0	(3,361)	0	211,323	0	0	0	5,247	09/30/2045	1.D PL
20271A-AG-2	COMMONWEALTH BANK OF A 3.250	D	07/20/2023	MATURED		9,200,000	9,200,000	9,215,432	9,202,017	0	(2,017)	0	(2,017)	0	9,200,000	0	0	0	299,000	07/20/2023	1.A FE
74977R-DE-1	COOPERATIEVE RABOBANK 3.875	D	09/26/2023	MATURED		5,000,000	5,000,000	4,986,500	4,997,609	0	2,391	0	2,391	0	5,000,000	0	0	0	193,750	09/26/2023	1.G FE
25156P-AV-5	DEUTSCHE TELEKOM INT F 2.485	D	07/19/2023	REDEEMED		1,000,000	1,000,000	999,940	999,974	0	(10)	0	(10)	0	999,964	0	36	36	20,708	09/19/2023	2.A FE
25243Y-AY-5	DIAGEO CAPITAL PLC 3.500	D	09/18/2023	MATURED		7,000,000	7,000,000	6,984,630	6,997,336	0	2,664	0	2,664	0	7,000,000	0	0	0	245,000	09/18/2023	1.G FE
40049J-BB-2	GRUPO TELEVISA SAB 4.625	D	08/07/2023	TENDERED 98.09		980,880	1,000,000	993,850	997,833	0	420	0	420	0	998,253	0	(17,373)	(17,373)	47,149	01/30/2026	2.A FE
50247V-AA-7	LYB INTERNATIONAL FINA 4.000	D	07/15/2023	MATURED		1,416,000	1,416,000	1,440,004	1,417,652	0	(1,652)	0	(1,652)	0	1,416,000	0	0	0	56,640	07/15/2023	2.B FE
780097-BD-2	NATWEST GROUP PLC 3.875	D	09/12/2023	MATURED		2,000,000	2,000,000	2,025,580	2,003,356	0	(3,356)	0	(3,356)	0	2,000,000	0	0	0	77,500	09/12/2023	2.A FE
65557C-AY-9	NORDEA BANK ABP (144A) 3.750	D	08/30/2023	MATURED		5,000,000	5,000,000	4,993,250	4,997,792	0	2,208	0	2,208	0	5,000,000	0	0	0	187,500	08/30/2023	1.F FE
756250-AB-5	RECKITT BENCKISER TSY 3.625	D	09/21/2023	MATURED		5,391,000	5,391,000	5,455,379	5,394,473	0	(3,473)	0	(3,473)	0	5,391,000	0	0	0	195,424	09/21/2023	1.G FE
82620K-AK-9	SIEMENS FINANCIERINGSM 2.000	D	09/15/2023	MATURED		1,000,000	1,000,000	994,360	999,379	0	621	0	621	0	1,000,000	0	0	0	20,000	09/15/2023	1.E FE
89365D-AB-9	TRANSDIGM UK HOLDINGS 6.875	D	09/17/2023	REDEEMED		6,103,140	6,000,000	6,130,000	5,859,082	175,841	36,851	0	212,693	0	6,071,775	0	31,365	31,365	346,042	05/15/2026	4.C FE
00842B-AC-1	ABMT 2015-5 A3 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		11,765	11,765	11,877	11,765	0	0	0	0	0	11,765	0	0	0	273	07/25/2045	1.A
00842D-AC-7	ABMT 2015-6 A3 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		13,274	13,274	13,344	13,278	0	(4)	0	(4)	0	13,274	0	0	0	311	09/25/2045	1.A
00842C-AC-9	ABMT 2015-7 A3 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		112,166	112,166	110,457	107,920	0	4,246	0	4,246	0	112,166	0	0	0	2,534	10/25/2045	1.A
00842E-AC-5	ABMT 2016-2 A3 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		34,847	34,847	35,261	34,953	0	(106)	0	(106)	0	34,847	0	0	0	814	03/25/2046	1.A
05949C-HU-3	BOAMS 2005-I 2A5 CMO 4.411		09/25/2023	PAID ON PRINCIPAL		4,989	4,989	3,367	2,211	0	2,777	0	2,777	0	4,989	0	0	0	129	10/25/2035	1.D FM
05949C-HU-3	BOAMS 2005-I 2A5 CMO 4.411		09/25/2023	WRITTEN OFF		0	6	4	3	0	0	0	0	0	3	0	(3)	(3)	0	10/25/2035	1.D FM
12498N-AB-9	CBASS 2006-CB2 AF2 6.001		09/25/2023	PAID ON PRINCIPAL		28,681	28,681	16,011	6,214	0	22,467	0	22,467	0	28,681	0	0	0	575	12/25/2036	1.A FM
12564E-AA-0	CIM 2021-J2 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		176,303	176,303	179,711	179,836	0	(3,533)	0	(3,533)	0	176,303	0	0	0	3,070	04/25/2051	1.A
17323E-AD-5	CMLTI 2014-J2 A1 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		2,713	2,713	2,736	2,707	0	6	0	6	0	2,713	0	0	0	63	11/25/2044	1.A
172973-W5-4	CMSI 2005-4 1A6 CMO 5.500		09/25/2023	PAID ON PRINCIPAL		9,388	9,388	6,970	7,649	0	1,738	0	1,738	0	9,388	0	0	0	358	07/25/2035	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO 5.099		09/28/2023	PAID ON PRINCIPAL		1,866	1,866	1,780	1,826	0	40	0	40	0	1,866	0	0	0	66	12/28/2033	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO 5.099		07/28/2023	RECOVERY OF PAR WRITE-OFF		0	(2)	(2)	(2)	0	0	0	0	0	(2)	0	2	2	0	12/28/2033	1.A FM
12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		11,572	11,572	11,173	11,281	0	291	0	291	0	11,572	0	0	0	280	08/25/2043	1.A
12652C-AA-7	CSMC 2017-HL2 A1 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		28,092	28,092	28,398	28,165	0	(73)	0	(73)	0	28,092	0	0	0	618	10/25/2047	1.A
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		09/25/2023	PAID ON PRINCIPAL		234	234	203	9	0	224	0	224	0	234	0	0	0	9	08/25/2035	1.D FM
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		09/25/2023	WRITTEN OFF		0	3	3	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		09/25/2023	PAID ON PRINCIPAL		1,983	1,983	1,775	317	0	1,667	0	1,667	0	1,983	0	0	0	66	11/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		08/25/2023	WRITTEN OFF		0	15	14	2	0	0	0	0	0	2	0	(2)	(2)	1	11/25/2035	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO 2.500		09/25/2023	PAID ON PRINCIPAL		36,901	36,901	33,426	34,204	0	2,697	0	2,697	0	36,901	0	0	0	614	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		34,839	34,839	34,447	34,265	0	574	0	574	0	34,839	0	0	0	888	02/25/2048	1.A
33850B-AC-1	FSMT 2017-1 1A3 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		7,029	7,029	7,132	7,072	0	(43)	0	(43)	0	7,029	0	0	0	161	03/25/2047	1.A
33853G-AB-9	FSMT 2021-12 A2 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		234,957	234,957	235,251	235,236	0	(279)	0	(279)	0	234,957	0	0	0	3,922	11/25/2051	1.A
33852F-AE-6	FSMT 2021-4 A5 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		89,019	89,019	81,063	81,250	0	7,770	0	7,770	0	89,019	0	0	0	1,482	06/25/2051	1.A
3622EB-AC-2	GSAA 2007-4 A3A CMO 6.034		09/25/2023	PAID ON PRINCIPAL		4,320	4,320	1,776	315	0	4,005	0	4,005	0	4,320	0	0	0	34	03/25/2037	1.D FM
36242D-UQ-4	GSR 2005-AR1 4A1 CMO 3.185		09/25/2023	PAID ON PRINCIPAL		1,733	1,733	1,567	1,574	0	159	0	159	0	1,733	0	0	0	37	01/25/2035	1.A FM
46630G-AD-7	JPMMT 2007-A1 2A2 CMO 5.134		09/25/2023	PAID ON PRINCIPAL		13,110	13,110	11,570	10,917	0	2,193	0	2,193	0	13,110	0	0	0	370	07/25/2035	1.A FM
46641C-AU-5	JPMMT 2014-1 2A1 CMO (3.500		09/25/2023	PAID ON PRINCIPAL		14,057	14,057	13,853	13,938	0	119	0	119	0	14,057	0	0	0	328	01/25/2044	1.A
46643K-AC-5	JPMMT 2014-5 A2 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		29,255	29,255	29,419	29,235	0	20	0	20	0	29,255	0	0	0	487	10/25/2029	1.A
46654K-AC-1	JPMMT 2021-11 A3 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		236,798	236,798	240,609	240,609	0	(3,811)	0	(3,811)	0	236,798	0	0	0	3,893	01/25/2052	1.A
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		224,008	224,008	222,853	222,857	0	1,151	0	1,151	0	224,008	0	0	0	3,683	05/25/2052	1.A
46653P-AC-1	JPMMT 2021-6 A3 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		167,697	167,697	133,869	134,275	0	33,422	0	33,422	0	167,697	0	0	0	2,775	10/25/2051	1.A
46653P-AF-4	JPMMT 2021-6 A4 CMO 2.500		09/25/2023	PAID ON PRINCIPAL		171,485	171,485	150,585	150,585	0	20,900	0	20,900	0	171,485	0	0	0	1,409	10/25/2051	1.A
46654U-AD-7	JPMMT 2022-3 A4 (144A) 3.000		09/25/2023	PAID ON PRINCIPAL		505,961	505,961	496,000	496,188	0	9,773	0	9,773	0	505,961	0	0	0	10,005	08/25/2052	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
..46655K-AD-8	JPMMT 2022-6 A3 CMO 3.000		09/25/2023	PAID ON PRINCIPAL		54,105	54,105	45,871	45,871	0	8,234	0	8,234	0	54,105	0	0	0	226	11/25/2052	1.A Z
..46655V-AE-2	JPMMT 2022-8 A4A CMO (4.000		09/25/2023	PAID ON PRINCIPAL		170,817	170,817	167,801	168,002	0	2,815	0	2,815	0	170,817	0	0	0	4,666	01/25/2053	1.A
..46656R-AH-3	JPMMT 2023-3 A3A CMO (5.000		09/25/2023	PAID ON PRINCIPAL		478,770	478,770	463,808	463,808	0	14,962	0	14,962	0	478,770	0	0	0	7,897	10/25/2053	1.A FE
..57643M-LE-2	MASTR 2005-2 1A5 CMO 5.250		09/25/2023	PAID ON PRINCIPAL		2,172	2,172	2,107	949	0	1,224	0	1,224	0	2,172	0	0	0	76	11/25/2035	1.A FM
..61772N-AQ-0	MSRM 2021-5 A4 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		302,811	302,811	267,420	267,420	0	35,391	0	35,391	0	302,811	0	0	0	1,796	08/25/2051	1.A
..67116M-AC-5	OBX 2023-J1 A3 (144A) 4.500		09/25/2023	PAID ON PRINCIPAL		233,734	233,734	224,531	224,531	0	9,203	0	9,203	0	233,734	0	0	0	5,150	01/25/2053	1.A FE
..67647E-AA-5	OMCT 2021-5 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		259,766	259,766	261,836	261,852	0	(2,086)	0	(2,086)	0	259,766	0	0	0	4,245	10/25/2051	1.A
..74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6.000		09/25/2023	PAID ON PRINCIPAL		1,800	1,800	1,842	1,795	0	6	0	6	0	1,800	0	0	0	72	02/25/2034	1.D FM
..69371V-AA-5	PSMC 2018-1A A1 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		17,855	17,855	17,629	17,797	0	59	0	59	0	17,855	0	0	0	373	02/25/2048	1.A
..75409J-AG-2	RATE 2021-J1 A7 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		40,901	40,901	35,865	35,865	0	5,036	0	5,036	0	40,901	0	0	0	255	07/25/2051	1.A
..75409T-AA-3	RATE 2021-J3 A1 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		134,619	134,619	135,986	135,946	0	(1,327)	0	(1,327)	0	134,619	0	0	0	2,205	10/25/2051	1.A
..75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		99,922	99,922	99,797	99,796	0	126	0	126	0	99,922	0	0	0	1,670	11/25/2051	1.A
..75410J-AG-9	RATE 2021-J4 A7 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		57,733	57,733	50,426	50,426	0	7,307	0	7,307	0	57,733	0	0	0	364	11/25/2051	1.A
..74938X-AD-1	ROCT 2022-3 A5 CMO (14 3.000		09/25/2023	PAID ON PRINCIPAL		99,638	99,638	93,753	94,711	0	4,928	0	4,928	0	99,638	0	0	0	1,892	05/25/2052	1.A
..81745R-AB-6	SEMT 2013-3 A2 CMO 2.500		09/25/2023	PAID ON PRINCIPAL		22,799	22,799	20,251	20,368	0	2,432	0	2,432	0	22,799	0	0	0	399	03/25/2043	1.A
..81744Y-AA-4	SEMT 2013-4 A1 CMO 2.325		09/25/2023	PAID ON PRINCIPAL		35,701	35,701	31,691	31,747	0	3,954	0	3,954	0	35,701	0	0	0	550	04/25/2043	1.A
..81744Y-AB-2	SEMT 2013-4 A2 CMO 2.500		09/25/2023	PAID ON PRINCIPAL		52,090	52,090	47,102	47,190	0	4,899	0	4,899	0	52,090	0	0	0	862	04/25/2043	1.A
..81746G-AA-1	SEMT 2017-7 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		19,578	19,578	19,966	19,880	0	(302)	0	(302)	0	19,578	0	0	0	430	10/25/2047	1.A
..81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		176,424	176,424	148,610	149,122	0	27,302	0	27,302	0	176,424	0	0	0	2,871	07/25/2051	1.A
..81749B-AA-9	SEMT 2023-1 A1 CMO (14 5.000		09/25/2023	PAID ON PRINCIPAL		52,049	52,049	51,496	51,496	0	553	0	553	0	52,049	0	0	0	1,512	01/25/2053	1.A FE
..97652Q-AD-1	WIN 2014-2 A4 CMO (144 3.500		09/20/2023	PAID ON PRINCIPAL		6,389	6,389	6,498	6,380	0	9	0	9	0	6,389	0	0	0	166	09/20/2044	1.A
..97655J-AE-2	WIN 2016-1 1A5 CMO (14 3.500		09/20/2023	PAID ON PRINCIPAL		10,231	10,231	10,378	10,271	0	(40)	0	(40)	0	10,231	0	0	0	261	01/20/2046	1.A
..05604F-AA-3	BWAY 2013-1515 A1 (144 2.809		09/10/2023	PAID ON PRINCIPAL		441,295	441,295	440,240	440,720	0	575	0	575	0	441,295	0	0	0	8,250	03/10/2033	1.A
..12591U-AE-3	COMM 2014-UBS2 A4 3.691		09/10/2023	PAID ON PRINCIPAL		2,403,964	2,403,964	2,419,834	2,389,684	0	14,281	0	14,281	0	2,403,964	0	0	0	54,655	03/10/2047	1.A
..61766C-AF-6	MSC 2016-UBS9 ASB 3.340		09/15/2023	PAID ON PRINCIPAL		241,190	241,190	248,420	242,517	0	(1,327)	0	(1,327)	0	241,190	0	0	0	5,358	03/15/2049	1.A
..74932B-AA-1	RBSCF 2013-SMV A 3.260		07/11/2023	PAID ON PRINCIPAL		276,537	276,537	281,331	276,380	0	157	0	157	0	276,537	0	0	0	5,259	03/11/2031	1.A
..92938V-AP-0	WFRBS 2014-C19 A4 3.829		09/15/2023	PAID ON PRINCIPAL		1,077,481	1,077,481	1,088,232	1,076,934	0	547	0	547	0	1,077,481	0	0	0	30,943	03/15/2047	1.A
..92890F-AT-3	WFRBS 2014-C20 A4 3.723		09/15/2023	PAID ON PRINCIPAL		172,382	172,382	174,105	171,874	0	508	0	508	0	172,382	0	0	0	4,813	05/15/2047	1.A
..92939L-AD-8	WFRBS 2014-C25 A4 3.365		09/15/2023	PAID ON PRINCIPAL		1,238	1,238	1,210	1,228	0	10	0	10	0	1,238	0	0	0	28	11/15/2047	1.A
..20846Q-HN-1	CNF 2001-3 A4 6.910		09/01/2023	PAID ON PRINCIPAL		60,747	60,747	60,743	60,357	438	(49)	0	389	0	60,747	0	0	0	3,018	05/01/2033	4.C FE
..674135-DQ-8	OAK 1998-B M2 7.025		09/15/2023	RECOVERY OF PAR WRITE-OFF		0	(3,157)	(197)	0	0	0	0	0	0	0	0	0	0	0	05/15/2028	6.
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						137,289,459	138,611,991	139,135,075	137,195,819	1,331,475	225,755	0	1,557,229	0	138,753,049	0	(1,463,589)	(1,463,589)	5,384,928	XXX	XXX
2509999997. Total - Bonds - Part 4						576,026,209	588,725,533	609,232,310	592,727,411	1,331,475	(788,624)	0	542,851	0	593,270,263	0	(17,551,138)	(17,551,138)	18,317,067	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						576,026,209	588,725,533	609,232,310	592,727,411	1,331,475	(788,624)	0	542,851	0	593,270,263	0	(17,551,138)	(17,551,138)	18,317,067	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
..38145G-30-8	GOLDMAN SACHS GROUP INC SER J 5.5%		09/14/2023	ISSUE CALLED at 25.000	20,000.000	500,000	25.00	445,000	493,000	(48,000)	0	0	(48,000)	0	445,000	0	55,000	55,000	29,725		3.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						500,000	XXX	445,000	493,000	(48,000)	0	0	(48,000)	0	445,000	0	55,000	55,000	29,725	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						500,000	XXX	445,000	493,000	(48,000)	0	0	(48,000)	0	445,000	0	55,000	55,000	29,725	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						500,000	XXX	445,000	493,000	(48,000)	0	0	(48,000)	0	445,000	0	55,000	55,000	29,725	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
..015271-10-9	ALEXANDRIA REAL ESTATE EQUITY		08/15/2023	VARIOUS	2,728.000	319,188		367,759	392,315	(24,556)	0	58,158	(82,714)	0	309,601	0	9,588	9,588	9,984		

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
..03064D-10-8	AMERICOLD REALTY TRUST		09/27/2023	VARIOUS	77,715.000	2,452,707		2,204,685	1,570,129	(33,729)	0	0	(33,729)	0	2,204,685	0	248,022	248,022	41,374		
..053484-10-1	AVALONBAY COMMUNITIES INC		09/26/2023	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	1,578.000	278,748		292,579	0	0	0	0	0	0	292,579	0	(13,830)	(13,830)	0		
..11135E-20-3	BROADSTONE NET LEASE INC		09/13/2023	VARIOUS	36,470.000	587,030		564,135	582,458	(18,323)	0	1,038	(19,361)	0	563,097	0	23,933	23,933	30,270		
..229663-10-9	CUBESMART		09/19/2023	VARIOUS	5,687.000	229,648		152,355	228,902	(76,547)	0	0	(76,547)	0	152,355	0	77,293	77,293	8,360		
..252784-30-1	DIAMONDROCK HOSPITALITY COMPANY		09/26/2023	VARIOUS	176,109.000	1,371,655		1,408,641	849,827	(24,128)	0	22,221	(46,349)	0	1,386,420	0	(14,765)	(14,765)	15,043		
..253868-10-3	DIGITAL REALTY TRUST INC		09/26/2023	VARIOUS	3,577.000	433,958		351,655	355,554	(3,899)	0	0	(3,899)	0	351,655	0	82,303	82,303	15,973		
..26884U-10-9	EPR PROPERTIES		07/18/2023	VARIOUS	12,540.000	560,791		491,638	0	0	0	0	0	0	477,774	0	83,017	83,017	20,691		
..30225T-10-2	EXTRA SPACE STORAGE INC		08/04/2023	VARIOUS	29,952.070	3,787,614		3,321,379	3,162,337	0	0	0	0	0	3,321,379	0	466,235	466,235	0		
..42250P-10-3	HEALTHPEAK PROPERTIES INC		09/19/2023	VARIOUS	23,232.000	460,226		466,963	0	0	0	0	0	0	466,963	0	(6,737)	(6,737)	20,909		
..45378A-10-6	INDEPENDENCE REALTY TRUST INC		09/13/2023	VARIOUS	95,783.000	1,506,737		1,630,141	1,178,194	(8,541)	0	86,761	(95,302)	0	1,543,379	0	(36,642)	(36,642)	37,327		
..53223X-10-7	LIFE STORAGE INC		07/20/2023	MERGER	33,466.000	3,321,379		3,321,379	3,173,079	(10,742)	0	0	(10,742)	0	3,321,379	0	0	0	107,433		
..554489-10-4	VERIS RESIDENTIAL INC		08/31/2023	EVERCORE ISI SOFT CREDIT NORTH AMERICA A	16,794.000	312,648		245,864	257,996	(12,132)	0	0	(12,132)	0	245,864	0	66,784	66,784	0		
..64119V-30-3	NETSTREIT CORP		08/30/2023	VARIOUS	72,597.000	1,249,489		1,303,740	1,286,326	(25,871)	0	9,468	(35,339)	0	1,294,272	0	(44,783)	(44,783)	28,555		
..65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC		09/21/2023	VARIOUS	20,484.000	704,139		914,829	723,172	0	0	22,786	(22,786)	0	892,044	0	(187,905)	(187,905)	25,810		
..700517-10-5	PARK HOTELS & RESORTS INC		09/06/2023	VARIOUS	41,039.000	533,870		462,099	483,850	(21,751)	0	0	(21,751)	0	462,099	0	71,771	71,771	22,571		
..74340W-10-3	PROLOGIS INC		09/12/2023	VARIOUS	13,543.000	1,678,184		1,072,993	1,526,702	(453,709)	0	0	(453,709)	0	1,072,993	0	605,191	605,191	23,565		
..866674-10-4	SUN COMMUNITIES INC		09/19/2023	VARIOUS	18,899.000	2,401,022		2,548,782	2,693,737	(144,955)	0	83,219	(228,174)	0	2,465,564	0	(64,542)	(64,542)	51,783		
..867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/06/2023	BMO CAPITAL MARKETS CORP NORTH AMERICA C	31,591.000	281,581		297,587	305,169	(7,582)	0	0	(7,582)	0	297,587	0	(16,006)	(16,006)	4,739		
..902653-10-4	UDR INC		08/16/2023	VARIOUS	92,328.000	3,578,759		3,990,442	0	0	0	216,637	(216,637)	0	3,773,806	0	(195,047)	(195,047)	77,556		
..92276F-10-0	VENTAS INC		08/29/2023	VARIOUS	43,168.000	1,887,820		1,688,912	1,944,718	(255,806)	0	0	(255,806)	0	1,688,912	0	198,908	198,908	58,277		
..925652-10-9	VICI PROPERTIES INC		08/29/2023	VARIOUS	63,844.000	1,952,136		2,020,976	0	0	0	14,359	(14,359)	0	2,006,617	0	(54,481)	(54,481)	55,408		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						29,889,330	XXX	29,119,533	20,714,466	(1,122,270)	0	528,510	(1,650,780)	0	28,591,023	0	1,298,307	1,298,307	655,627	XXX	XXX
5989999997. Total - Common Stocks - Part 4						29,889,330	XXX	29,119,533	20,714,466	(1,122,270)	0	528,510	(1,650,780)	0	28,591,023	0	1,298,307	1,298,307	655,627	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						29,889,330	XXX	29,119,533	20,714,466	(1,122,270)	0	528,510	(1,650,780)	0	28,591,023	0	1,298,307	1,298,307	655,627	XXX	XXX
5999999999. Total - Preferred and Common Stocks						30,389,330	XXX	29,564,533	21,207,466	(1,170,270)	0	528,510	(1,698,780)	0	29,036,023	0	1,353,307	1,353,307	685,353	XXX	XXX
6009999999 - Totals						606,415,538	XXX	638,796,843	613,934,877	161,205	(788,624)	528,510	(1,155,929)	0	622,306,286	0	(16,197,831)	(16,197,831)	19,002,420	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - CAGR A TREASURY		1.A	62,720,340	62,720,340	10/02/2023
000000-00-0	REPO - DEUTSCHE A TREASURY		1.A	36,804,340	36,804,340	10/02/2023
000000-00-0	REPO - HSBC A TREASURY		1.A	16,955,952	16,955,952	10/02/2023
000000-00-0	REPO - TD A TREASURY		1.A	62,720,340	62,720,340	10/02/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				179,200,972	179,200,972	XXX
0109999999. Total - U.S. Government Bonds				179,200,972	179,200,972	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				179,200,972	179,200,972	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				179,200,972	179,200,972	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				179,200,972	179,200,972	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 101,045 Book/Adjusted Carrying Value $ 101,045
2. Average balance for the year Fair Value $ 170,917,255 Book/Adjusted Carrying Value $ 170,917,255
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 179,200,972 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bankers Trust ..... Phoenix, AZ	.....	0.000	0	0	225,564	236,676	145,483	XXX
JP Morgan Chase ..... San Antonio, TX	.....	0.000	0	0	557,414	304,440	573,069	XXX
Hinsdale Bank & Trust ..... Hinsdale, IL	.....	0.000	0	0	620,578	642,925	556,689	XXX
Suntrust Bank ..... Nashville, TN	.....	0.000	0	0	1,977,934	2,467,744	2,283,546	XXX
US Bank ..... St. Paul, MN	.....	0.000	0	0	8,201,078	8,821,568	7,714,531	XXX
Wells Fargo ..... San Francisco, CA	.....	0.000	0	0	4,444,577	3,722,403	3,640,833	XXX
Wells Fargo ..... Portland, OR	.....	0.000	109	0	281,250	331,547	342,791	XXX
Commerce Bank ..... Kansas City, MO	.....	0.000	0	0	713,722	774,513	725,631	XXX
Royal Bank of Canada ..... Toronto, ON	.....	0.000	0	0	(652,505)	(660,009)	(660,194)	XXX
CIBC Mellon ..... Toronto,ON	.....	0.000	0	0	3,439,451	130,909	110,226	XXX
Citibank, N.A. ..... New Castle,DE	.....	0.000	0	0	106,987	11,607	19,864	XXX
JP Morgan Chase Bank, N.A. ... New York,NY	.....	0.600	98	37	61,546	61,577	61,614	XXX
JP Morgan Chase Bank, N.A. ... New York,NY	.....	0.000	0	0	690,697	1,230,883	1,786,645	XXX
TD Bank ..... Toronto, ON	.....	5.350	148,603	76,350	10,331,092	10,919,625	16,191,867	XXX
TD Bank ..... Toronto, ON	.....	5.050	31,892	9,563	2,953,300	3,063,586	3,079,691	XXX
TD Bank ..... Toronto,ON	.....	0.000	0	0	(623,190)	(1,026,793)	(1,290,068)	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	180,702	85,949	33,329,495	31,033,200	35,282,217	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	180,702	85,949	33,329,495	31,033,200	35,282,217	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	180,702	85,949	33,329,495	31,033,200	35,282,217	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		09/30/2023	5.410		394,443,731	0	852,195
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						394,443,731	0	852,195
8609999999 - Total Cash Equivalents						394,443,731	0	852,195