PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

OFFICERS

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

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
	JULIE MARIE JOYCE	Senior Vice President & Chief Corporate Actuary
#	PAUL EDWARD MUNSON	Senior Vice President, Finance & Corporate Controller
	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
#	LARRY JAY MILLS, 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 CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

18th day of October, 2023

Notary Public

My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	18,258,571,448	0	18,258,571,448	17,311,151,684
2.	Stocks:				
	2.1 Preferred stocks	10,701,384	0	10,701,384	11,075,611
	2.2 Common stocks	3,466,082,008	17,553,972	3,448,528,035	3,336,276,360
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	348,280,946	0	348,280,946	355,532,062
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (869,655,488)), cash equivalents ($ 1,005,396,028) and short-term investments ($ 0)	135,740,540	0	135,740,540	(40,246,387)
6.	Contract loans (including $ 0 premium notes)	2,296,325	2,296,325	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	875,216,391	273,166,267	602,050,124	680,204,614
9.	Receivables for securities	2,000,000	0	2,000,000	672,312
10.	Securities lending reinvested collateral assets	63,229,338	0	63,229,338	74,870,827
11.	Aggregate write-ins for invested assets	(8,602,842)	0	(8,602,842)	(11,941,641)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	23,153,515,537	293,016,564	22,860,498,973	21,717,595,443
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	135,898,709	0	135,898,709	140,035,221
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	904,298,203	37,935,880	866,362,324	771,939,966
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 31,500,000 earned but unbilled premiums)	1,713,130,941	7,314,367	1,705,816,574	1,480,754,375
	15.3 Accrued retrospective premiums ($ 13,045,405) and contracts subject to redetermination ($ 0)	13,045,405	1,211,135	11,834,270	15,443,401
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,599,543,174	0	1,599,543,174	1,607,132,743
	16.2 Funds held by or deposited with reinsured companies	1,151,294	0	1,151,294	1,151,294
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	7,995,836	0	7,995,836	0
18.2	Net deferred tax asset	768,224,668	226,834,076	541,390,592	456,711,887
19.	Guaranty funds receivable or on deposit	1,240,248	0	1,240,248	971,699
20.	Electronic data processing equipment and software	655,677,940	599,268,225	56,409,715	44,658,974
21.	Furniture and equipment, including health care delivery assets ($ 0)	234,451,793	234,451,793	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	877,227,052	415,978,604	461,248,448	390,715,536
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,065,400,801	1,816,010,645	28,249,390,157	26,627,110,540
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	30,065,400,801	1,816,010,645	28,249,390,157	26,627,110,540
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(8,602,842)	0	(8,602,842)	(11,941,641)
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	(8,602,842)	0	(8,602,842)	(11,941,641)
2501.	Suspense, undistributed payments	189,736,979	0	189,736,979	96,199,965
2502.	COLI supplemental benefits trust	140,721,290	0	140,721,290	140,971,580
2503.	Equities and deposits in pools and associations	45,651,474	0	45,651,474	51,138,439
2598.	Summary of remaining write-ins for Line 25 from overflow page	501,117,309	415,978,604	85,138,705	102,405,552
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	877,227,052	415,978,604	461,248,448	390,715,536

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,547,675,570)	10,099,202,621	9,519,659,867
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,711,926,514	1,712,848,923
3.	Loss adjustment expenses	2,096,691,018	2,020,890,936
4.	Commissions payable, contingent commissions and other similar charges	173,856,882	191,546,178
5.	Other expenses (excluding taxes, licenses and fees)	148,397,917	150,880,006
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	79,189,875	88,828,716
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	2,514,968
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 13,716,741,529 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)	4,240,435,571	3,673,092,576
10.	Advance premium	156,092,901	114,279,415
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,393,022	12,803,976
12.	Ceded reinsurance premiums payable (net of ceding commissions)	158,026,345	74,095,366
13.	Funds held by company under reinsurance treaties	53,876,784	59,282,163
14.	Amounts withheld or retained by company for account of others	757,147,121	781,865,258
15.	Remittances and items not allocated	495,208,228	373,612,403
16.	Provision for reinsurance (including $ 142,154 certified)	53,904,760	53,904,760
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	638,288,255	209,037,023
20.	Derivatives	0	0
21.	Payable for securities	17,861,065	28,514,577
22.	Payable for securities lending	63,229,338	74,870,827
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	375,533,167	227,988,155
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	21,333,261,384	19,370,516,094
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	21,333,261,384	19,370,516,094
29.	Aggregate write-ins for special surplus funds	10,027,476	10,341,448
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,661,155,676	3,001,307,378
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,916,128,773	7,256,594,446
38.	Totals (Page 2, Line 28, Col. 3)	28,249,390,157	26,627,110,540
	DETAILS OF WRITE-INS		
2501.	Escheat liability	195,276,579	170,770,948
2502.	Unpaid electronic data processing equipment	187,949,993	65,323,709
2503.	Undistributed salaries	806,119	786,211
2598.	Summary of remaining write-ins for Line 25 from overflow page	(8,499,524)	(8,892,713)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	375,533,167	227,988,155
2901.	Special surplus from retroactive reinsurance	10,027,476	10,341,448
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	10,027,476	10,341,448
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,836,087,738)	1,684,056,018	1,553,113,927	2,116,735,913
	1.2 Assumed (written $ 26,859,279,291)	24,483,205,858	21,754,468,663	29,456,771,717
	1.3 Ceded (written $ 21,951,151,164)	19,982,270,221	17,803,342,194	24,111,961,402
	1.4 Net (written $ 6,744,215,865)	6,184,991,654	5,504,240,396	7,461,546,228
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 4,068,646,058):			
	2.1 Direct	986,049,972	880,729,987	1,015,245,414
	2.2 Assumed	16,269,791,281	13,150,194,363	17,922,803,935
	2.3 Ceded	13,160,394,915	10,696,064,242	14,409,667,593
	2.4 Net	4,095,446,338	3,334,860,108	4,528,381,756
3.	Loss adjustment expenses incurred	611,026,562	544,901,100	719,322,525
4.	Other underwriting expenses incurred	1,808,002,261	1,597,256,702	2,117,868,003
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	6,514,475,160	5,477,017,910	7,365,572,284
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(329,483,506)	27,222,486	95,973,944
	INVESTMENT INCOME			
9.	Net investment income earned	485,298,290	416,938,672	747,800,068
10.	Net realized capital gains (losses) less capital gains tax of $ (10,375,951)	(32,198,848)	(29,720,431)	(46,622,933)
11.	Net investment gain (loss) (Lines 9 + 10)	453,099,443	387,218,242	701,177,136
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,348,322 amount charged off $ 10,896,804)	(9,548,482)	(17,182,813)	(20,461,839)
13.	Finance and service charges not included in premiums	17,700,450	17,306,384	23,103,097
14.	Aggregate write-ins for miscellaneous income	(4,475,856)	27,006,511	29,081,903
15.	Total other income (Lines 12 through 14)	3,676,113	27,130,082	31,723,162
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	127,292,049	441,570,810	828,874,241
17.	Dividends to policyholders	7,301,613	6,112,627	7,771,670
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	119,990,436	435,458,183	821,102,571
19.	Federal and foreign income taxes incurred	31,366,932	205,973,330	297,507,433
20.	Net income (Line 18 minus Line 19)(to Line 22)	88,623,504	229,484,853	523,595,138
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,256,594,446	7,329,631,885	7,329,631,885
22.	Net income (from Line 20)	88,623,504	229,484,853	523,595,138
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (8,353,659)	57,914,552	120,171,551	10,934,903
25.	Change in net unrealized foreign exchange capital gain (loss)	35,348	(1,056,560)	(588,440)
26.	Change in net deferred income tax	165,125,612	130,622,885	190,147,533
27.	Change in nonadmitted assets	(369,164,689)	(89,089,510)	(68,672,396)
28.	Change in provision for reinsurance	0	0	21,545,823
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(283,000,000)	(552,000,000)	(750,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(340,465,673)	(161,866,780)	(73,037,439)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,916,128,773	7,167,765,105	7,256,594,446
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Change in COLI cash values	5,810,843	(20,881,861)	(22,342,474)
1402.	Other expense	(107)	(1,758)	(2,781)
1403.	Retroactive reinsurance gain/loss	(348,019)	(342,839)	(346,968)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(9,938,572)	48,232,969	51,774,126
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(4,475,856)	27,006,511	29,081,903
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	6,559,516,678	5,805,256,530	7,627,167,385
2.	Net investment income	526,029,807	478,350,159	816,786,484
3.	Miscellaneous income	(2,385,020)	23,367,151	26,092,595
4.	Total (Lines 1 to 3)	7,083,161,465	6,306,973,840	8,470,046,463
5.	Benefit and loss related payments	3,509,236,424	2,992,588,277	4,081,658,137
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,372,527,344	2,127,084,457	2,778,193,194
8.	Dividends paid to policyholders	5,712,566	6,075,079	8,872,276
9.	Federal and foreign income taxes paid (recovered) net of $ 313,750 tax on capital gains (losses)	31,501,785	249,495,962	309,529,386
10.	Total (Lines 5 through 9)	5,918,978,120	5,375,243,774	7,178,252,993
11.	Net cash from operations (Line 4 minus Line 10)	1,164,183,345	931,730,066	1,291,793,470
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,169,906,219	3,140,524,070	3,824,313,410
	12.2 Stocks	0	7,237,216	17,305,492
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	1,112,947
	12.5 Other invested assets	25,754,758	22,891,705	39,229,722
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(7,227)	6,384,535	(22,189)
	12.7 Miscellaneous proceeds	17,702,622	37,386,606	34,145,143
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,213,356,371	3,214,424,131	3,916,084,525
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,172,801,097	4,113,344,718	4,727,680,902
	13.2 Stocks	22,000,000	0	2,698,967
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	5,070,949	15,713,224	27,656,725
	13.5 Other invested assets	79,281,851	63,754,967	83,247,674
	13.6 Miscellaneous applications	11,981,199	3,401,349	52,731,795
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,291,135,097	4,196,214,258	4,894,016,063
14.	Net increase (or decrease) in contract loans and premium notes	550,099	(1,252,209)	(1,162,953)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,078,328,825)	(980,537,918)	(976,768,585)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	283,000,000	552,000,000	750,000,000
	16.6 Other cash provided (applied)	373,132,407	191,801,090	(189,861,582)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	90,132,407	(360,198,910)	(939,861,582)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	175,986,927	(409,006,763)	(624,836,697)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(40,246,387)	584,590,310	584,590,310
	19.2 End of period (Line 18 plus Line 19.1)	135,740,540	175,583,547	(40,246,387)

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

20.0001. Income payment received in securities	1,367,905	1,295,531	1,741,986
20.0002. Exchange of bonds	949,070	18,687,030	30,438,920
20.0003. Stock conversion to private equity	0	6,406,724	6,406,724
20.0004. Stock distribution from limited partnerships	0	365,760	365,760
20.0005. Tax credits from certified capital company (CAPCO)	0	37,681	37,681

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2023	December 31, 2022
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 88,623,504	$ 523,595,138
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 88,623,504	$ 523,595,138
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,916,128,773	$ 7,256,594,446
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,916,128,773	$ 7,256,594,446

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

No significant change.

C. Accounting Policy:

No significant change.

2. Not applicable.

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

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

The Company had no material corrections of errors through 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	$ 41,028,446
2.	12 Months or Longer	$ 139,189,936

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

1.	Less than 12 Months	$ 1,408,060,095
2.	12 Months or Longer	$ 853,333,399

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

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

Employee Retirement Plans:

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

H. Postemployment Benefits and Compensated Absences:

No significant change.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

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

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

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 4,596,469	$ —	$ —	$ 4,596,469
U.S. special revenue and special assessment obligations	—	3,649,161	—	—	3,649,161
Industrial and miscellaneous	—	171,616,280	—	—	171,616,280
Total bonds	—	179,861,910	—	—	179,861,910

NOTES TO FINANCIAL STATEMENTS

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Perpetual	5,002,418	—	5,698,966	—	10,701,384
Total securities at fair value	$ 5,002,418	$ 179,861,910	$ 5,698,966	$ —	$ 190,563,294

At September 30, 2023 the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of zero.

Reconciliation of Level 3 securities during the quarter:

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

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	$ 1,005,396,028	$ 1,005,396,028	$ 195,603,428	$ 809,792,600	$ —	$ —	$ —
Long-term bonds	16,342,954,854	18,258,571,448	1,565,229,031	14,768,886,007	8,839,816	—	—
Preferred stock	10,701,384	10,701,384	5,002,418	—	5,698,966	—	—

(At December 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 696,483,117	$ 696,483,117	$ 160,851,251	$ 535,631,866	$ —	$ —	$ —
Long-term bonds	15,839,085,087	17,311,151,684	1,407,030,995	14,423,375,802	8,678,290	—	—
Preferred stock	11,075,611	11,075,611	5,376,645	—	5,698,966	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

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

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2023, the prior year-end total loss and LAE reserves developed unfavorably by $51,237,000, 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.

NOTES TO FINANCIAL STATEMENTS

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 [ ] No [X]

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

INVESTMENT

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

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

.....

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 3,350,092,197	$ 3,466,082,008
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 419,458,410	$ 479,201,818
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,769,550,607	$ 3,945,283,826
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

.....

16. For the reporting entity’s security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 63,229,338

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 63,229,338

16.3 Total payable for securities lending reported on the liability page. ..... $ 63,229,338

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	26,600,112	26,600,112	0	0	213,696	213,696
TOTAL			0	0	26,600,112	26,600,112	0	0	213,696	213,696

5. Operating Percentages:

   5.1 A&H loss percent ..... 615,693.900 %

   5.2 A&H cost containment percent ..... (139,744.220)%

   5.3 A&H expense percent excluding cost containment expenses ..... 2,395,047.700 %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		U.S. Insurers				
22837	36-6033855	AGCS Marine Insurance Company	IL	Authorized		
25933	47-0363416	Universal Surety Company	NE	Unauthorized		
		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	30,403,005	25,732,095	15,556,522	12,506,833	38,116,161	38,744,403
2. Alaska AK	L	2,711,397	2,067,760	2,096,671	931,212	2,626,169	3,505,470
3. Arizona AZ	L	35,544,897	31,868,349	18,563,433	16,729,873	114,286,370	120,535,993
4. Arkansas AR	L	20,966,807	16,758,996	8,517,627	13,188,265	74,807,310	76,949,554
5. California CA	L	9,642	136,854	3,136,004	2,325,755	32,197,725	30,404,203
6. Colorado CO	L	37,320,825	31,389,327	15,056,174	12,058,531	103,380,792	108,057,927
7. Connecticut CT	L	41,196,893	34,519,322	15,999,547	10,089,911	93,323,071	83,700,129
8. Delaware DE	L	3,599,315	2,581,940	1,501,129	970,621	14,531,759	14,794,145
9. District of Columbia DC	L	11,287,694	10,949,116	8,709,138	4,457,450	36,816,989	53,821,333
10. Florida FL	L	49,095,836	48,030,625	37,510,142	33,347,976	168,516,045	343,142,633
11. Georgia GA	L	38,657,298	32,590,902	22,879,339	26,647,175	67,539,007	57,952,464
12. Hawaii HI	L	3,977,574	3,713,844	1,234,607	1,508,235	13,143,149	14,344,741
13. Idaho ID	L	8,392,271	7,866,858	4,949,414	1,448,079	11,393,906	10,316,479
14. Illinois IL	L	90,300,407	69,154,475	33,595,147	23,411,829	154,463,810	163,284,740
15. Indiana IN	L	38,655,944	33,752,718	15,695,460	15,184,329	52,624,606	39,417,475
16. Iowa IA	L	14,944,640	14,792,198	10,706,475	12,472,523	48,726,771	47,322,809
17. Kansas KS	L	32,046,260	23,546,067	11,259,958	8,547,063	51,039,278	53,658,279
18. Kentucky KY	L	16,387,473	15,184,838	8,214,952	4,469,682	53,225,192	51,894,767
19. Louisiana LA	L	28,029,193	27,887,507	24,660,923	14,858,854	91,562,230	82,334,363
20. Maine ME	L	5,576,944	5,186,564	2,025,933	968,163	10,103,235	11,626,957
21. Maryland MD	L	37,528,367	36,666,011	15,395,643	12,750,560	103,939,852	97,298,380
22. Massachusetts MA	L	77,870,070	88,676,041	37,938,466	31,853,581	293,893,907	289,960,180
23. Michigan MI	L	51,589,771	42,560,338	13,047,202	17,236,430	109,076,208	100,602,154
24. Minnesota MN	L	47,866,483	42,333,369	21,987,053	9,379,488	98,071,448	86,452,642
25. Mississippi MS	L	22,197,673	18,122,548	10,517,933	8,509,601	83,710,616	80,982,326
26. Missouri MO	L	38,301,124	30,991,444	11,326,047	13,620,330	68,979,667	65,664,706
27. Montana MT	L	5,711,458	4,743,454	1,568,421	1,185,897	6,872,427	6,116,407
28. Nebraska NE	L	27,318,875	21,370,158	10,309,162	12,730,956	50,227,455	52,651,870
29. Nevada NV	L	28,560,572	21,873,182	7,666,137	4,757,325	42,953,753	42,912,551
30. New Hampshire NH	L	8,478,423	8,224,618	2,264,352	2,614,685	28,006,725	27,575,577
31. New Jersey NJ	L	80,805,492	70,369,846	37,873,727	33,015,190	295,371,589	301,910,123
32. New Mexico NM	L	21,149,107	20,767,564	15,534,667	8,319,390	37,214,448	35,061,563
33. New York NY	L	337,719,737	307,534,554	112,470,240	147,939,058	1,000,143,999	873,423,974
34. North Carolina NC	L	64,398,578	55,020,442	20,369,900	27,714,280	84,450,830	77,734,689
35. North Dakota ND	L	8,623,069	6,999,037	3,736,940	1,167,272	6,417,201	6,164,450
36. Ohio OH	L	38,990,812	34,549,388	28,709,145	10,833,748	87,927,261	77,114,090
37. Oklahoma OK	L	24,625,043	22,016,130	11,496,516	10,878,368	38,806,338	33,109,348
38. Oregon OR	L	15,595,439	12,262,067	4,167,124	57,268,392	20,680,994	19,475,879
39. Pennsylvania PA	L	91,965,757	81,187,500	31,121,751	28,989,240	219,264,032	210,559,465
40. Rhode Island RI	L	10,249,754	6,324,190	2,573,231	2,606,138	16,167,658	15,131,840
41. South Carolina SC	L	19,739,512	21,060,252	20,752,572	8,012,595	41,985,474	45,217,931
42. South Dakota SD	L	10,612,197	9,240,443	3,847,387	2,421,520	13,646,544	20,310,996
43. Tennessee TN	L	40,204,091	35,057,487	17,512,392	16,475,506	185,785,533	190,067,440
44. Texas TX	L	80,984,711	80,447,444	41,849,629	35,108,755	432,008,032	412,902,002
45. Utah UT	L	14,339,225	12,919,967	4,158,685	2,995,307	19,348,095	16,416,831
46. Vermont VT	L	5,026,895	4,529,609	1,099,808	852,668	13,756,002	12,616,641
47. Virginia VA	L	30,533,020	33,633,080	10,854,687	8,361,317	72,960,674	79,747,244
48. Washington WA	L	27,510,211	22,082,282	8,958,503	12,572,745	39,751,616	32,207,366
49. West Virginia WV	L	12,510,055	11,283,973	5,895,785	2,446,991	37,578,843	37,577,217
50. Wisconsin WI	L	37,703,113	29,888,440	10,068,974	16,257,933	91,054,637	58,062,795
51. Wyoming WY	L	8,117,180	6,865,012	1,841,807	943,510	5,758,823	5,115,888
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	53,711	18,605	2,318	0	55,195	44,603
54. Puerto Rico PR	L	104,002	84,945	38,948	30,222	1,119,657	1,055,784
55. U.S. Virgin Islands VI	L	0	(1)	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	(106)	(47,850)	21,157	20,765	667,359	630,285
59. Totals	XXX	1,836,087,738	1,637,365,921	788,844,907	765,992,122	4,880,076,468	4,817,684,097
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	0	0	0	0	241	272
58002. BHS Bahamas	XXX	0	(1)	0	0	0	0
58003. ZZZ Other Alien	XXX	(106)	(47,849)	21,157	20,765	667,118	630,013
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	(106)	(47,850)	21,157	20,765	667,359	630,285

(a) Active Status Counts:

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … 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	UIP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		TravCo Personal Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Travelers Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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

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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	RE	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	DS	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	DS	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	DS	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	DS	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	DS	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	DS	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	DS	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	DS	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	DS	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												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	185,358,346	105,716,520	57.0	80.2
2.1	Allied Lines	275,220,558	153,500,428	55.8	39.3
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	15,875,204	5,221,692	32.9	50.8
4.	Homeowners multiple peril	15,576,637	9,998,113	64.2	34.4
5.1	Commercial multiple peril (non-liability portion)	147,239,364	81,413,182	55.3	112.9
5.2	Commercial multiple peril (liability portion)	132,074,821	55,401,931	41.9	45.3
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	934	(3,176)	(340.0)	289,389.9
9.	Inland marine	9,529,622	2,998,308	31.5	201.6
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(318)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(47,133)	0.0	0.0
12.	Earthquake	42,942,900	39,614	0.1	(0.2)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	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	158,352	(19,052)	(12.0)	(58.1)
16.	Workers' compensation	174,566,147	55,100,376	31.6	41.8
17.1	Other liability - occurrence	305,084,715	251,776,611	82.5	70.4
17.2	Other liability - claims-made	15,431,989	7,044,270	45.6	(415.2)
17.3	Excess workers' compensation	0	2,872,887	0.0	0.0
18.1	Products liability - occurrence	16,327,620	19,242,007	117.8	26.6
18.2	Products liability - claims-made	0	1,251	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	220,320	(3,611,629)	(1,639.3)	(2,335.6)
19.2	Other private passenger auto liability	2,570,931	2,666,123	103.7	63.6
19.3	Commercial auto no-fault (personal injury protection)	4,174,750	3,213,110	77.0	67.4
19.4	Other commercial auto liability	246,266,467	181,128,124	73.5	57.9
21.1	Private passenger auto physical damage	2,202,002	702,522	31.9	1,100.8
21.2	Commercial auto physical damage	69,773,761	51,262,687	73.5	60.7
22.	Aircraft (all perils)	0	4,087	0.0	0.0
23.	Fidelity	13,081	(5,481)	(41.9)	(870.5)
24.	Surety	556,724	(3,081)	(0.6)	11.3
26.	Burglary and theft	4,983	(8,188)	(164.3)	(37.2)
27.	Boiler and machinery	22,885,790	460,720	2.0	14.5
28.	Credit	0	0	0.0	0.0
29.	International	0	(16,534)	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	1,684,056,018	986,049,972	58.6	56.7
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	91,837,927	214,621,351	175,270,411
2.1	Allied Lines	148,566,805	325,581,763	265,598,728
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	4,777,102	15,887,185	15,358,183
4.	Homeowners multiple peril	6,148,029	15,877,277	15,835,457
5.1	Commercial multiple peril (non-liability portion)	57,963,410	162,918,606	143,720,456
5.2	Commercial multiple peril (liability portion)	47,813,527	141,392,851	122,581,057
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	500	1,150	1,150
9.	Inland marine	4,990,485	11,119,420	8,420,317
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	24,212,629	50,863,386	40,796,548
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	51,559,686	176,763,538	206,210,498
17.1	Other liability - occurrence	106,683,471	323,046,151	284,584,574
17.2	Other liability - claims-made	7,340,020	16,083,395	14,553,148
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	5,050,674	15,809,146	12,494,506
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	75,783	217,433	243,042
19.2	Other private passenger auto liability	844,661	2,503,756	2,798,885
19.3	Commercial auto no-fault (personal injury protection)	1,246,589	4,491,483	4,855,114
19.4	Other commercial auto liability	85,634,463	256,375,981	230,969,517
21.1	Private passenger auto physical damage	759,361	2,177,751	2,333,688
21.2	Commercial auto physical damage	25,398,931	74,888,330	68,473,644
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	(181)	12,561	17,821
24.	Surety	13,814	794,811	393,859
26.	Burglary and theft	788	5,232	8,568
27.	Boiler and machinery	12,045,406	24,655,180	21,846,750
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	682,963,879	1,836,087,738	1,637,365,921
	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	2,920,764	3,857,799	6,778,564	782,513	82,886	865,398	2,465,601	69,541	3,362,031	5,897,173	327,349	(343,341)	(15,992)
2. 2021	571,509	1,081,839	1,653,347	302,932	27,421	330,353	488,148	32,331	800,968	1,321,447	219,572	(221,119)	(1,547)
3. Subtotals 2021 + Prior	3,492,273	4,939,638	8,431,911	1,085,445	110,307	1,195,752	2,953,749	101,872	4,162,999	7,218,620	546,921	(564,460)	(17,539)
4. 2022	866,342	2,242,298	3,108,640	910,526	211,620	1,122,146	662,607	98,109	1,294,554	2,055,270	706,791	(638,015)	68,776
5. Subtotals 2022 + Prior	4,358,615	7,181,936	11,540,551	1,995,971	321,927	2,317,897	3,616,356	199,981	5,457,553	9,273,890	1,253,712	(1,202,475)	51,237
6. 2023	XXX	XXX	XXX	XXX	1,733,233	1,733,233	XXX	756,138	2,165,865	2,922,004	XXX	XXX	XXX
7. Totals	4,358,615	7,181,936	11,540,551	1,995,971	2,055,160	4,051,130	3,616,356	956,120	7,623,418	12,195,894	1,253,712	(1,202,475)	51,237
8. Prior Year-End Surplus As Regards Policyholders	7,256,594										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 28.8	2. (16.7)	3. 0.4
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.7

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.	Other assets	37,463,533	0	37,463,533	36,776,681
2505.	Service contract receivable	22,558,064	0	22,558,064	31,195,228
2506.	Amounts receivable under high deductible policies	13,068,688	1,306,952	11,761,736	13,586,759
2507.	State surcharges receivable	10,181,645	0	10,181,645	9,891,371
2508.	Due from unaffiliated companies	3,003,437	0	3,003,437	11,124,369
2509.	Assumed reinsurance receivable and payable	333,000	0	333,000	(40,031)
2510.	Miscellaneous ledger balances	22,441,417	22,441,417	0	0
2511.	Other assets nonadmitted	392,230,236	392,230,236	0	0
2512.	Performance guarantees receivable	(162,710)	0	(162,710)	(128,826)
2597.	Summary of remaining write-ins for Line 25 from overflow page	501,117,309	415,978,604	85,138,705	102,405,552

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Retroactive reinsurance reserve assumed	297,136	297,168
2505.	Other statutory provisions	110,422	110,422
2506.	Federal excise tax-reinsurance contracts	0	(4,411)
2507.	Retroactive reinsurance reserve ceded	(8,907,081)	(9,295,892)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(8,499,524)	(8,892,713)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties of regulatory authorities	(986,014)	(232,949)	(335,004)
1405.	Profit and loss, miscellaneous	(8,952,558)	48,465,918	52,109,130
1497.	Summary of remaining write-ins for Line 14 from overflow page	(9,938,572)	48,232,969	51,774,126

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	355,532,063	345,527,184
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	5,070,949	27,656,725
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	(850,999)
5.	Deduct amounts received on disposals	0	1,112,947
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	12,322,066	15,687,901
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	348,280,947	355,532,063
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	348,280,947	355,532,063

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	881,223,397	891,217,828
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	9,406,724
	2.2 Additional investment made after acquisition	79,281,851	80,247,674
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(47,044,822)	(44,938,430)
6.	Total gain (loss) on disposals	(494,744)	(461,513)
7.	Deduct amounts received on disposals	25,754,758	39,595,482
8.	Deduct amortization of premium and depreciation	4,396,931	6,215,072
9.	Total foreign exchange change in book/adjusted carrying value	94,554	(543,482)
10.	Deduct current year's other than temporary impairment recognized	7,692,158	7,894,850
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	875,216,391	881,223,397
12.	Deduct total nonadmitted amounts	273,166,267	201,018,782
13.	Statement value at end of current period (Line 11 minus Line 12)	602,050,124	680,204,614

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	20,672,319,492	19,846,167,971
2.	Cost of bonds and stocks acquired	3,197,118,072	4,762,926,535
3.	Accrual of discount	22,741,014	15,886,006
4.	Unrealized valuation increase (decrease)	93,266,916	45,682,273
5.	Total gain (loss) on disposals	(33,422,748)	(28,811,890)
6.	Deduct consideration for bonds and stocks disposed of	2,172,359,927	3,881,356,954
7.	Deduct amortization of premium	45,621,236	74,124,242
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	191,381	16,904,935
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,504,638	2,854,727
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	21,735,354,840	20,672,319,492
12.	Deduct total nonadmitted amounts	17,553,972	13,815,837
13.	Statement value at end of current period (Line 11 minus Line 12)	21,717,800,867	20,658,503,655

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	14,790,706,545	1,345,491,148	671,552,797	24,738,244	14,435,439,325	14,790,706,545	15,489,383,140	14,571,693,927
2.	NAIC 2 (a)	2,545,705,593	96,941,309	29,324,765	(28,741,480)	2,589,791,314	2,545,705,593	2,584,580,656	2,627,276,270
3.	NAIC 3 (a)	111,794,890	19,555,689	0	(4,322,668)	84,495,705	111,794,890	127,027,911	91,684,572
4.	NAIC 4 (a)	38,818,982	16,063,810	5,496,883	(52,326)	18,359,381	38,818,982	49,333,583	9,395,117
5.	NAIC 5 (a)	8,787,077	0	201,355	(339,565)	10,979,939	8,787,077	8,246,157	11,101,798
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	17,495,813,087	1,478,051,956	706,575,800	(8,717,795)	17,139,065,664	17,495,813,087	18,258,571,448	17,311,151,684
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	5,072,035	0	0	(69,618)	5,204,500	5,072,035	5,002,418	5,376,645
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	5,698,966	0	0	0	5,698,966	5,698,966	5,698,966	5,698,966
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	10,771,001	0	0	(69,618)	10,903,466	10,771,001	10,701,384	11,075,611
15.	Total Bonds and Preferred Stock	17,506,584,088	1,478,051,956	706,575,800	(8,787,412)	17,149,969,130	17,506,584,088	18,269,272,831	17,322,227,295

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	696,483,117	1,319,974,769
2.	Cost of cash equivalents acquired	61,284,899,245	70,445,354,654
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	60,975,986,334	71,068,846,307
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,005,396,028	696,483,117
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,005,396,028	696,483,117

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
RE# 11050 Norcross Data Center	Norcross	GA	03/31/2002		0	0	0	45,403
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002		0	0	0	(266,469)
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Bldg)	Hartford	CT	03/31/2002		0	0	0	3,913,458
300 Windsor Street	Hartford	CT	03/31/2002		0	0	0	154,902
99 Lamberton Road	Windsor	CT	01/01/2007		0	0	0	3,857
0199999. Acquired by Purchase					0	0	0	3,851,151
0399999 - Totals					0	0	0	3,851,151

SCHEDULE A - PART 3

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

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

NONE

E01

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	(15,363)	0	2,195,103	0.120
	Consonance Private Equity, L.P.	New York	NY			01/18/2013	3	0	94,577	0	3,990,957	3.430
	HCI Equity Partners IV, L.P.	New York	NY	Consonance Capital Partners		09/30/2013	3	0	(344,949)	0	0	4.970
	NB Secondary Opportunities Fund III LP	Washington	DC	HCI Equity Partners		06/21/2013	3	0	75,000	0	3,084,226	0.670
	Sentinel Capital Partners V, L.P.	New York	NY	Neuberger Berman Investment Management		07/18/2013	3	0	3,069	0	1,058,505	1.350
	Trident VI, L.P.	New York	NY	Sentinel Capital Partners		12/20/2013	3	0	56,547	0	1,560,866	0.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	(131,119)	0	11,889,657	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Blackstone Group		03/27/2015		0	126,675	0	3,469,914	0.140
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Brookfield Strategic Real Estate Partners		04/25/2013		0	496,839	0	2,826,825	0.470
	Rubenstein Properties Fund II	Wilmington	DE	Rubenstein Properties		02/25/2014		0	2,640,777	0	0	3.930
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	3,264,291	0	6,296,739	XXX
Joint Venture Interests - Other - Unaffiliated												
	Blue Water Energy Fund I-A, L.P.	London	GBR	Blue Water Energy		09/07/2012		0	69,643	0	3,963,094	3.070
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014		0	343,726	0	443,488	5.130
	Riverwood Capital Partners L.P.	Menlo Park	CA	Riverwood Capital Managment		06/29/2010		0	29,124	0	192,661	3.150
2599999. Joint Venture Interests - Other - Unaffiliated								0	442,493	0	4,599,243	XXX
Joint Venture Interests - Other - Affiliated												
	Sutton Holdco LLC	Wilmington	DE	Travelers Indemnity Company		11/17/2011		0	7,429,000	0	0	100.000
	Tiercel, LLC	Wilmington	DE	Travelers Indemnity Company		11/19/2012		0	12,000,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	19,429,000	0	0	XXX
6099999. Total - Unaffiliated								0	3,575,665	0	22,785,639	XXX
6199999. Total - Affiliated								0	19,429,000	0	0	XXX
6299999 - Totals								0	23,004,665	0	22,785,639	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	09/22/2023	193,506	0	0	0	0	0	0	193,506	193,506	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	07/31/2023	(869)	0	0	0	0	0	0	(869)	(869)	0	0	0	0
	HCI Equity Partners IV, L.P.	Washington	DC	Distribution	09/30/2013	08/21/2023	(344,949)	0	0	0	0	0	0	(344,949)	(344,949)	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
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	09/20/2023	192,420	0	0	0	0	0	0	192,420	192,420	0	0	0	0
	Trident VI, L.P.	Greenwich	CT	Distribution	12/20/2013	09/07/2023	1,758,165	0	0	0	0	0	0	1,758,165	1,758,165	0	0	0	0
	Baker Communications Fund II, L.P.	New York	NY	Liquidation	04/17/2000	09/29/2023	1	0	0	0	0	0	0	1	0	0	(1)	(1)	0
	Warburg Pincus Equity Partners, L.P.	New York	NY	Liquidation	06/26/1998	09/29/2023	26,456	(6,886)	0	0	0	(6,886)	0	19,570	19,570	0	0	0	9,740
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,824,731	(6,886)	0	0	0	(6,886)	0	1,817,845	1,817,844	0	(1)	(1)	9,740
Joint Venture Interests - Real Estate - Unaffiliated																			
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Distribution	04/25/2013	09/29/2023	1,207,286	0	0	0	0	0	0	1,207,286	1,207,286	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Distribution	03/28/2013	08/31/2023	249,081	0	0	0	0	0	0	249,081	249,081	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	07/31/2023	221,825	0	0	0	0	0	0	221,825	221,825	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	08/04/2023	9,293	0	0	0	0	0	0	9,293	9,293	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,687,485	0	0	0	0	0	0	1,687,485	1,687,485	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	Blue Water Energy Fund I-A, L.P.	London	GBR	Distribution	09/07/2012	07/13/2023	223,560	0	0	0	0	0	0	223,560	223,560	0	0	0	0
	Riverwood Capital Partners L.P.	Menlo Park	CA	Distribution	06/29/2010	07/10/2023	134,734	0	0	0	0	0	0	134,734	134,734	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	09/29/2023	176,866	0	0	0	0	0	0	176,866	176,866	0	0	0	0
	Transportation Recovery Fund L.P.	New York	NY	Distribution	08/23/2013	09/28/2023	1,348,196	0	0	0	0	0	0	1,348,196	1,348,196	0	0	0	0
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Distribution	05/17/2013	09/28/2023	173,888	0	0	0	0	0	0	173,888	173,888	0	0	0	0
	Wayzata Opportunities Fund, LLC	Wayzata	MN	Liquidation	02/22/2006	07/31/2023	0	0	0	0	0	0	0	0	0	0	0	0	9,888
2599999. Joint Venture Interests - Other - Unaffiliated							2,057,244	0	0	0	0	0	0	2,057,244	2,057,244	0	0	0	9,888
6099999. Total - Unaffiliated							5,569,460	(6,886)	0	0	0	(6,886)	0	5,562,574	5,562,573	0	(1)	(1)	19,628
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							5,569,460	(6,886)	0	0	0	(6,886)	0	5,562,574	5,562,573	0	(1)	(1)	19,628

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282C-FP-1	U S TREASURY NOTES 4.250 2025 10		08/25/2023	NOMURA		19,707,880	20,000,000	313,525	1.A
91282C-FX-4	U S TREASURY NOTES 4.500 2024 11		09/19/2023	WELLS FARGO SECURITIES		60,349,697	61,000,000	840,000	1.A
91282C-GE-5	U S TREASURY NOTES 3.875 2026 01		07/05/2023	CITIGROUP GLOBAL MARKETS		50,927,674	52,000,000	957,403	1.A
91282C-HH-7	U S TREASURY NOTES 4.125 2026 06		07/24/2023	BAS-MERRILL LYNCH		24,754,967	25,000,000	112,705	1.A
912828-G3-8	U S TREASURY NOTES 2.250 2024 11		09/26/2023	BMO CAPITAL MARKETS		11,585,196	12,000,000	99,049	1.A
912828-U2-4	U S TREASURY NOTES 2.000 2026 11		07/25/2023	NOMURA		24,042,978	26,000,000	101,739	1.A
912828-YX-2	U S TREASURY NOTES 1.750 2026 12		07/27/2023	NOMURA		53,024,882	58,000,000	77,228	1.A
912828-3J-7	U S TREASURY NOTES 2.125 2024 11		09/21/2023	WELLS FARGO SECURITIES		20,210,930	21,000,000	138,996	1.A
36179X-LH-7	GNMA II PASS T #MA8428 5.000 2052 11		07/27/2023	TD SECURITIES		23,935,910	24,336,126	101,401	1.A
36179X-NG-7	GNMA II PASS T #MA8491 5.500 2052 12		07/27/2023	GOLDMAN SACHS & CO		19,462,043	19,548,331	89,597	1.A
36179X-NH-5	GNMA II PASS T #MA8492 6.000 2052 12		07/11/2023	GOLDMAN SACHS & CO		19,542,739	19,477,307	38,955	1.A
3622AC-JD-3	GNMA II PASS T #786660 5.500 2053 04		08/01/2023	J P MORGAN CHASE SECURITIES INC		19,783,310	19,727,825	6,028	1.A
3622AC-N9-7	GNMA II PASS T #786816 5.500 2053 07		09/15/2023	J P MORGAN		19,620,306	19,856,097	54,604	1.A
3622AC-PQ-7	GNMA II PASS T #786831 5.500 2053 07		09/27/2023	MIZUHO INTERNATIONAL PLC		24,261,622	24,966,737	106,802	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000 2062 05		09/20/2023	PAR WRITE-UP		59	59	0	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000 2062 03		09/20/2023	PAR WRITE-UP		33	33	0	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000 2062 06		09/20/2023	PAR WRITE-UP		1,518	1,518	0	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000 2062 07		09/20/2023	PAR WRITE-UP		2,728	2,728	0	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650 2063 02		09/20/2023	PAR WRITE-UP		64	64	0	1.A
38376R-GW-0	GNR 2015-H22 HA CMO 2.550 2065 08		09/20/2023	PAR WRITE-UP		58,442	58,442	0	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500 2065 09		09/20/2023	PAR WRITE-UP		25,399	25,399	0	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000 2066 04		09/20/2023	PAR WRITE-UP		51,502	51,502	0	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000 2066 06		09/20/2023	PAR WRITE-UP		47,380	47,380	0	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 6.181 2066 09		09/20/2023	PAR WRITE-UP		130,890	130,890	0	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500 2066 09		09/20/2023	PAR WRITE-UP		77,411	77,411	0	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500 2067 04		09/20/2023	PAR WRITE-UP		59,189	59,189	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						391,664,748	403,367,038	3,038,031	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
036321-4G-9	ANOKA CO GENERAL OBLIGAT 5.050 2026 02		08/22/2023	J P MORGAN CHASE SECURITIES INC		10,707,084	10,765,000	0	1.B Z
145628-R8-8	CARROLLTON-FARMERS BRH I 5.000 2044 02		08/01/2023	FROST NATIONAL BANK		16,341,128	14,900,000	0	1.A FE
249174-VW-0	DENVER CITY & CO SD #1 G 5.000 2041 12		09/28/2023	BAS-MERRILL LYNCH		7,559,040	7,440,000	125,033	1.B FE
280659-UT-8	EDINA ISD #273 GENERAL O 3.000 2036 02		09/28/2023	BAS-MERRILL LYNCH		1,328,906	1,630,000	7,743	1.A FE
421110-8A-8	HAYS CONSOL ISD GO S2023 5.000 2048 02		08/04/2023	FHN FINANCIAL		11,646,030	11,000,000	0	1.A FE
720424-ZZ-6	PIERCE CO SD#10 TACOMA G 1.733 2031 12		09/12/2023	BAS-MERRILL LYNCH		3,562,668	4,525,000	22,436	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						51,144,857	50,260,000	155,212	XXX
Bonds - U.S. Special Revenues									
296163-BG-2	ESCAMBIA CO SOL WST DISP 4.050 2039 04		07/25/2023	U S BANCORP		55,200,000	55,200,000	107,905	1.F FE
402207-AD-6	GULF COAST INDL DEV AUTH 3.900 2041 11		07/26/2023	J P MORGAN CHASE SECURITIES INC		2,900,000	2,900,000	4,894	1.D FE
45506E-KL-6	INDIANA FINANCE AUTH REV 5.000 2043 02		08/25/2023	RBC CAPITAL MARKETS		3,564,387	3,315,000	0	1.A FE
45506E-KM-4	INDIANA FINANCE AUTH REV 5.000 2044 02		08/25/2023	RBC CAPITAL MARKETS		3,218,400	3,000,000	0	1.A FE
546398-SQ-2	LOUISIANA PUB FAC (AIR P 3.900 2042 05		07/27/2023	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	1,788	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON R 4.050 2029 01		07/26/2023	VARIOUS		47,400,000	47,400,000	66,630	1.G FE
546598-AB-9	LOUISVILLE & JEFFERSON R 4.100 2029 01		07/25/2023	J P MORGAN CHASE SECURITIES INC		1,600,000	1,600,000	2,672	1.F FE
546598-AC-7	LOUISVILLE & JEFFERSON R 4.000 2029 01		07/21/2023	CITIGROUP GLOBAL MARKETS		21,000,000	21,000,000	24,107	1.G FE
594695-4P-0	MICHIGAN TRUNK LINE S202 5.000 2046 11		08/23/2023	WELLS FARGO SECURITIES		13,616,074	12,870,000	0	1.C FE
60528A-BM-5	MISSISSIPPI BUS FIN COM 3.900 2030 12		07/25/2023	WELLS FARGO SECURITIES		1,140,000	1,140,000	1,771	1.D FE
60528A-BX-1	MISSISSIPPI BUS FIN COM 4.000 2035 11		07/25/2023	MORGAN STANLEY		4,300,000	4,300,000	6,892	1.D FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
60528A-BY-9	MISSISSIPPI BUS FIN COM 4.000 2035 11		07/25/2023	MORGAN STANLEY		2,100,000	2,100,000	3,366	1.D FE
60528A-BZ-6	MISSISSIPPI BUS FIN COM 3.900 2035 11		07/25/2023	WELLS FARGO SECURITIES		1,140,000	1,140,000	1,771	1.D FE
60528A-CB-8	MISSISSIPPI BUS FIN COM 4.000 2035 11		07/25/2023	MORGAN STANLEY		4,600,000	4,600,000	7,373	1.D FE
60528A-CC-6	MISSISSIPPI BUS FIN COM 4.000 2035 11		07/27/2023	VARIOUS		14,690,000	14,690,000	24,776	1.D FE
60528A-CD-4	MISSISSIPPI BUS FIN COM 4.000 2035 11		07/26/2023	MORGAN STANLEY		35,385,000	35,385,000	61,027	1.D FE
60528A-CG-7	MISSISSIPPI BUS FIN COM 4.000 2035 11		07/26/2023	MORGAN STANLEY		3,345,000	3,345,000	5,769	1.D FE
3133KP-Y3-6	FHLMC PASS THR #RA7930 4.500 2052 09		09/12/2023	WELLS FARGO SECURITIES		15,643,221	16,625,143	27,016	1.A
3133KR-B3-7	FHLMC PASS THR #RA9058 5.500 2053 05		07/06/2023	BARCLAYS CAPITAL INC		29,381,476	29,543,040	40,622	1.A
3133KR-5T-7	FHLMC PASS THR #RA9858 6.000 2053 09		09/21/2023	BMO		11,925,000	12,000,000	48,000	1.A
3132DQ-LX-2	FHLMC PASS THR #SD3042 5.000 2053 05		09/19/2023	MORGAN STANLEY		23,703,277	24,674,850	68,541	1.A
3132DQ-V7-8	FHLMC PASS THR #SD3338 5.500 2053 06		07/14/2023	CITIGROUP GLOBAL MARKETS		14,974,146	14,892,702	38,680	1.A
3132DQ-Z9-0	FHLMC PASS THR #SD3468 4.000 2047 07		08/22/2023	J P MORGAN CHASE SECURITIES INC		20,244,646	21,715,534	55,495	1.A
3132E0-DB-5	FHLMC PASS THR #SD3698 6.000 2053 08		08/21/2023	MIZUHO INTERNATIONAL PLC		20,000,781	20,000,000	73,333	1.A
3132E0-KV-3	FHLMC PASS THR #SD3908 6.000 2053 09		09/25/2023	J P MORGAN		14,878,125	15,000,000	65,000	1.A
3132DV-MD-4	FHLMC PASS THR #SD7556 3.000 2052 08		09/27/2023	BAS-MERRILL LYNCH		10,390,653	12,470,732	29,098	1.A
3132DV-MM-4	FHLMC PASS THR #SD7564 5.000 2053 06		07/19/2023	WELLS FARGO SECURITIES		34,421,158	34,523,650	95,899	1.A
3132DW-ES-8	FHLMC PASS THR #SD8245 4.500 2052 09		09/21/2023	GOLDMAN SACHS		21,743,568	23,409,679	70,229	1.A
3132DW-FR-9	FHLMC PASS THR #SD8276 5.000 2052 12		07/27/2023	BARCLAYS CAPITAL INC		10,864,717	11,150,000	46,458	1.A
3140MM-5R-5	FNMA PASS THRU #BV8055 4.500 2052 09		09/21/2023	MORGAN STANLEY		15,505,762	16,700,922	50,103	1.A
3140QL-HU-3	FNMA PASS THRU #CB1142 3.000 2051 07		09/26/2023	CITIGROUP GLOBAL MARKETS		16,755,501	19,921,087	44,822	1.A
3140QQ-UN-3	FNMA PASS THRU #CB5088 5.500 2052 11		08/24/2023	J P MORGAN CHASE SECURITIES INC		30,288,569	30,686,535	126,582	1.A
3140QR-KF-9	FNMA PASS THRU #CB5693 5.500 2053 02		09/25/2023	CITIGROUP GLOBAL MARKETS		9,108,057	9,337,108	37,089	1.A
3140QS-QH-7	FNMA PASS THRU #CB6755 6.000 2053 07		07/07/2023	BMO CAPITAL MARKETS		25,087,171	24,984,694	41,641	1.A
3140QS-T8-4	FNMA PASS THRU #CB6874 6.000 2053 08		08/23/2023	WELLS FARGO SECURITIES		29,959,416	29,954,735	119,819	1.A
3140XG-CW-7	FNMA PASS THRU #FS0984 3.000 2052 04		09/26/2023	CITIGROUP GLOBAL MARKETS		22,669,585	26,947,500	60,632	1.A
3140XL-XJ-2	FNMA PASS THRU #FS5180 5.000 2052 09		09/20/2023	J P MORGAN CHASE SECURITIES INC		14,076,246	14,686,660	42,836	1.A
3140XM-MW-3	FNMA PASS THRU #FS5772 5.000 2053 06		09/18/2023	NOMURA		24,083,008	25,000,000	65,972	1.A
31418E-J7-6	FNMA PASS THRU #MA4785 5.000 2052 10		07/27/2023	CITIGROUP GLOBAL MARKETS		7,781,247	7,985,245	33,272	1.A
31418E-Q8-6	FNMA PASS THRU #MA4978 5.000 2053 04		09/08/2023	BAS-MERRILL LYNCH		18,632,623	19,320,931	29,518	1.A
31418E-T4-2	FNMA PASS THRU #MA5070 4.500 2053 07		09/07/2023	MIZUHO INTERNATIONAL PLC		29,090,560	30,933,264	38,667	1.A
31418E-VA-5	FNMA PASS THRU #MA5108 6.000 2053 08		09/06/2023	BAS-MERRILL LYNCH		29,376,185	29,486,760	34,401	1.A
31418E-VD-9	FNMA PASS THRU #MA5111 5.500 2038 08		08/01/2023	BAS-MERRILL LYNCH		22,166,495	22,071,655	6,744	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						738,950,054	759,007,427	1,711,209	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00287Y-CY-3	ABBVIE INC 4.550 2035 03		09/25/2023	DEUTSCHE BANC		9,182,900	10,000,000	15,167	2.A FE
005095-AA-2	ACUSHNET CO (144A) 7.375 2028 10		09/29/2023	VARIOUS		2,517,500	2,500,000	0	3.B FE
01741R-AH-5	ALLEGHENY TECH 5.875 2027 12		09/29/2023	CITIGROUP GLOBAL MARKETS		951,250	1,000,000	19,910	4.B FE
01748T-AC-5	ALLEGION US HOLDING CO 5.411 2032 07		09/21/2023	J P MORGAN CHASE SECURITIES INC		2,850,390	3,000,000	37,877	2.B FE
02665W-EK-3	AMERICAN HONDA FINANCE 5.250 2026 07	C	07/05/2023	MIZUHO INTERNATIONAL PLC		9,987,700	10,000,000	0	1.G FE
035240-AV-2	ANHEUSER-BUSCH INBEV FIN 3.500 2030 06	C	09/25/2023	BARCLAYS CAPITAL INC		7,191,440	8,000,000	90,222	1.G FE
01741R-AN-2	ATI INC 7.250 2030 08		08/14/2023	VARIOUS		4,028,750	4,000,000	2,014	4.B FE
05368V-AA-4	AVIENT CORP (144A) 7.125 2030 08		07/21/2023	VARIOUS		3,030,000	3,000,000	100,740	3.C FE
05565E-AH-8	BMW US CAPITAL LLC (144A 2.800 2026 04	C	07/25/2023	CREDIT AGRICOLE CIB		1,062,878	1,125,000	9,275	1.F FE
09951L-AC-7	BOOZ ALLEN HAMILTON INC 5.950 2033 08		08/01/2023	BAS-MERRILL LYNCH		1,980,880	2,000,000	0	2.C FE
14913U-AB-6	CATERPILLAR FINANCIAL SE 5.150 2025 08		08/07/2023	CITIGROUP GLOBAL MARKETS		19,997,800	20,000,000	0	1.F FE
153527-AP-1	CENTRAL GARDEN & PET CO 4.125 2031 04		08/15/2023	VARIOUS		2,512,500	3,000,000	35,635	3.B FE
19828T-AA-4	COLUMBIA PIPELINE GROUP 5.927 2030 08		08/03/2023	VARIOUS		5,006,160	5,000,000	0	2.A FE
203372-AX-5	COMMSCOPE INC (144A) 4.750 2029 09		08/30/2023	MORGAN STANLEY		1,639,000	2,200,000	0	4.B 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
233853-AP-5	DAIMLER TRUCK FINANCE NA 5.150 2026 01		09/26/2023	CITIGROUP GLOBAL MARKETS		5,918,880	6,000,000	61,800	2.A FE
29103C-AA-6	EMERALD DEBT MERGER (144 6.625 2030 12		09/07/2023	DEUTSCHE BANC		1,955,000	2,000,000	41,222	3.C FE
40410K-AA-3	H.B. FULLER CO 4.250 2028 10		08/08/2023	VARIOUS		1,974,415	2,196,000	29,262	3.C FE
46124H-AF-3	INTUIT INC 5.125 2028 09		09/12/2023	MORGAN STANLEY		2,993,850	3,000,000	0	1.G FE
50077L-AL-0	KRAFT HEINZ FOODS CO 5.000 2035 07		09/26/2023	RBC CAPITAL MARKETS		4,817,376	5,146,000	52,175	2.B FE
526107-AG-2	LENNOX INTERNATIONAL INC 5.500 2028 09		09/07/2023	WELLS FARGO SECURITIES		4,994,800	5,000,000	0	2.B FE
531968-AA-3	LIGHT & WONDER INTERNATI 7.500 2031 09		08/24/2023	VARIOUS		2,508,750	2,500,000	1,042	4.A FE
538034-AX-7	LIVE NATION ENTERTAINMEN 3.750 2028 01		07/11/2023	MUFG SECURITIES AMERICAS INC		897,500	1,000,000	18,542	3.C FE
501889-AC-3	LKQ CORP (144A) 5.750 2028 06		07/20/2023	HSBC		1,988,380	2,000,000	19,167	2.C FE
57629W-6H-8	MASSMUTUAL GLOBAL FUNDIN 5.050 2028 06		07/06/2023	J P MORGAN CHASE SECURITIES INC		4,903,800	5,000,000	18,236	1.B FE
595620-AX-3	MIDAMERICAN ENERGY CO 5.350 2034 01		09/06/2023	VARIOUS		5,974,660	6,000,000	892	1.E FE
615394-AM-5	MOOG INC (144A) 4.250 2027 12		08/29/2023	BAS-MERRILL LYNCH		5,269,836	5,772,000	51,788	3.C FE
62829D-2A-7	MUTUAL OF OMAHA GLOBAL F 5.800 2026 07		07/20/2023	MIZUHO INTERNATIONAL PLC		3,494,575	3,500,000	0	1.E FE
641062-BN-3	NESTLE HOLDINGS INC (144 5.000 2033 09	C	09/13/2023	VARIOUS		8,009,720	8,000,000	1,250	1.D FE
655663-AA-0	NORDSON CORP 5.600 2028 09		09/28/2023	VARIOUS		9,667,740	9,744,000	19,932	2.B FE
655663-AB-8	NORDSON CORP 5.800 2033 09		09/07/2023	J P MORGAN CHASE SECURITIES INC		4,985,750	5,000,000	0	2.B FE
655844-CR-7	NORFOLK SOUTHERN CORP 5.050 2030 08		08/01/2023	WELLS FARGO SECURITIES		1,989,540	2,000,000	281	2.A FE
666807-BS-0	NORTHROP GRUMMAN CORP 4.400 2030 05		08/21/2023	VARIOUS		16,729,305	17,659,000	241,732	2.A FE
666807-CH-3	NORTHROP GRUMMAN CORP 4.700 2033 03		09/27/2023	VARIOUS		9,416,400	10,000,000	17,625	2.A FE
709599-BW-3	PENSKE TRUCK LEASING (14 6.050 2028 08		07/27/2023	WELLS FARGO SECURITIES		2,992,350	3,000,000	0	2.B FE
716973-AE-2	PFIZER INVESTMENT ENTERP 4.750 2033 05		08/21/2023	VARIOUS		14,434,850	15,000,000	186,042	1.E FE
737662-B#-2	POTOMAC EDISON 5.640 2028 09		08/24/2023	SCOTIA CAPITAL		10,000,000	10,000,000	0	1.G Z
737662-C*-5	POTOMAC EDISON 5.730 2030 09		08/24/2023	SCOTIA CAPITAL		5,000,000	5,000,000	0	1.G Z
74153W-CS-6	PRICOA GLOBAL FUNDING 1 5.100 2028 05		09/27/2023	BNP PARIBAS		4,928,500	5,000,000	84,292	1.D FE
74153W-CT-4	PRICOA GLOBAL FUNDING 1 5.550 2026 08		09/07/2023	VARIOUS		10,046,404	10,000,000	19,117	1.D FE
744538-AF-6	PUBLIC SERVICE CO OF NEW 5.350 2033 10		09/21/2023	VARIOUS		5,954,490	6,000,000	0	1.E FE
74456Q-CN-4	PUBLIC SERVICE ELECTRIC 5.200 2033 08		09/21/2023	VARIOUS		4,182,288	4,233,000	28,815	1.F FE
771196-BK-7	ROCHE HOLDINGS INC (144A 2.625 2026 05	C	08/21/2023	WELLS FARGO SECURITIES		4,736,131	5,055,000	36,122	1.C FE
78409V-BP-8	S&P GLOBAL INC (144A) 5.250 2033 09		09/19/2023	VARIOUS		5,985,870	6,000,000	3,938	1.G FE
808625-AA-5	SCIENCE APPLICATIONS INT 4.875 2028 04		08/18/2023	VARIOUS		2,436,060	2,618,000	45,925	4.A FE
892331-AQ-2	TOYOTA MOTOR CORP 5.118 2028 07	C	07/06/2023	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1.E FE
892331-AR-0	TOYOTA MOTOR CORP 5.123 2033 07	C	07/06/2023	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1.E FE
893647-BS-5	TRANSDIGM INC (144A) 6.875 2030 12		08/09/2023	MORGAN STANLEY		3,500,000	3,500,000	0	4.A FE
90290M-AG-6	US FOODS INC (144A) 6.875 2028 09		09/11/2023	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	4.B FE
919794-AE-7	VALLEY NATIONAL BANCORP 3.000 2031 06		08/31/2023	VARIOUS		1,398,938	1,750,000	10,908	3.A FE
94106L-BW-8	WASTE MANAGEMENT INC 4.875 2034 02		09/20/2023	MORGAN STANLEY		6,766,620	7,000,000	46,448	1.G FE
05635J-AB-6	BACARDI LTD (144A) 5.400 2033 06	D	09/21/2023	J P MORGAN CHASE SECURITIES INC		1,897,440	2,000,000	28,500	2.C FE
055451-BA-5	BHP BILLITON FINANCE USA 4.900 2033 02	D	09/27/2023	J P MORGAN CHASE SECURITIES INC		2,853,300	3,000,000	12,658	1.F FE
45687V-AB-2	INGERSOLL RAND 5.700 2033 08	D	09/19/2023	VARIOUS		12,523,018	12,633,000	64,508	2.C FE
58769J-AL-1	MERCEDES-BENZ FINANCE (1 5.100 2028 08	D	08/01/2023	J P MORGAN CHASE SECURITIES INC		4,989,550	5,000,000	0	1.F FE
82620K-BE-2	SIEMENS FINANCIERINGSMAT 2.150 2031 03	D	09/19/2023	BARCLAYS CAPITAL INC		8,132,900	10,000,000	5,972	1.E FE
12568P-AA-1	CIM 2020-J2 A1 CMO (144A 2.500 2051 01		09/08/2023	J P MORGAN CHASE SECURITIES INC		6,104,165	7,748,246	5,919	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						296,292,297	307,879,246	1,464,947	XXX
2509999997. Total - Bonds - Part 3						1,478,051,956	1,520,513,711	6,369,399	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,478,051,956	1,520,513,711	6,369,399	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
99P000-21-1	WINE.COM SER A-1 NON-RD PVT		08/01/2023	DIST FROM PARTNERSHIP	21,959.000	0	0.00	0	6.
99P000-22-9	WINE.COM SER B-1 NON-RD PVT		08/01/2023	DIST FROM PARTNERSHIP	8,682.000	0	0.00	0	6.

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
99P000-23-7	WINE.COM SER C-1 NON-RD PVT		08/01/2023	DIST FROM PARTNERSHIP	1,528.000	0	0.00	0	6.
99P000-24-5	WINE.COM SER D-1 NON-RD PVT		08/01/2023	DIST FROM PARTNERSHIP	7,670.000	0	0.00	0	6.
99P000-25-2	WINE.COM SER E-1 NON-RD PVT		08/01/2023	DIST FROM PARTNERSHIP	639.000	0	0.00	0	6.
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						0	XXX	0	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									
99C001-49-4	WINE.COM CS PVT		08/01/2023	DIST FROM PARTNERSHIP	111.000	0		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						1,478,051,956	XXX	6,369,399	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
12802R-AA-3	CAL DIVE INT 4.930		08/01/2023	REDEEMED		62,513	62,513	62,513	62,657	0	(145)	0	(145)	0	62,513	0	0	0	3,082	02/01/2027	1.A
88410X-AA-4	THIRAX 1 LCC .968		07/14/2023	REDEEMED		99,687	99,687	99,687	99,687	0	0	0	0	0	99,687	0	0	0	724	01/14/2033	1.A
91282C-BB-6	U S TREASURY NOTES .625		08/08/2023	WELLS FARGO SECURITIES		5,149,667	6,000,000	5,756,821	5,819,456	0	21,374	0	21,374	0	5,840,829	0	(691,162)	(691,162)	41,576	12/31/2027	1.A
91282C-CE-9	U S TREASURY NOTES 1.250		08/31/2023	NOMURA SECURITIES INTL		10,880,818	12,500,000	12,546,925	12,536,566	0	(4,420)	0	(4,420)	0	12,532,146	0	(1,651,329)	(1,651,329)	117,828	05/31/2028	1.A
91282C-CE-9	U S TREASURY NOTES 1.250		08/29/2023	WELLS FARGO SECURITIES		32,146,517	37,000,000	37,137,921	37,108,235	0	(12,976)	0	(12,976)	0	37,095,259	0	(4,948,743)	(4,948,743)	346,243	05/31/2028	1.A
228027-AA-6	VESSEL MANAGEMENT SERV 3.432		08/15/2023	REDEEMED		29,000	29,000	29,000	28,652	0	348	0	348	0	29,000	0	0	0	995	08/15/2036	1.A
228027-AB-4	VESSEL MANAGEMENT SERV 3.477		07/16/2023	REDEEMED		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	1,391	01/16/2037	1.A
3136BP-U7-4	FNR 2023-11 EA 5.500		09/25/2023	PAID ON PRINCIPAL		637,927	637,927	636,955	636,955	0	972	0	972	0	637,927	0	0	0	14,655	02/25/2045	1.A
3136BP-WR-8	FNR 2023-14 ED 5.500		09/25/2023	PAID ON PRINCIPAL		695,393	695,393	695,787	695,787	0	(394)	0	(394)	0	695,393	0	0	0	15,977	08/25/2047	1.A
3136BP-X7-1	FNR 2023-17 DA 5.500		09/25/2023	PAID ON PRINCIPAL		387,507	387,507	387,401	387,401	0	106	0	106	0	387,507	0	0	0	8,987	09/25/2049	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		09/20/2023	PAID ON PRINCIPAL		54,114	54,114	53,624	53,482	0	632	0	632	0	54,114	0	0	0	880	01/20/2047	1.A
36179T-G2-5	GNMA II PASS #MA4717 2.500		09/20/2023	PAID ON PRINCIPAL		216,948	216,948	215,118	214,904	0	2,045	0	2,045	0	216,948	0	0	0	3,423	09/20/2047	1.A
36179X-LH-7	GNMA II PASS #MA8428 5.000		09/20/2023	PAID ON PRINCIPAL		324,625	324,625	319,287	319,287	0	5,339	0	5,339	0	324,625	0	0	0	1,985	11/20/2052	1.A
36179X-NG-7	GNMA II PASS #MA8491 5.500		09/20/2023	PAID ON PRINCIPAL		349,146	349,146	347,605	347,605	0	1,541	0	1,541	0	349,146	0	0	0	2,497	12/20/2052	1.A
36179X-NH-5	GNMA II PASS #MA8492 6.000		09/20/2023	PAID ON PRINCIPAL		674,375	674,375	676,640	676,640	0	(2,265)	0	(2,265)	0	674,375	0	0	0	5,809	12/20/2052	1.A
36179X-X6-8	GNMA II PASS #MA8801 5.500		09/20/2023	PAID ON PRINCIPAL		275,471	275,471	275,460	275,460	0	11	0	11	0	275,471	0	0	0	2,557	04/20/2053	1.A
36179X-2L-9	GNMA II PASS #MA8879 5.500		09/20/2023	PAID ON PRINCIPAL		230,500	230,500	230,320	230,320	0	180	0	180	0	230,500	0	0	0	2,162	05/20/2053	1.A
36179X-5G-7	GNMA II PASS #MA8947 5.000		09/20/2023	PAID ON PRINCIPAL		184,206	184,206	181,724	181,724	0	2,482	0	2,482	0	184,206	0	0	0	1,567	06/20/2053	1.A
36179M-E2-2	GNMA II PASS #00MA0153 3.000		09/20/2023	PAID ON PRINCIPAL		20,298	20,298	20,587	20,585	0	(287)	0	(287)	0	20,298	0	0	0	396	06/20/2042	1.A
36202C-3X-9	GNMA II PASS #2614 6.000		09/20/2023	PAID ON PRINCIPAL		1,001	1,001	970	985	0	15	0	15	0	1,001	0	0	0	40	07/20/2028	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		09/20/2023	PAID ON PRINCIPAL		23,194	23,194	23,049	23,067	0	127	0	127	0	23,194	0	0	0	778	06/20/2034	1.A
36202E-BU-2	GNMA II PASS #3651 5.000		09/20/2023	PAID ON PRINCIPAL		52,068	52,068	51,743	51,784	0	284	0	284	0	52,068	0	0	0	1,753	12/20/2034	1.A
36202E-DD-8	GNMA II PASS #3700 4.500		09/20/2023	PAID ON PRINCIPAL		2,631	2,631	2,492	2,521	0	110	0	110	0	2,631	0	0	0	79	04/20/2035	1.A
36202E-ET-2	GNMA II PASS #3746 4.500		09/20/2023	PAID ON PRINCIPAL		35,558	35,558	33,889	34,173	0	1,385	0	1,385	0	35,558	0	0	0	1,158	08/20/2035	1.A
36202E-E7-0	GNMA II PASS #3758 4.500		09/20/2023	PAID ON PRINCIPAL		17,000	17,000	16,224	16,428	0	572	0	572	0	17,000	0	0	0	510	09/20/2035	1.A
36202E-E8-8	GNMA II PASS #3759 5.000		09/20/2023	PAID ON PRINCIPAL		11,775	11,775	11,740	11,741	0	34	0	34	0	11,775	0	0	0	392	09/20/2035	1.A
36202E-FL-8	GNMA II PASS #3771 4.500		09/20/2023	PAID ON PRINCIPAL		14,240	14,240	13,694	13,831	0	409	0	409	0	14,240	0	0	0	427	10/20/2035	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		09/20/2023	PAID ON PRINCIPAL		35,012	35,012	34,273	34,396	0	615	0	615	0	35,012	0	0	0	1,121	11/20/2035	1.A
36202E-HF-9	GNMA II PASS #3830 5.500		09/20/2023	PAID ON PRINCIPAL		10,014	10,014	9,602	9,612	0	402	0	402	0	10,014	0	0	0	366	03/20/2036	1.A
3622AC-KH-2	GNMA II PASS #7686696 5.000		09/20/2023	PAID ON PRINCIPAL		331,795	331,795	329,254	329,254	0	2,540	0	2,540	0	331,795	0	0	0	2,951	03/20/2053	1.A
3622A2-6K-3	GNMA II PASS #784474 3.500		09/20/2023	PAID ON PRINCIPAL		258,616	258,616	260,878	261,833	0	(3,217)	0	(3,217)	0	258,616	0	0	0	6,129	02/20/2048	1.A
3622AB-4W-9	GNMA II PASS #786337 4.500		09/20/2023	PAID ON PRINCIPAL		475,101	475,101	462,221	462,221	0	12,880	0	12,880	0	475,101	0	0	0	3,692	09/20/2052	1.A
3622AB-5J-7	GNMA II PASS #786349 4.500		09/20/2023	PAID ON PRINCIPAL		469,283	469,283	452,345	452,345	0	16,938	0	16,938	0	469,283	0	0	0	5,158	08/20/2052	1.A
3622AC-JC-5	GNMA II PASS #786659 5.000		09/20/2023	PAID ON PRINCIPAL		216,202	216,202	216,346	216,346	0	(144)	0	(144)	0	216,202	0	0	0	2,406	04/20/2053	1.A
3622AC-JD-3	GNMA II PASS #786660 5.500		09/20/2023	PAID ON PRINCIPAL		88,483	88,483	88,732	88,732	0	(249)	0	(249)	0	88,483	0	0	0	406	04/20/2053	1.A
3622AC-JJ-0	GNMA II PASS #786665 5.500		09/20/2023	PAID ON PRINCIPAL		235,462	235,462	237,578	237,578	0	(2,115)	0	(2,115)	0	235,462	0	0	0	3,235	04/20/2053	1.A
3622AC-KV-1	GNMA II PASS #786708 5.500		09/20/2023	PAID ON PRINCIPAL		111,309	111,309	111,918	111,918	0	(609)	0	(609)	0	111,309	0	0	0	1,496	05/20/2053	1.A
3622AC-MJ-1	GNMA II PASS #786771 5.000		09/20/2023	PAID ON PRINCIPAL		274,031	274,031	272,018	272,018	0	2,012	0	2,012	0	274,031	0	0	0	2,900	06/20/2053	1.A
36177P-CY-9	GNMA PASS TH #00794586 3.500		09/15/2023	PAID ON PRINCIPAL		95,471	95,471	99,514	101,123	0	(5,651)	0	(5,651)	0	95,471	0	0	0	2,227	03/15/2042	1.A
36213E-WV-4	GNMA PASS TH #552460 6.000		09/15/2023	PAID ON PRINCIPAL		472	472	458	457	0	15	0	15	0	472	0	0	0	19	03/15/2032	1.A
36201M-SA-1	GNMA PASS TH #587413 5.500		09/15/2023	PAID ON PRINCIPAL		714	714	730	727	0	(13)	0	(13)	0	714	0	0	0	26	11/15/2032	1.A
36201M-SJ-2	GNMA PASS TH #587421 5.500		09/15/2023	PAID ON PRINCIPAL		2,238	2,238	2,287	2,272	0	(34)	0	(34)	0	2,238	0	0	0	82	11/15/2032	1.A
36200M-YX-5	GNMA PASS TH #604726 4.500		09/15/2023	PAID ON PRINCIPAL		4,510	4,510	4,298	4,349	0	161	0	161	0	4,510	0	0	0	135	10/15/2033	1.A
36290R-YQ-0	GNMA PASS TH #615519 4.500		09/15/2023	PAID ON PRINCIPAL		3,182	3,182	2,998	3,055	0	127	0	127	0	3,182	0	0	0	95	09/15/2033	1.A
36290R-6X-6	GNMA PASS TH #615686 4.500		09/15/2023	PAID ON PRINCIPAL		1,363	1,363	1,284	1,308	0	54	0	54	0	1,363	0	0	0	41	10/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
3620AQ-PR-8	GNMA PASS TH #736732 4.500		09/15/2023	PAID ON PRINCIPAL		1,356	1,356	1,362	1,364	0	(8)	0	(8)	0	1,356	0	0	0	41	05/15/2040	1.A
3620AW-FY-1	GNMA PASS TH #741883 4.500		09/15/2023	PAID ON PRINCIPAL		1,527	1,527	1,534	1,536	0	(9)	0	(9)	0	1,527	0	0	0	46	05/15/2040	1.A
38378A-CR-0	GNR 2011-151 JY CMO 3.000		09/20/2023	PAID ON PRINCIPAL		236,237	236,237	237,049	236,485	0	(248)	0	(248)	0	236,237	0	0	0	4,715	02/20/2041	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000		09/20/2023	PAID ON PRINCIPAL		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/20/2062	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000		09/20/2023	PAID ON PRINCIPAL		60	60	60	60	0	0	0	0	0	60	0	0	0	1	03/20/2062	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000		09/20/2023	PAID ON PRINCIPAL		3,259	3,259	3,252	3,254	0	6	0	6	0	3,259	0	0	0	43	06/20/2062	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000		09/20/2023	PAID ON PRINCIPAL		60,370	60,370	60,544	60,344	0	26	0	26	0	60,370	0	0	0	799	07/20/2062	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650		09/20/2023	PAID ON PRINCIPAL		4,604	4,604	4,594	4,596	0	8	0	8	0	4,604	0	0	0	57	02/20/2063	1.A
38376R-GW-0	GNR 2015-H22 HA CMO 2.550		09/20/2023	PAID ON PRINCIPAL		1,774,867	1,774,867	1,768,724	1,771,395	0	3,472	0	3,472	0	1,774,867	0	0	0	32,241	08/20/2065	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500		09/20/2023	PAID ON PRINCIPAL		720,101	720,101	715,151	718,106	0	1,995	0	1,995	0	720,101	0	0	0	12,246	09/20/2065	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000		09/20/2023	PAID ON PRINCIPAL		989,991	989,991	956,889	976,980	0	13,012	0	13,012	0	989,991	0	0	0	13,662	04/20/2066	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000		09/20/2023	PAID ON PRINCIPAL		166,828	166,828	159,321	163,350	0	3,478	0	3,478	0	166,828	0	0	0	2,182	06/20/2066	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 6.182		09/20/2023	PAID ON PRINCIPAL		504,917	504,917	503,970	531,100	0	(26,184)	0	(26,184)	0	504,917	0	0	0	16,499	09/20/2066	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500		09/20/2023	PAID ON PRINCIPAL		380,606	380,606	372,398	376,871	0	3,735	0	3,735	0	380,606	0	0	0	5,498	09/20/2066	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500		09/20/2023	PAID ON PRINCIPAL		331,962	331,962	329,264	330,478	0	1,484	0	1,484	0	331,962	0	0	0	5,084	04/20/2067	1.A
38380U-WQ-2	GNR 2018-11 PA CMO 3.000		09/20/2023	PAID ON PRINCIPAL		125,607	125,607	125,021	125,056	0	551	0	551	0	125,607	0	0	0	2,522	12/20/2047	1.A
38381A-E2-8	GNR 2018-151 P CMO 3.500		09/20/2023	PAID ON PRINCIPAL		145,606	145,606	145,196	145,226	0	380	0	380	0	145,606	0	0	0	3,429	01/20/2047	1.A
36225C-B7-0	G2 (ARM) #80061 3.875		09/20/2023	PAID ON PRINCIPAL		239	239	241	236	0	2	0	2	0	239	0	0	0	5	04/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 3.875		09/20/2023	PAID ON PRINCIPAL		251	251	254	249	0	2	0	2	0	251	0	0	0	5	05/20/2027	1.A
36225C-C9-5	G2 (ARM) #80095 2.625		09/20/2023	PAID ON PRINCIPAL		286	286	289	285	0	0	0	0	0	286	0	0	0	5	07/20/2027	1.A
36198V-KR-7	GN AI8404 (PROJECT LOA 3.310		09/15/2023	PAID ON PRINCIPAL		198,975	198,975	209,795	204,645	0	(5,670)	0	(5,670)	0	198,975	0	0	0	4,392	05/15/2030	1.A
38379K-VJ-4	GNR 2015-101 AB (PROJE 2.400		09/16/2023	PAID ON PRINCIPAL		31,676	31,676	31,684	31,649	0	27	0	27	0	31,676	0	0	0	507	07/16/2048	1.A
38379K-GA-0	GNR 2015-32 AG (PROJEC 2.300		09/16/2023	PAID ON PRINCIPAL		56,471	56,471	55,875	55,916	0	555	0	555	0	56,471	0	0	0	934	02/16/2049	1.A
38379U-PD-2	GNR 2016-50 A (PROJECT 2.300		09/16/2023	PAID ON PRINCIPAL		11,680	11,680	11,713	11,685	0	(5)	0	(5)	0	11,680	0	0	0	179	07/16/2052	1.A
38379U-SP-2	GNR 2016-64 CA (PROJEC 2.300		09/16/2023	PAID ON PRINCIPAL		15,449	15,449	15,473	15,455	0	(6)	0	(6)	0	15,449	0	0	0	237	03/16/2045	1.A
38379U-XR-2	GNR 2016-98 AF (PROJEC 2.350		09/16/2023	PAID ON PRINCIPAL		88,830	88,830	86,717	86,499	0	2,331	0	2,331	0	88,830	0	0	0	1,321	03/16/2057	1.A
38379R-V6-7	GNR 2017-124 AB (PROJE 2.650		09/16/2023	PAID ON PRINCIPAL		963,655	963,655	961,095	961,004	0	2,651	0	2,651	0	963,655	0	0	0	19,041	08/16/2057	1.A
38379R-4V-2	GNR 2017-143 AC (PROJE 2.600		09/16/2023	PAID ON PRINCIPAL		88,066	88,066	87,853	87,855	0	211	0	211	0	88,066	0	0	0	1,527	07/16/2057	1.A
38380J-FU-7	GNR 2017-171 AC (PROJE 2.500		09/16/2023	PAID ON PRINCIPAL		36,637	36,637	35,975	35,868	0	770	0	770	0	36,637	0	0	0	611	09/16/2054	1.A
38380J-HP-6	GNR 2017-181 AG (PROJE 2.600		09/16/2023	PAID ON PRINCIPAL		77,359	77,359	75,857	75,939	0	1,420	0	1,420	0	77,359	0	0	0	1,341	02/16/2059	1.A
38380J-GM-4	GNR 2017-185 AC (PROJE 2.600		09/16/2023	PAID ON PRINCIPAL		23,165	23,165	22,521	22,382	0	783	0	783	0	23,165	0	0	0	402	03/16/2058	1.A
38379U-7A-8	GNR 2017-30 AB (PROJEC 2.400		09/16/2023	PAID ON PRINCIPAL		148,213	148,213	145,753	145,747	0	2,466	0	2,466	0	148,213	0	0	0	2,629	03/16/2051	1.A
38380J-KW-7	GNR 2018-4 AE (PROJECT 2.450		09/16/2023	PAID ON PRINCIPAL		24,472	24,472	23,923	23,933	0	539	0	539	0	24,472	0	0	0	400	08/16/2058	1.A
38380J-MC-9	GNR 2018-9 AB (PROJEC 2.500		09/16/2023	PAID ON PRINCIPAL		27,805	27,805	26,967	26,991	0	815	0	815	0	27,805	0	0	0	464	05/16/2058	1.A
38380M-J6-9	GNR 2019-17 AK (PROJEC 3.250		09/16/2023	PAID ON PRINCIPAL		11,604	11,604	11,492	11,583	0	22	0	22	0	11,604	0	0	0	252	03/16/2059	1.A
83162C-UG-6	SBAP 2011-20I 1 2.850		09/01/2023	PAID ON PRINCIPAL		131,202	131,202	131,407	131,248	0	(45)	0	(45)	0	131,202	0	0	0	3,739	09/01/2031	1.A
83162C-XD-0	SBAP 2015-20G 1 2.880		07/01/2023	PAID ON PRINCIPAL		109,802	109,802	109,656	109,353	0	449	0	449	0	109,802	0	0	0	3,265	07/01/2035	1.A
83162C-XZ-1	SBAP 2016-10E 1 1.800		09/01/2023	PAID ON PRINCIPAL		146,417	146,417	146,417	146,357	0	60	0	60	0	146,417	0	0	0	2,636	09/01/2026	1.A
83162C-YL-1	SBAP 2017-10B 1 2.630		09/01/2023	PAID ON PRINCIPAL		74,517	74,517	74,517	74,434	0	83	0	83	0	74,517	0	0	0	1,960	03/01/2027	1.A
83162C-YV-9	SBAP 2017-10E 1 1.980		09/01/2023	PAID ON PRINCIPAL		79,266	79,266	79,266	79,219	0	47	0	47	0	79,266	0	0	0	1,569	09/01/2027	1.A
83162C-YG-2	SBAP 2017-20A 1 2.800		07/01/2023	PAID ON PRINCIPAL		93,590	93,590	93,590	93,264	0	326	0	326	0	93,590	0	0	0	2,645	01/01/2037	1.A
83162C-YM-9	SBAP 2017-20C 1 3.040		09/01/2023	PAID ON PRINCIPAL		309,273	309,273	309,273	307,381	0	1,892	0	1,892	0	309,273	0	0	0	9,730	03/01/2037	1.A
83162C-YT-4	SBAP 2017-20G 1 2.980		07/01/2023	PAID ON PRINCIPAL		346,795	346,795	351,693	349,753	0	(2,957)	0	(2,957)	0	346,795	0	0	0	10,824	07/01/2037	1.A
83162C-YW-7	SBAP 2017-20I 1 2.590		09/01/2023	PAID ON PRINCIPAL		893,057	893,057	893,057	889,404	0	3,653	0	3,653	0	893,057	0	0	0	23,804	09/01/2037	1.A
83162C-ZC-0	SBAP 2018-20A 1 2.920		07/01/2023	PAID ON PRINCIPAL		374,919	374,919	374,919	374,211	0	708	0	708	0	374,919	0	0	0	11,686	01/01/2038	1.A
83162C-ZF-3	SBAP 2018-20B 1 3.220		08/01/2023	PAID ON PRINCIPAL		132,609	132,609	131,821	131,302	0	1,307	0	1,307	0	132,609	0	0	0	4,516	02/01/2038	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
..83162C-B3-6	SBAP 2019-20C 1 3.200		09/01/2023	PAID ON PRINCIPAL		158,809	158,809	158,809	158,338	0	471	0	471	0	158,809	0	0	0	5,347	03/01/2039	1.A
..831641-FH-3	SBIC 2017-10A 1 2.845		09/10/2023	PAID ON PRINCIPAL		1,207,533	1,207,533	1,208,429	1,208,105	0	(572)	0	(572)	0	1,207,533	0	0	0	34,354	03/10/2027	1.A
..831641-FK-6	SBIC 2018-10A 1 3.187		09/10/2023	PAID ON PRINCIPAL		208,787	208,787	208,787	208,759	0	28	0	28	0	208,787	0	0	0	6,654	03/10/2028	1.A
..831641-FM-2	SBIC 2019-10A 1 3.113		09/11/2023	PAID ON PRINCIPAL		505,806	505,806	505,806	505,778	0	28	0	28	0	505,806	0	0	0	15,746	03/10/2029	1.A
..831641-FP-5	SBIC 2020-10A 1 2.078		09/11/2023	PAID ON PRINCIPAL		251,475	251,475	251,475	251,459	0	16	0	16	0	251,475	0	0	0	5,226	03/10/2030	1.A
0109999999. Subtotal - Bonds - U.S. Governments						67,506,027	74,829,025	74,670,639	74,741,964	0	55,295	0	55,295	0	74,797,260	0	(7,291,233)	(7,291,233)	887,371	XXX	XXX
Bonds - All Other Governments																					
..45950K-CP-3	INTERNATIONAL FINANCE 2.875	D	07/31/2023	MATURED		3,000,000	3,000,000	2,985,750	2,998,182	0	1,818	0	1,818	0	3,000,000	0	0	0	86,280	07/31/2023	1.A FE
..65562Q-BK-0	NORDIC INVESTMENT BANK 2.875	D	07/19/2023	MATURED		3,000,000	3,000,000	2,993,760	2,999,241	0	759	0	759	0	3,000,000	0	0	0	86,250	07/19/2023	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						6,000,000	6,000,000	5,979,510	5,997,422	0	2,578	0	2,578	0	6,000,000	0	0	0	172,530	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
..68609B-KZ-9	OREGON GENERAL OBLIGAT 4.000		08/07/2023	JVB Financial Group		1,163,790	1,155,000	1,284,152	1,216,418	0	(14,059)	0	(14,059)	0	1,202,359	0	(38,569)	(38,569)	47,098	08/01/2033	1.B FE
..68609B-QF-7	OREGON GENERAL OBLIGAT 3.500		09/14/2023	MUNI CENTER		155,977	155,000	162,012	157,665	0	(510)	0	(510)	0	157,154	0	(1,178)	(1,178)	6,133	08/01/2033	1.B FE
..880541-YX-9	TENNESSEE GENERAL OBLI 5.000		09/26/2023	MUNI CENTER		2,133,700	2,000,000	2,378,520	2,210,079	0	(28,059)	0	(28,059)	0	2,182,019	0	(48,319)	(48,319)	113,750	02/01/2036	1.A FE
..93974D-XY-9	WASHINGTON GO MOTOR VE 5.000		07/06/2023	RAMIREZ & CO INC		3,172,510	3,020,000	3,166,591	3,157,550	0	(18,752)	0	(18,752)	0	3,138,798	0	33,712	33,712	140,933	08/01/2034	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,625,976	6,330,000	6,991,275	6,741,711	0	(61,380)	0	(61,380)	0	6,680,331	0	(54,355)	(54,355)	307,915	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..003554-N6-5	ABINGTON SCHOOL DISTRI 3.500		07/06/2023	CITIGROUP GLOBAL MARKETS		2,294,811	2,270,000	2,253,747	2,260,455	0	647	0	647	0	2,261,102	0	33,709	33,709	60,912	10/01/2029	1.C FE
..003554-N7-3	ABINGTON SCHOOL DISTRI 3.625		07/06/2023	CITIGROUP GLOBAL MARKETS		2,388,041	2,355,000	2,335,995	2,343,095	0	687	0	687	0	2,343,783	0	44,258	44,258	65,449	10/01/2030	1.C FE
..005158-XB-1	ADA & CANYON COS JT SD 5.000		08/22/2023	MUNI CENTER		3,331,677	3,085,000	3,628,886	3,394,237	0	(35,903)	0	(35,903)	0	3,358,334	0	(26,657)	(26,657)	145,252	09/15/2036	1.A FE
..006115-HR-3	ADAMS CO GENERAL OBLIG 4.000		07/26/2023	J P MORGAN CHASE SECURITIES INC		1,027,180	1,000,000	1,123,150	1,049,483	0	(7,335)	0	(7,335)	0	1,042,148	0	(14,968)	(14,968)	34,667	09/15/2033	1.C FE
..033162-CR-7	ANCHORAGE GO TAXABLE R .428		08/01/2023	MATURED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,140	08/01/2023	1.C FE
..033753-QZ-0	ANDERSON CO SCH DIST # 3.250		08/29/2023	MUNI CENTER		150,447	150,000	156,360	152,210	0	(447)	0	(447)	0	151,764	0	(1,317)	(1,317)	4,875	03/01/2030	1.C FE
..035339-3J-7	ANKENY GENERAL OBLIGAT 3.250		09/20/2023	MUNI CENTER		596,178	600,000	611,100	600,597	0	(600)	0	(600)	0	599,997	0	(3,819)	(3,819)	15,763	06/01/2026	1.B FE
..041431-SY-4	ARLINGTON CO GENERAL O 5.000		07/31/2023	FIRST BALLANTYNE LLC		225,674	205,000	245,209	228,643	0	(2,283)	0	(2,283)	0	226,360	0	(686)	(686)	9,851	08/15/2034	1.A FE
..041826-S8-2	ARLINGTON ISD GENERAL 4.000		09/05/2023	WELLS FARGO SECURITIES		2,254,320	2,250,000	2,475,180	2,345,968	0	(30,343)	0	(30,343)	0	2,315,625	0	(61,305)	(61,305)	95,250	02/15/2034	1.A FE
..070329-K6-3	BASTROP ISD GO REF S20 5.000		07/26/2023	MUNI CENTER		103,430	100,000	115,713	104,016	0	(1,062)	0	(1,062)	0	102,954	0	476	476	4,764	02/15/2035	1.A FE
..083023-NN-7	BENTON CO SD #400 RICH 4.000		08/29/2023	REDEEMED		3,775,000	3,775,000	4,184,776	3,794,296	0	(19,296)	0	(19,296)	0	3,775,000	0	0	0	112,411	12/01/2026	1.A FE
..083023-NP-2	BENTON CO SD #400 RICH 4.000		08/29/2023	REDEEMED		5,400,000	5,400,000	5,946,480	5,425,808	0	(25,808)	0	(25,808)	0	5,400,000	0	0	0	160,800	12/01/2027	1.A FE
..08377P-DD-1	BERGEN CO IMPT AUTH CN 4.000		09/27/2023	MUNI CENTER		200,796	200,000	219,784	207,011	0	(3,275)	0	(3,275)	0	203,736	0	(2,940)	(2,940)	9,289	08/01/2032	1.A FE
..08377P-DE-9	BERGEN CO IMPT AUTH CN 4.000		07/05/2023	J P MORGAN CHASE SECURITIES INC		403,144	400,000	438,520	413,665	0	(4,394)	0	(4,394)	0	409,271	0	(6,127)	(6,127)	14,889	08/01/2033	1.A FE
..083774-KA-6	BERGEN CO IMPT AUTH CN 3.500		07/27/2023	MARKET AXESS		1,360,841	1,350,000	1,447,416	1,387,001	0	(5,625)	0	(5,625)	0	1,381,376	0	(20,536)	(20,536)	45,019	08/15/2030	1.A FE
..083778-LQ-1	BERGEN CO IMPT AUTH CN 3.500		08/14/2023	WELLS FARGO SECURITIES		659,231	655,000	671,611	662,167	0	(1,091)	0	(1,091)	0	661,076	0	(1,845)	(1,845)	16,175	12/01/2029	1.A FE
..083778-LR-9	BERGEN CO IMPT AUTH CN 3.625		09/06/2023	STIFEL NICOLAUS & CO INC		681,598	680,000	698,013	687,794	0	(1,302)	0	(1,302)	0	686,492	0	(4,894)	(4,894)	18,898	12/01/2030	1.A FE
..083778-LT-5	BERGEN CO IMPT AUTH CN 3.750		09/06/2023	MORGAN STANLEY		726,291	725,000	743,161	732,889	0	(1,317)	0	(1,317)	0	731,572	0	(5,281)	(5,281)	20,844	12/01/2032	1.A FE
..083778-LU-2	BERGEN CO IMPT AUTH CN 3.750		07/05/2023	J P MORGAN CHASE SECURITIES INC		558,492	550,000	560,989	554,779	0	(594)	0	(594)	0	554,185	0	4,307	4,307	12,318	12/01/2033	1.A FE
..093887-NT-0	BLOOMFIELD HILLS SCH D 5.000		07/20/2023	UMB BANK		647,808	600,000	671,670	671,670	0	(7,661)	0	(7,661)	0	664,009	0	(16,201)	(16,201)	14,167	05/01/2027	1.B FE
..093887-NV-5	BLOOMFIELD HILLS SCH D 5.000		07/20/2023	BOK FINANCIAL SECURITIES INC		785,407	700,000	813,400	813,400	0	(8,036)	0	(8,036)	0	805,364	0	(19,957)	(19,957)	16,528	05/01/2029	1.B FE
..093887-NW-3	BLOOMFIELD HILLS SCH D 5.000		08/07/2023	STERN BROTHERS		712,508	635,000	750,722	750,722	0	(7,675)	0	(7,675)	0	743,047	0	(30,539)	(30,539)	16,492	05/01/2030	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..093887-NX-1	BLOOMFIELD HILLS SCH D 5.000		08/07/2023	ZIEGLER CAPITAL MARKETS		763,298	670,000	804,650	804,650	0	(7,746)	0	(7,746)	0	796,904	0	(33,606)	(33,606)	17,401	05/01/2031	1.B FE
..093887-NY-9	BLOOMFIELD HILLS SCH D 5.000		08/07/2023	HUNTINGTON SECURITIES		696,102	600,000	730,356	730,356	0	(6,588)	0	(6,588)	0	723,768	0	(27,666)	(27,666)	15,583	05/01/2032	1.B FE
..143231-FD-5	CARMEL USD GO REF S201 2.500		09/06/2023	MUNI CENTER		380,372	400,000	391,280	394,279	0	362	0	362	0	394,641	0	(14,269)	(14,269)	11,028	08/01/2032	1.A FE
..14984P-AP-0	CECIL CO GENERAL OBLIG 3.000		07/27/2023	BELLE HAVEN INVESTMENTS		461,243	465,000	501,172	483,259	0	(3,535)	0	(3,535)	0	479,724	0	(18,481)	(18,481)	9,184	12/01/2027	1.B FE
..179093-JJ-9	CLACKAMAS CO SD #12-N 5.000		08/01/2023	BOK FINANCIAL SECURITIES INC		1,065,740	1,000,000	1,170,750	1,088,478	0	(11,029)	0	(11,029)	0	1,077,449	0	(11,709)	(11,709)	31,528	06/15/2034	1.B FE
..179090-MV-4	CLACKAMAS CO SD #7J LA 4.000		08/02/2023	SUMRIDGE PARTNERS LLC		1,535,250	1,500,000	1,631,445	1,564,112	0	(8,098)	0	(8,098)	0	1,556,014	0	(20,764)	(20,764)	40,333	06/01/2034	1.C FE
..181144-TE-6	CLARK CO SD#37 VANCOUV 5.000		08/03/2023	BAS-MERRILL LYNCH		2,173,380	2,000,000	2,331,220	2,206,203	0	(19,022)	0	(19,022)	0	2,187,182	0	(13,802)	(13,802)	67,500	12/01/2033	1.A FE
..18347A-JL-6	CLAY CO PUB SCH DIST # 4.000		07/20/2023	DA DAVIDSON		1,806,009	1,775,000	2,011,128	1,858,291	0	(14,149)	0	(14,149)	0	1,844,142	0	(38,132)	(38,132)	63,111	03/01/2032	1.C FE
..194475-RS-0	COLLEGE STATION ISD GO 4.250		08/25/2023	MUNI CENTER		503,721	500,000	550,760	518,323	0	(7,219)	0	(7,219)	0	511,104	0	(7,383)	(7,383)	21,746	08/15/2036	1.A FE
..198037-BQ-5	COLUMBIA SCHOOL DISTRI 3.500		07/25/2023	MUNI CENTER		101,557	100,000	106,248	102,196	0	(382)	0	(382)	0	101,814	0	(257)	(257)	3,169	03/01/2033	1.B FE
..199492-FC-8	COLUMBUS GENERAL OBLIG 5.000		08/15/2023	REDEEMED		1,750,000	1,750,000	1,994,003	1,792,572	0	(42,572)	0	(42,572)	0	1,750,000	0	0	0	87,500	08/15/2031	1.A FE
..199820-S3-6	COMAL ISD GO S2015B (P 5.000		09/28/2023	WELLS FARGO SECURITIES		1,438,186	1,435,000	1,626,860	1,487,111	0	(35,748)	0	(35,748)	0	1,451,363	0	(13,177)	(13,177)	83,310	02/01/2036	1.A FE
..208418-YK-3	CONROE ISD GENERAL OBL 3.750		07/06/2023	WELLS FARGO SECURITIES		607,323	605,000	611,982	606,697	0	(404)	0	(404)	0	606,293	0	1,030	1,030	20,293	02/15/2034	1.A FE
..217489-X9-9	COPPELL ISD GENERAL OB 3.500		08/15/2023	REDEEMED		1,750,000	1,750,000	1,843,713	1,766,548	0	(16,548)	0	(16,548)	0	1,750,000	0	0	0	61,250	08/15/2030	1.A FE
..217489-Y2-3	COPPELL ISD GENERAL OB 3.500		08/15/2023	REDEEMED		1,810,000	1,810,000	1,895,794	1,825,182	0	(15,182)	0	(15,182)	0	1,810,000	0	0	0	63,350	08/15/2031	1.A FE
..233087-QX-6	DC EVEREST AREA SCHOOL 3.625		09/07/2023	DA DAVIDSON		4,160,676	4,110,000	4,101,492	4,103,025	0	637	0	637	0	4,103,662	0	57,014	57,014	139,469	04/01/2037	1.C FE
..250375-JT-0	DESERT CCD GO TAXABLE .458		08/01/2023	MATURED		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	573	08/01/2023	1.C FE
..266705-N5-7	DURHAM CO GENERAL OBLI 3.000		07/20/2023	STIFEL NICOLAUS & CO INC		1,977,120	2,000,000	2,144,840	2,057,977	0	(8,297)	0	(8,297)	0	2,049,680	0	(72,560)	(72,560)	48,333	10/01/2030	1.A FE
..304243-4Z-8	FAIRFIELD GENERAL OBLI 2.750		09/08/2023	MUNI CENTER		96,808	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(3,192)	(3,192)	3,292	07/01/2032	1.A FE
..346766-RT-7	FORT BEND CO GENERAL O 4.000		08/15/2023	STONEX FINANCIAL		1,224,038	1,220,000	1,353,932	1,277,637	0	(16,392)	0	(16,392)	0	1,261,244	0	(37,206)	(37,206)	46,767	03/01/2030	1.B FE
..346766-VH-8	FORT BEND CO GENERAL O 4.000		08/02/2023	SUMRIDGE PARTNERS LLC		1,017,320	1,000,000	1,081,850	1,040,454	0	(5,412)	0	(5,412)	0	1,035,042	0	(17,722)	(17,722)	36,889	03/01/2033	1.B FE
..349545-2T-9	FORT ZUMWALT SCH DIST 5.000		09/25/2023	MUNI CENTER		120,967	115,000	137,775	128,635	0	(2,335)	0	(2,335)	0	126,301	0	(5,333)	(5,333)	6,165	03/01/2038	1.B FE
..357172-YD-1	FREMONT UHSD GENERAL O 4.000		09/18/2023	MUNI CENTER		1,140,634	1,110,000	1,208,735	1,158,632	0	(7,064)	0	(7,064)	0	1,151,568	0	(10,934)	(10,934)	49,777	08/01/2035	1.A FE
..363651-NF-3	GALLATIN CO GENERAL OB 4.000		07/31/2023	COMMERCE BANK		1,642,528	1,600,000	1,639,024	1,636,629	0	(5,853)	0	(5,853)	0	1,630,776	0	11,752	11,752	69,333	07/01/2026	1.B FE
..363658-JG-1	GALLATIN CO HSD #7 BOZ 4.000		08/01/2023	CITIGROUP GLOBAL MARKETS		2,355,157	2,305,000	2,522,454	2,410,330	0	(13,256)	0	(13,256)	0	2,397,074	0	(41,918)	(41,918)	61,723	06/01/2032	1.C FE
..363700-KJ-3	GALLATIN CO SD #7 BOZE 4.000		08/22/2023	J P MORGAN CHASE SECURITIES INC		363,125	360,000	400,320	374,568	0	(2,651)	0	(2,651)	0	371,917	0	(8,792)	(8,792)	10,480	12/01/2034	1.C FE
..395460-4X-3	GREENSBORO GENERAL OBL 3.250		09/13/2023	MUNI CENTER		100,156	100,000	99,001	99,253	0	48	0	48	0	99,301	0	855	855	3,106	10/01/2032	1.A FE
..444089-BY-1	HUDSON SCHOOL DISTRICT 4.000		08/15/2023	J P MORGAN CHASE SECURITIES INC		650,797	640,000	707,994	677,383	0	(6,639)	0	(6,639)	0	670,744	0	(19,947)	(19,947)	18,133	12/01/2035	1.B FE
..463813-B9-5	IRVING ISD GO REF S201 4.000		07/31/2023	STONEX FINANCIAL		1,682,593	1,660,000	1,847,431	1,724,666	0	(11,658)	0	(11,658)	0	1,713,008	0	(30,415)	(30,415)	63,818	02/15/2030	1.A FE
..478700-T4-9	JOHNSON CO USD #229 BL 3.500		07/14/2023	REDEEMED		2,775,000	2,775,000	2,904,176	2,775,210	0	(210)	0	(210)	0	2,775,000	0	0	0	76,351	10/01/2029	1.B FE
..495260-F2-2	KING CO SD #414 LAKE W 4.000		07/20/2023	CITIGROUP GLOBAL MARKETS		3,571,785	3,500,000	3,972,045	3,677,888	0	(27,966)	0	(27,966)	0	3,649,922	0	(78,137)	(78,137)	89,444	12/01/2033	1.B FE
..498062-PJ-1	KITSAP CO SD#303 BAINB 4.000		07/20/2023	JVB Financial Group		559,774	550,000	611,562	583,805	0	(5,337)	0	(5,337)	0	578,468	0	(18,695)	(18,695)	14,056	12/01/2034	1.A FE
..498062-QT-8	KITSAP CO SD#303 BAINB 5.000		08/01/2023	HEADLANDS (TD SEC AUTOMATED)		724,073	675,000	792,875	741,450	0	(7,458)	0	(7,458)	0	733,992	0	(9,919)	(9,919)	22,594	12/01/2031	1.A FE
..498098-RC-8	KITSAP CO SD#401 CENTR 4.000		08/21/2023	KEYBANC CAPITAL MARK		3,777,525	3,750,000	4,268,663	3,940,594	0	(34,661)	0	(34,661)	0	3,905,933	0	(128,408)	(128,408)	108,750	12/01/2030	1.B FE
..511074-TS-5	LAKE TRAVIS ISD GO S20 5.000		07/27/2023	WELLS FARGO SECURITIES		751,149	700,000	802,977	751,352	0	(6,769)	0	(6,769)	0	744,583	0	6,566	6,566	33,347	02/15/2038	1.A FE
..521841-WX-0	LEANDER ISD GO TAXABLE 5.000		08/02/2023	TENDERED		678,407	660,000	835,646	778,460	0	(16,110)	0	(16,110)	0	762,350	0	(102,350)	(102,350)	52,049	08/15/2027	1.A FE
..521841-WY-8	LEANDER ISD GO TAXABLE 5.000		08/02/2023	TENDERED		1,385,212	1,340,000	1,729,015	1,619,345	0	(30,960)	0	(30,960)	0	1,588,386	0	(248,386)	(248,386)	113,514	08/15/2028	1.A FE
..521841-WZ-5	LEANDER ISD GO TAXABLE 5.000		08/02/2023	TENDERED		1,324,445	1,270,000	1,670,228	1,570,942	0	(28,065)	0	(28,065)	0	1,542,877	0	(272,877)	(272,877)	119,180	08/15/2029	1.A FE
..521841-XA-9	LEANDER ISD GO TAXABLE 5.000		08/02/2023	TENDERED		2,085,840	2,000,000	2,672,280	2,523,894	0	(42,011)	0	(42,011)	0	2,481,883	0	(481,883)	(481,883)	187,784	08/15/2030	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
521841-XB-7	LEANDER ISD GO TAXABLE 1.449		08/02/2023	TENDERED 81.28		1,219,215	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(280,785)	(280,785)	22,158	08/15/2031	1.A FE
521841-XC-5	LEANDER ISD GO TAXABLE 1.539		08/02/2023	TENDERED 80.01		1,632,265	2,040,000	2,040,000	2,040,000	0	0	0	0	0	2,040,000	0	(407,735)	(407,735)	32,006	08/15/2032	1.A FE
521841-XD-3	LEANDER ISD GO TAXABLE 1.639		08/02/2023	TENDERED 79.03		395,125	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(104,875)	(104,875)	8,354	08/15/2033	1.A FE
521841-XE-1	LEANDER ISD GO TAXABLE 1.689		08/02/2023	TENDERED 77.80		778,030	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(221,970)	(221,970)	17,218	08/15/2034	1.A FE
521841-WU-6	LEANDER ISD TAXABLE CA .000		08/02/2023	TENDERED 95.46		739,838	775,000	752,277	765,546	0	3,725	0	3,725	0	769,272	0	(29,434)	(29,434)	0	08/15/2024	1.A FE
521841-WV-4	LEANDER ISD TAXABLE CA .000		08/02/2023	TENDERED 91.54		732,280	800,000	766,536	782,035	0	4,358	0	4,358	0	786,394	0	(54,114)	(54,114)	0	08/15/2025	1.A FE
521841-WW-2	LEANDER ISD TAXABLE CA .000		08/02/2023	TENDERED 88.03		440,165	500,000	468,905	480,782	0	3,350	0	3,350	0	484,131	0	(43,966)	(43,966)	0	08/15/2026	1.A FE
539158-JH-9	LIVINGSTON TOWNSHIP SD 5.000		08/14/2023	BAS-MERRILL LYNCH		1,129,263	1,095,000	1,256,764	1,141,866	0	(11,154)	0	(11,154)	0	1,130,712	0	(1,449)	(1,449)	59,313	07/15/2035	1.B FE
542264-EX-0	LONE STAR COLLEGE SYST 5.000		07/20/2023	REDEEMED		2,925,000	2,925,000	3,477,591	2,926,984	0	(1,984)	0	(1,984)	0	2,925,000	0	0	0	136,094	02/15/2028	1.A FE
55844P-QU-5	MADISON AREA TECH COLL 4.000		09/05/2023	MORGAN STANLEY		694,782	690,000	772,628	725,463	0	(11,002)	0	(11,002)	0	714,460	0	(19,679)	(19,679)	27,983	03/01/2030	1.A FE
562785-MV-4	MANHATTAN BEACH USD GO 4.000		08/03/2023	SEAPORT GROUP		1,031,315	985,000	1,069,030	1,034,374	0	(4,760)	0	(4,760)	0	1,029,614	0	1,701	1,701	36,445	09/01/2033	1.C FE
566795-LQ-1	MARICOPA CO CCD GO S20 3.500		09/26/2023	AMERICAN VETERANS GROUP		49,774	50,000	51,323	50,076	0	(76)	0	(76)	0	50,000	0	(226)	(226)	2,173	07/01/2026	1.A FE
567505-NB-4	MARICOPA CO UHSD #210 3.500		09/05/2023	WELLS FARGO SECURITIES		1,032,682	1,035,000	1,040,227	1,036,476	0	(425)	0	(425)	0	1,036,051	0	(3,369)	(3,369)	42,766	07/01/2028	1.B FE
581646-6P-6	MCKINNEY GENERAL OBLIG 5.000		08/03/2023	RBC CAPITAL MARKETS		2,068,973	2,010,000	2,314,113	2,098,690	0	(19,331)	0	(19,331)	0	2,079,359	0	(10,386)	(10,386)	97,429	08/15/2032	1.A FE
590760-HT-4	MESQUITE ISD GO REF S2 4.000		08/14/2023	STONEX FINANCIAL		1,101,630	1,090,000	1,227,765	1,155,831	0	(15,355)	0	(15,355)	0	1,140,476	0	(38,846)	(38,846)	43,600	08/15/2029	1.A FE
591852-K3-1	MET COUNCIL MPS-ST PAU 3.375		08/14/2023	MUNI CENTER		126,719	125,000	123,711	124,019	0	48	0	48	0	124,067	0	2,652	2,652	4,043	03/01/2034	1.A FE
598022-GL-9	MIDPENINSULA REGL OPEN 3.750		08/16/2023	MORGAN STANLEY		1,520,393	1,515,000	1,570,252	1,531,443	0	(3,719)	0	(3,719)	0	1,527,724	0	(7,331)	(7,331)	54,603	09/01/2032	1.A FE
605792-RA-0	MISSOULA CO GENERAL OB 4.000		07/25/2023	MORGAN STANLEY		406,744	400,000	457,088	421,500	0	(3,383)	0	(3,383)	0	418,117	0	(11,373)	(11,373)	17,111	07/01/2035	1.C FE
60956P-JS-2	MONMOUTH CO IMPT AUTH 5.000		09/19/2023	MORGAN STANLEY		440,884	440,000	488,343	445,214	0	(4,116)	0	(4,116)	0	441,098	0	(214)	(214)	17,661	12/01/2028	1.A FE
623040-LU-4	MT SAN ANTONIO CCD GO .000		08/01/2023	MATURED		375,000	375,000	366,120	373,229	0	1,771	0	1,771	0	375,000	0	0	0	0	08/01/2023	1.C FE
653234-E7-5	NEWTOWN GENERAL OBLIGA 3.000		09/05/2023	REDEEMED		400,000	400,000	404,036	400,110	0	(110)	0	(110)	0	400,000	0	0	0	11,667	03/15/2032	1.B FE
653234-L3-6	NEWTOWN GENERAL OBLIGA 3.000		09/05/2023	REDEEMED		650,000	650,000	668,317	650,724	0	(724)	0	(724)	0	650,000	0	0	0	20,583	02/15/2031	1.A FE
653234-L5-1	NEWTOWN GENERAL OBLIGA 3.125		09/05/2023	REDEEMED		650,000	650,000	667,115	650,675	0	(675)	0	(675)	0	650,000	0	0	0	21,441	02/15/2033	1.A FE
653234-L6-9	NEWTOWN GENERAL OBLIGA 3.250		09/05/2023	REDEEMED		650,000	650,000	668,935	650,748	0	(748)	0	(748)	0	650,000	0	0	0	22,299	02/15/2034	1.A FE
659154-3B-2	NORTH EAST ISD GO REF 5.250		08/15/2023	MORGAN STANLEY		8,355,843	7,250,000	9,449,288	8,538,259	0	(89,608)	0	(89,608)	0	8,448,651	0	(92,809)	(92,809)	396,484	02/01/2031	1.A FE
662055-KL-5	NORTH ROYALTON SCHOOL 4.000		08/22/2023	HEADLANDS (TD SEC AUTOMATED)		901,890	900,000	964,692	921,657	0	(5,645)	0	(5,645)	0	916,012	0	(14,122)	(14,122)	26,200	12/01/2033	1.C FE
671130-RX-2	OAK CREEK-FRANKLIN JOI 3.750		08/16/2023	SUMRIDGE PARTNERS LLC		380,866	380,000	389,572	382,433	0	(660)	0	(660)	0	381,772	0	(906)	(906)	12,508	04/01/2033	1.A Z
677765-GG-8	OHLONE CCD GO S2019D 4.000		09/12/2023	MUNI CENTER		673,583	660,000	717,433	689,565	0	(5,584)	0	(5,584)	0	683,981	0	(10,398)	(10,398)	29,553	08/01/2035	1.B FE
680616-G2-9	OLENTANGY LOCAL SCHOOL 5.000		07/24/2023	STIFEL NICOLAUS & CO INC		1,184,883	1,135,000	1,399,058	1,232,782	0	(15,696)	0	(15,696)	0	1,217,086	0	(32,203)	(32,203)	36,888	12/01/2037	1.B FE
680616-J8-3	OLENTANGY LOCAL SCHOOL 4.000		08/14/2023	J P MORGAN CHASE SECURITIES INC		1,288,150	1,250,000	1,329,013	1,293,406	0	(5,147)	0	(5,147)	0	1,288,259	0	(109)	(109)	35,278	12/01/2034	1.B FE
681181-UL-5	OLMSTED CO GENERAL OBL 4.000		08/16/2023	RBC CAPITAL MARKETS		504,045	500,000	535,065	508,596	0	(2,542)	0	(2,542)	0	506,054	0	(2,009)	(2,009)	20,944	02/01/2031	1.A FE
685644-TS-5	ORCHARD PARK CENTRAL S 3.000		08/07/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,766,134	1,780,000	1,759,192	1,765,797	0	925	0	925	0	1,766,722	0	(588)	(588)	45,538	04/01/2031	1.C FE
690275-5Z-1	OVERLAND PARK GENERAL 5.000		08/03/2023	WELLS FARGO SECURITIES		867,035	795,000	913,169	868,161	0	(7,025)	0	(7,025)	0	861,136	0	5,899	5,899	36,769	09/01/2033	1.A FE
690275-6B-3	OVERLAND PARK GENERAL 5.000		08/24/2023	MUNI CENTER		761,782	700,000	878,689	819,938	0	(13,301)	0	(13,301)	0	806,637	0	(44,855)	(44,855)	34,708	09/01/2035	1.A FE
690275-6C-1	OVERLAND PARK GENERAL 5.000		08/23/2023	MUNI CENTER		759,808	700,000	876,225	818,376	0	(12,949)	0	(12,949)	0	805,427	0	(45,619)	(45,619)	34,417	09/01/2036	1.A FE
725769-KD-4	PITTSYLVANIA CO GEN OB 3.000		07/26/2023	DAVENPORT & COMPANY		1,002,830	1,015,000	1,052,474	1,028,999	0	(2,244)	0	(2,244)	0	1,026,755	0	(23,925)	(23,925)	18,778	06/15/2030	1.D FE
726715-JQ-9	PLAINVIEW OLD BETHPAGE 3.250		07/11/2023	PIPER JAFFRAY		2,177,098	2,200,000	2,316,688	2,257,647	0	(10,855)	0	(10,855)	0	2,246,792	0	(69,694)	(69,694)	55,810	10/01/2032	1.A FE
726715-JR-7	PLAINVIEW OLD BETHPAGE 3.250		07/11/2023	PIPER JAFFRAY		2,609,190	2,650,000	2,781,202	2,714,873	0	(12,208)	0	(12,208)	0	2,702,665	0	(93,475)	(93,475)	67,225	10/01/2033	1.A FE
727177-QK-6	PLANO GENERAL OBLIGATI 5.000		08/22/2023	STIFEL NICOLAUS & CO INC		1,990,677	1,950,000	2,246,186	2,036,918	0	(20,278)	0	(20,278)	0	2,016,640	0	(25,963)	(25,963)	95,333	09/01/2034	1.A FE
741751-V7-3	PRINCE WILLIAM CO GEN 4.500		08/01/2023	REDEEMED		1,430,000	1,430,000	1,499,269	1,434,776	0	(4,776)	0	(4,776)	0	1,430,000	0	0	0	64,350	08/01/2028	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..741751-V8-1	PRINCE WILLIAM CO GEN 4.500		08/01/2023	REDEEMED		1,430,000	1,430,000	1,486,056	1,433,874	0	(3,874)	0	(3,874)	0	1,430,000	0	0	0	64,350	08/01/2029	1.A FE
..748233-SY-0	QUEEN ANNES CO GENERAL 3.000		07/26/2023	BELLE HAVEN INVESTMENTS		796,489	810,000	842,157	821,859	0	(1,877)	0	(1,877)	0	819,982	0	(23,493)	(23,493)	26,055	07/01/2031	1.B FE
..752147-HG-6	RANCHO SANTIAGO CCD GO .415		09/01/2023	MATURED		1,210,000	1,210,000	1,210,000	1,210,000	0	0	0	0	0	1,210,000	0	0	0	5,022	09/01/2023	1.C FE
..771614-SK-1	ROCHESTER ISD #535 GO 3.375		08/14/2023	MUNI CENTER		126,428	125,000	133,820	130,257	0	(773)	0	(773)	0	129,484	0	(3,056)	(3,056)	4,395	02/01/2032	1.A FE
..774221-EN-1	ROCKVILLE GENERAL OBLI 4.000		07/31/2023	DAVENPORT & COMPANY		525,912	510,000	581,594	553,874	0	(5,586)	0	(5,586)	0	548,288	0	(22,376)	(22,376)	13,600	06/01/2034	1.A FE
..791757-GQ-4	SAINT LOUIS PARK ISD # 3.125		09/13/2023	MUNI CENTER		99,093	100,000	99,584	99,698	0	18	0	18	0	99,716	0	(623)	(623)	3,507	02/01/2033	1.B FE
..793181-JQ-2	SAINT PETER ISD #508 G 4.000		09/20/2023	MUNI CENTER		151,323	150,000	151,292	150,323	0	(113)	0	(113)	0	150,210	0	1,113	1,113	6,850	02/01/2039	1.A FE
..799038-NF-7	SAN MATEO CO CCD GO FO 5.000		09/07/2023	MUNI CENTER		221,508	200,000	260,606	242,790	0	(4,245)	0	(4,245)	0	238,546	0	(17,038)	(17,038)	10,278	09/01/2036	1.A FE
..801889-QF-6	SANTA FE CO GENERAL OB 3.000		09/20/2023	MUNI CENTER		174,920	180,000	180,146	180,075	0	(16)	0	(16)	0	180,059	0	(5,138)	(5,138)	6,615	07/01/2033	1.A FE
..802498-PS-8	SANTA MONICA-MALIBU US 4.000		07/25/2023	FHN FINANCIAL		3,720,773	3,625,000	4,111,693	3,813,609	0	(29,659)	0	(29,659)	0	3,783,950	0	(63,178)	(63,178)	155,069	07/01/2035	1.B FE
..802385-QL-1	SANTA MONICA CCD GO S2 4.000		08/03/2023	SEAPORT GROUP		523,160	500,000	542,565	524,730	0	(2,420)	0	(2,420)	0	522,310	0	850	850	20,167	08/01/2033	1.C FE
..812626-V7-1	SEATTLE GENERAL OBLIGA 4.000		09/19/2023	REDEEMED		1,795,000	1,795,000	1,939,282	1,812,987	0	(17,987)	0	(17,987)	0	1,795,000	0	0	0	57,440	12/01/2030	1.A FE
..812626-V9-7	SEATTLE GENERAL OBLIGA 4.000		09/19/2023	REDEEMED		1,940,000	1,940,000	2,101,175	1,947,662	0	(7,662)	0	(7,662)	0	1,940,000	0	0	0	62,080	12/01/2032	1.A FE
..812626-W2-1	SEATTLE GENERAL OBLIGA 4.000		09/19/2023	REDEEMED		2,020,000	2,020,000	2,178,772	2,027,560	0	(7,560)	0	(7,560)	0	2,020,000	0	0	0	64,640	12/01/2033	1.A FE
..829596-VU-6	SIOUX FALLS SCH DIST # 3.625		07/11/2023	COMMERCE BANK		5,070,900	5,000,000	5,358,450	5,202,998	0	(28,577)	0	(28,577)	0	5,174,421	0	(103,521)	(103,521)	171,684	08/01/2036	1.A
..830354-NH-5	SKAGIT CO SD #103 ANAC 4.000		09/06/2023	MIDDLEGATE SECURITIES		1,590,445	1,590,000	1,658,211	1,608,968	0	(5,245)	0	(5,245)	0	1,603,723	0	(13,278)	(13,278)	48,760	12/01/2033	1.A FE
..831460-GG-9	SLINGER SCHOOL DIST GE 3.250		07/25/2023	KEYBANC CAPITAL MARK		2,192,879	2,175,000	2,243,904	2,199,735	0	(4,175)	0	(4,175)	0	2,195,559	0	(2,681)	(2,681)	57,924	04/01/2034	1.C
..833119-YX-2	SNOHOMISH CO SD#2 EVER 4.000		07/10/2023	STONEX FINANCIAL		1,217,628	1,200,000	1,249,056	1,219,523	0	(2,878)	0	(2,878)	0	1,216,644	0	984	984	29,333	12/01/2034	1.B FE
..791319-HZ-2	ST LOUIS CO SD C-2 PAR 4.000		09/26/2023	CABRERA CAPITAL MARKETS INC		2,420,048	2,420,000	2,644,310	2,420,000	0	0	0	0	0	2,420,000	0	48	48	103,791	03/01/2024	1.A FE
..864813-A9-1	SUFFOLK GENERAL OBLIGA 4.500		09/21/2023	J P MORGAN CHASE SECURITIES INC		3,013,883	3,010,000	3,100,210	3,019,553	0	(7,821)	0	(7,821)	0	3,011,732	0	2,151	2,151	109,489	12/01/2031	1.A FE
..864813-B2-5	SUFFOLK GENERAL OBLIGA 4.500		09/28/2023	NORTHLAND SECURITIES		3,145,944	3,145,000	3,223,279	3,153,296	0	(7,016)	0	(7,016)	0	3,146,280	0	(337)	(337)	117,151	12/01/2032	1.A FE
..866045-NG-8	SUMMIT CO SD #RE001 GO 5.000		07/26/2023	MUNI CENTER		269,718	250,000	288,780	266,910	0	(2,360)	0	(2,360)	0	264,551	0	5,167	5,167	8,229	12/01/2036	1.A FE
..879709-W6-6	TEMPE GENERAL OBLIGATI 4.000		09/19/2023	BELLE HAVEN INVESTMENTS		475,029	475,000	487,246	475,723	0	(724)	0	(724)	0	474,999	0	30	30	23,169	07/01/2031	1.A FE
..879709-W8-2	TEMPE GENERAL OBLIGATI 4.000		09/19/2023	BELLE HAVEN INVESTMENTS		940,329	940,000	955,548	940,922	0	(922)	0	(922)	0	940,000	0	329	329	45,851	07/01/2033	1.A FE
..879709-7P-2	TEMPE GENERAL OBLIGATI 5.000		09/20/2023	MUNI CENTER		591,346	550,000	644,298	605,098	0	(6,714)	0	(6,714)	0	598,384	0	(7,039)	(7,039)	33,493	07/01/2035	1.A FE
..879709-7Q-0	TEMPE GENERAL OBLIGATI 5.000		08/07/2023	MUNI CENTER		271,998	250,000	292,155	274,646	0	(2,525)	0	(2,525)	0	272,120	0	(123)	(123)	13,819	07/01/2036	1.A FE
..879743-LM-2	TEMPE UHSD #213 GO S20 4.000		07/01/2023	REDEEMED		4,000,000	4,000,000	4,163,200	4,009,434	0	(9,434)	0	(9,434)	0	4,000,000	0	0	0	160,000	07/01/2032	1.C FE
..962506-SA-0	WHATCOM CO SD#501 BELL 5.000		07/27/2023	STONEX FINANCIAL		3,247,074	3,020,000	3,637,469	3,337,743	0	(35,080)	0	(35,080)	0	3,302,663	0	(55,589)	(55,589)	99,408	12/01/2034	1.A FE
..967245-AQ-4	WICHITA GENERAL OBLIGA 3.750		07/05/2023	WELLS FARGO SECURITIES		611,921	605,000	615,527	608,311	0	(563)	0	(563)	0	607,748	0	4,173	4,173	13,549	12/01/2030	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						171,552,817	168,930,000	185,661,224	176,275,421	0	(1,096,683)	0	(1,096,683)	0	175,178,738	0	(3,829,825)	(3,829,825)	6,109,415	XXX	XXX
Bonds - U.S. Special Revenues																					
..014365-CJ-7	ALDERWOOD WATER & WAST 4.000		09/26/2023	MORGAN STANLEY		794,849	795,000	867,162	812,285	0	(13,932)	0	(13,932)	0	798,353	0	(3,504)	(3,504)	26,147	12/01/2029	1.B FE
..014365-CK-4	ALDERWOOD WATER & WAST 4.000		09/26/2023	MORGAN STANLEY		824,843	825,000	895,826	841,995	0	(13,699)	0	(13,699)	0	828,295	0	(3,452)	(3,452)	27,133	12/01/2030	1.B FE
..014365-CL-2	ALDERWOOD WATER & WAST 4.500		09/26/2023	MORGAN STANLEY		860,585	860,000	951,169	881,871	0	(17,626)	0	(17,626)	0	864,244	0	(3,660)	(3,660)	31,820	12/01/2031	1.B FE
..014365-CM-0	ALDERWOOD WATER & WAST 4.500		09/26/2023	MORGAN STANLEY		895,609	895,000	987,373	917,182	0	(17,878)	0	(17,878)	0	899,304	0	(3,695)	(3,695)	33,115	12/01/2032	1.B FE
..014365-CN-8	ALDERWOOD WATER & WAST 4.500		09/26/2023	MORGAN STANLEY		935,636	935,000	1,030,333	957,906	0	(18,462)	0	(18,462)	0	939,444	0	(3,808)	(3,808)	34,595	12/01/2033	1.B FE
..052414-PM-5	AUSTIN ELEC UTILITY SY 5.000		08/23/2023	MIDDLEGATE SECURITIES		3,219,473	3,140,000	3,593,667	3,280,631	0	(30,593)	0	(30,593)	0	3,250,038	0	(30,564)	(30,564)	121,675	11/15/2030	1.D FE
..052414-PM-5	AUSTIN ELEC UTILITY SY 5.000		07/20/2023	MUNI CENTER		105,010	100,000	114,448	104,479	0	(848)	0	(848)	0	103,631	0	1,379	1,379	3,458	11/15/2030	1.D FE
..090132-AR-2	BILLINGS SEWER SYSTEM 5.000		08/03/2023	BANCROFT CAPITAL		629,052	595,000	699,095	644,224	0	(6,116)	0	(6,116)	0	638,108	0	(9,056)	(9,056)	32,477	07/01/2032	1.D FE
..10146H-LX-2	BOULDER CO WATER & SEW 3.250		08/03/2023	MUNI CENTER		100,488	100,000	99,493	99,606	0	15	0	15	0	99,622	0	866	866	2,221	12/01/2034	1.B FE
..130178-M8-6	CALIFORNIA ED FAC AUTH 5.000		08/17/2023	SEAPORT GROUP		4,311,735	3,595,000	4,585,926	4,146,168	0	(30,739)	0	(30,739)	0	4,115,428	0	196,307	196,307	158,280	10/01/2032	1.A FE
..139391-DZ-6	CAPE FEAR PUBLIC UTIL 3.500		08/08/2023	MUNI CENTER		101,201	100,000	107,517	102,886	0	(470)	0	(470)	0	102,416	0	(1,215)	(1,215)	3,588	08/01/2034	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
139883-AA-0	CAPITAL CITY ECONOMIC 5.000		09/28/2023	REDEEMED		201,282	201,282	201,282	199,634	1,649	0	0	1,649	0	201,282	0	0	0	5,968	12/01/2027	5.B GI
16104P-GA-7	CHARLOTTE STORM WATER 4.000		07/25/2023	STIFEL NICOLAUS & CO INC		1,203,118	1,175,000	1,336,574	1,240,351	0	(9,124)	0	(9,124)	0	1,231,227	0	(28,109)	(28,109)	30,681	12/01/2034	1.A FE
196632-WJ-8	COLORADO SPRINGS UTILI 3.250		07/11/2023	J P MORGAN CHASE SECURITIES INC		601,188	600,000	642,438	621,369	0	(3,860)	0	(3,860)	0	617,509	0	(16,321)	(16,321)	12,838	11/15/2030	1.C FE
198504-WP-3	COLUMBIA WATERWORKS & 4.000		08/23/2023	RBC CAPITAL MARKETS		1,775,218	1,750,000	1,856,383	1,797,074	0	(7,048)	0	(7,048)	0	1,790,027	0	(14,809)	(14,809)	74,472	02/01/2031	1.B FE
198504-WQ-1	COLUMBIA WATERWORKS & 4.000		09/05/2023	HILLTOP SECURITIES		701,068	690,000	727,681	706,703	0	(2,633)	0	(2,633)	0	704,070	0	(3,003)	(3,003)	30,283	02/01/2032	1.B FE
296163-BG-2	ESCAMBIA CO SOL WST DI 4.050		08/01/2023	U S BANCORP		55,200,000	55,200,000	55,200,000	55,200,000	0	0	0	0	0	55,200,000	0	0	0	155,316	04/01/2039	1.F FE
298245-JX-0	EUGENE WATER REVENUE U 4.000		07/26/2023	JVB Financial Group		718,011	700,000	787,955	733,556	0	(5,145)	0	(5,145)	0	728,412	0	(10,401)	(10,401)	27,689	08/01/2033	1.C FE
395468-KS-9	GREENSBORO ENTERPRISE 3.500		08/01/2023	STIFEL NICOLAUS & CO INC		1,427,001	1,420,000	1,495,828	1,456,838	0	(4,644)	0	(4,644)	0	1,452,194	0	(25,193)	(25,193)	33,271	06/01/2032	1.A FE
402207-AD-6	GULF COAST INDL DEV AU 3.900		08/01/2023	J P MORGAN CHASE SECURITIES INC		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	7,039	11/01/2041	1.D FE
45204E-JN-9	ILLINOIS FIN AUTH REV 5.000		09/06/2023	J P MORGAN CHASE SECURITIES INC		5,153,700	5,000,000	5,203,100	5,188,441	0	(41,400)	0	(41,400)	0	5,147,041	0	6,659	6,659	295,833	07/01/2031	1.A FE
45204E-KH-0	ILLINOIS FIN AUTH REV 5.000		09/06/2023	J P MORGAN CHASE SECURITIES INC		5,424,458	5,250,000	5,469,765	5,453,916	0	(44,809)	0	(44,809)	0	5,409,108	0	15,350	15,350	310,625	01/01/2031	1.A FE
45506D-WC-5	INDIANA FINANCE AUTH R 5.000		08/25/2023	TENDERED		5,096,256	4,800,000	5,764,608	5,130,285	0	(70,935)	0	(70,935)	0	5,059,350	0	(259,350)	(259,350)	560,256	02/01/2034	1.A FE
45506D-WD-3	INDIANA FINANCE AUTH R 5.000		08/25/2023	TENDERED		4,548,086	4,290,000	5,096,091	4,709,106	0	(90,994)	0	(90,994)	0	4,618,112	0	(328,112)	(328,112)	494,036	02/01/2035	1.A FE
455168-EZ-3	INDIANA UNIV REV STUDE 5.000		08/08/2023	MUNI CENTER		278,452	260,000	298,316	281,180	0	(2,640)	0	(2,640)	0	278,540	0	(88)	(88)	13,325	08/01/2037	1.A FE
546398-SQ-2	LOUISIANA PUB FAC (AIR 3.900		08/01/2023	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	2,401	05/01/2042	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON 4.050		08/01/2023	GOLDMAN SACHS & CO		47,400,000	47,400,000	47,400,000	47,400,000	0	0	0	0	0	47,400,000	0	0	0	121,058	01/01/2029	1.G FE
546598-AB-9	LOUISVILLE & JEFFERSON 4.100		08/01/2023	J P MORGAN CHASE SECURITIES INC		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	4,075	01/01/2029	1.F FE
546598-AC-7	LOUISVILLE & JEFFERSON 4.000		08/01/2023	CITIGROUP GLOBAL MARKETS		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	52,454	01/01/2029	1.G FE
560551-PW-7	MAINE TURNPIKE AUTH RE 5.000		07/31/2023	HILLTOP SECURITIES		764,036	700,000	839,692	778,751	0	(7,814)	0	(7,814)	0	770,937	0	(6,901)	(6,901)	37,917	07/01/2033	1.D FE
57583U-ZY-7	MASS DEV FIN AGY (PHIL 5.000		09/01/2023	REDEEMED		6,625,000	6,625,000	7,260,934	6,677,375	0	(52,375)	0	(52,375)	0	6,625,000	0	0	0	331,250	09/01/2038	1.A FE
57585K-WD-6	MASSACHUSETTS H/E MAS 5.500		08/16/2023	RBC CAPITAL MARKETS		12,344,409	10,000,000	12,119,000	11,175,885	0	(64,116)	0	(64,116)	0	11,111,769	0	1,232,640	1,232,640	614,127	07/01/2032	1.A 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
57604P-B8-6	MASSACHUSETTS WATER PO 5.250		08/14/2023	RBC CAPITAL MARKETS		3,635,353	3,250,000	3,989,798	3,579,364	0	(33,958)	0	(33,958)	0	3,545,405	0	89,947	89,947	177,734	08/01/2028	1.A FE
576049-W2-2	MASSACHUSETTS WATER RE 5.250		08/21/2023	HUNTINGTON SECURITIES		1,078,763	950,000	1,096,956	1,013,007	0	(5,423)	0	(5,423)	0	1,007,584	0	71,179	71,179	52,784	08/01/2029	1.B FE
576049-W2-2	MASSACHUSETTS WATER RE 5.250		08/16/2023	MUNI CENTER		1,453,158	1,270,000	1,466,456	1,354,230	0	(7,046)	0	(7,046)	0	1,347,184	0	105,974	105,974	69,433	08/01/2029	1.B FE
576051-GX-8	MASSACHUSETTS WATER RE 4.000		08/01/2023	REDEEMED		5,000,000	5,000,000	5,521,250	5,033,512	0	(33,512)	0	(33,512)	0	5,000,000	0	0	0	200,000	08/01/2030	1.B FE
60416R-AG-7	MINNESOTA ST HSG PROJ- 3.220		09/26/2023	PAID ON PRINCIPAL		16,298	16,298	16,298	16,298	0	0	0	0	0	16,298	0	0	0	438	01/01/2034	1.A FE
60528A-BM-5	MISSISSIPPI BUS FIN CO 3.900		08/01/2023	WELLS FARGO SECURITIES		1,140,000	1,140,000	1,140,000	1,140,000	0	0	0	0	0	1,140,000	0	0	0	2,748	12/01/2030	1.D FE
60528A-BS-2	MISSISSIPPI BUS FIN CO 3.950		06/28/2023	MORGAN STANLEY		0	0	0	0	0	0	0	0	0	0	0	0	0	41,943	12/01/2030	1.D FE
60528A-BX-1	MISSISSIPPI BUS FIN CO 4.000		08/01/2023	MORGAN STANLEY		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	10,579	11/01/2035	1.D FE
60528A-BY-9	MISSISSIPPI BUS FIN CO 4.000		08/01/2023	MORGAN STANLEY		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	5,167	11/01/2035	1.D FE
60528A-BZ-6	MISSISSIPPI BUS FIN CO 3.900		08/01/2023	WELLS FARGO SECURITIES		1,140,000	1,140,000	1,140,000	1,140,000	0	0	0	0	0	1,140,000	0	0	0	2,748	11/01/2035	1.D FE
60528A-CB-8	MISSISSIPPI BUS FIN CO 4.000		08/01/2023	MORGAN STANLEY		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	11,317	11/01/2035	1.D FE
60528A-CC-6	MISSISSIPPI BUS FIN CO 4.000		08/01/2023	MORGAN STANLEY		14,690,000	14,690,000	14,690,000	14,690,000	0	0	0	0	0	14,690,000	0	0	0	36,141	11/01/2035	1.D FE
60528A-CD-4	MISSISSIPPI BUS FIN CO 4.000		08/01/2023	MORGAN STANLEY		35,385,000	35,385,000	35,385,000	35,385,000	0	0	0	0	0	35,385,000	0	0	0	87,057	11/01/2035	1.D FE
60528A-CG-7	MISSISSIPPI BUS FIN CO 4.000		08/01/2023	MORGAN STANLEY		3,345,000	3,345,000	3,345,000	3,345,000	0	0	0	0	0	3,345,000	0	0	0	8,230	11/01/2035	1.D FE
645791-G3-2	NEW JERSEY ENVR INFRA 4.000		08/14/2023	CITIGROUP GLOBAL MARKETS		3,036,900	2,995,000	3,189,495	3,051,829	0	(12,782)	0	(12,782)	0	3,039,046	0	(2,146)	(2,146)	114,476	09/01/2032	1.A FE
645791-G3-2	NEW JERSEY ENVR INFRA 4.000		08/08/2023	MUNI CENTER		102,684	100,000	106,494	101,897	0	(417)	0	(417)	0	101,480	0	1,204	1,204	3,767	09/01/2032	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..64711N-F5-9	NEW MEXICO FIN AUTH SR 4.000		08/01/2023	HEADLANDS (TD SEC AUTOMATED)		1,243,034	1,220,000	1,374,513	1,304,602	0	(14,141)	0	(14,141)	0	1,290,461	0	(47,427)	(47,427)	32,669	06/01/2031	1.B FE
..64711N-N9-2	NEW MEXICO FIN AUTH SR 5.000		09/07/2023	MORGAN STANLEY		971,067	940,000	1,071,431	992,142	0	(10,038)	0	(10,038)	0	982,104	0	(11,037)	(11,037)	36,164	06/01/2033	1.B FE
..64711N-P2-5	NEW MEXICO FIN AUTH SR 5.000		09/07/2023	MORGAN STANLEY		979,897	950,000	1,079,514	1,001,438	0	(9,898)	0	(9,898)	0	991,540	0	(11,643)	(11,643)	36,549	06/01/2034	1.B FE
..64711N-6W-0	NEW MEXICO FIN AUTH SR 5.000		08/15/2023	CITIGROUP GLOBAL MARKETS		739,867	680,000	846,974	790,365	0	(12,193)	0	(12,193)	0	778,172	0	(38,305)	(38,305)	24,083	06/01/2034	1.B FE
..662903-RD-7	NORTH TEXAS MUNI WTR D 5.000		07/31/2023	STONEX FINANCIAL		2,897,582	2,765,000	3,317,475	2,989,514	0	(34,257)	0	(34,257)	0	2,955,258	0	(57,676)	(57,676)	126,729	09/01/2034	1.B FE
..678908-3Z-5	OKLAHOMA DEV OKLAHOMA 4.285		08/01/2023	REDEEMED		535,573	535,573	535,573	535,538	0	35	0	35	0	535,573	0	0	0	23,651	02/01/2034	1.A FE
..679111-XB-5	OKLAHOMA TURNPIKE AUTH 5.000		09/12/2023	MUNI CENTER		166,067	160,000	180,160	167,476	0	(1,693)	0	(1,693)	0	165,783	0	285	285	9,622	01/01/2038	1.D FE
..686507-HX-5	ORLANDO UTILITIES COMM 5.000		07/25/2023	CITIGROUP GLOBAL MARKETS		5,087,609	4,700,000	5,704,578	5,223,004	0	(59,499)	0	(59,499)	0	5,163,505	0	(75,896)	(75,896)	192,569	10/01/2031	1.C FE
..70917S-WC-3	PENNSYLVANIA HIGHER ED 4.000		07/27/2023	BAS-MERRILL LYNCH		775,103	750,000	841,530	801,577	0	(7,933)	0	(7,933)	0	793,644	0	(18,541)	(18,541)	28,583	08/15/2033	1.B FE
..79625G-AT-0	SAN ANTONIO ELEC & GAS 5.000		08/22/2023	SWBC		537,350	500,000	588,095	556,097	0	(5,476)	0	(5,476)	0	550,621	0	(13,271)	(13,271)	26,528	02/01/2034	1.D FE
..80216P-AT-3	SANTA FE WATER UTIL SY 4.000		07/25/2023	MORGAN STANLEY		841,286	825,000	920,873	877,616	0	(8,524)	0	(8,524)	0	869,092	0	(27,806)	(27,806)	21,542	06/01/2034	1.B FE
..810489-PC-2	SCOTTSDALE PPTY CORP E 3.500		07/01/2023	REDEEMED		2,955,000	2,955,000	3,069,831	2,961,403	0	(6,403)	0	(6,403)	0	2,955,000	0	0	0	103,425	07/01/2033	1.B FE
..870000-JA-5	SWARTHMORE BORO AUTH C 5.000		09/15/2023	REDEEMED		600,000	600,000	681,762	615,844	0	(15,844)	0	(15,844)	0	600,000	0	0	0	30,000	09/15/2029	1.A FE
..899656-PS-5	TULSA MET UTILITY AUTH 3.000		07/27/2023	WELLS FARGO SECURITIES		536,749	540,000	564,305	547,347	0	(3,362)	0	(3,362)	0	543,986	0	(7,236)	(7,236)	13,365	04/01/2030	1.B FE
..914455-NT-3	UNIVERSITY OF MICHIGAN 4.500		09/21/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,708,075	1,700,000	1,885,521	1,756,033	0	(32,335)	0	(32,335)	0	1,723,699	0	(15,624)	(15,624)	74,588	04/01/2035	1.A FE
..914455-RT-9	UNIVERSITY OF MICHIGAN 4.000		08/22/2023	HEADLANDS (TD SEC AUTOMATED)		3,948,005	3,875,000	4,211,854	4,061,790	0	(21,356)	0	(21,356)	0	4,040,434	0	(92,429)	(92,429)	138,639	04/01/2034	1.A FE
..924214-YD-5	VERMONT MUNI BOND BANK 5.000		07/20/2023	SUMRIDGE PARTNERS LLC		1,856,325	1,760,000	1,842,966	1,838,348	0	(10,462)	0	(10,462)	0	1,827,886	0	28,439	28,439	56,222	12/01/2034	1.C FE
..92817T-EB-8	VIRGINIA PUBLIC SCH AU 4.500		07/15/2023	REDEEMED		3,000,000	3,000,000	3,124,620	3,008,030	0	(8,030)	0	(8,030)	0	3,000,000	0	0	0	135,000	07/15/2031	1.A FE
..92817T-EC-6	VIRGINIA PUBLIC SCH AU 4.500		07/15/2023	REDEEMED		2,995,000	2,995,000	3,104,467	3,002,065	0	(7,065)	0	(7,065)	0	2,995,000	0	0	0	134,775	07/15/2032	1.A FE
..92817T-EY-8	VIRGINIA PUBLIC SCH AU 3.000		09/06/2023	MUNI CENTER		196,982	200,000	193,010	195,567	0	242	0	242	0	195,808	0	1,174	1,174	6,883	07/15/2033	1.A FE
..92818H-CM-1	VIRGINIA PUBLIC SCH AU 4.000		09/07/2023	J P MORGAN CHASE SECURITIES INC		1,954,472	1,940,000	2,075,975	1,978,629	0	(9,972)	0	(9,972)	0	1,968,657	0	(14,185)	(14,185)	85,576	08/01/2032	1.B FE
..92818L-2X-9	VIRGINIA RES AUTH INFR 4.000		07/31/2023	STIFEL NICOLAUS & CO INC		1,463,719	1,430,000	1,624,480	1,507,369	0	(11,312)	0	(11,312)	0	1,496,057	0	(32,337)	(32,337)	42,900	11/01/2034	1.A FE
..3128JM-QF-7	FH (3/1 ARM) #1B2353 5.547		09/15/2023	PAID ON PRINCIPAL		3,094	3,094	3,074	3,082	0	11	0	11	0	3,094	0	0	0	84	09/15/2035	1.A
..3128JM-SB-4	FH (3/1 ARM) #1B2413 4.316		09/15/2023	PAID ON PRINCIPAL		10,963	10,963	10,937	10,922	0	41	0	41	0	10,963	0	0	0	286	10/15/2035	1.A
..31296J-2J-4	FHLMC GOLD P #A10777 5.500		09/15/2023	PAID ON PRINCIPAL		76	76	74	74	0	2	0	2	0	76	0	0	0	3	07/15/2033	1.A
..31296J-4V-5	FHLMC GOLD P #A10836 5.500		09/15/2023	PAID ON PRINCIPAL		885	885	867	875	0	11	0	11	0	885	0	0	0	32	07/15/2033	1.A
..31296K-BK-8	FHLMC GOLD P #A10942 5.500		09/15/2023	PAID ON PRINCIPAL		358	358	351	353	0	6	0	6	0	358	0	0	0	13	07/15/2033	1.A
..31296K-NR-0	FHLMC GOLD P #A11300 5.500		09/15/2023	PAID ON PRINCIPAL		3,570	3,570	3,495	3,504	0	66	0	66	0	3,570	0	0	0	131	07/15/2033	1.A
..31296K-QD-8	FHLMC GOLD P #A11352 5.500		09/15/2023	PAID ON PRINCIPAL		273	273	267	268	0	5	0	5	0	273	0	0	0	10	07/15/2033	1.A
..31296K-TN-3	FHLMC GOLD P #A11457 5.500		09/15/2023	PAID ON PRINCIPAL		2,871	2,871	2,811	2,819	0	53	0	53	0	2,871	0	0	0	105	07/15/2033	1.A
..31296K-4R-1	FHLMC GOLD P #A11732 5.000		09/15/2023	PAID ON PRINCIPAL		6,297	6,297	6,258	6,269	0	29	0	29	0	6,297	0	0	0	210	08/15/2033	1.A
..31296L-KZ-3	FHLMC GOLD P #A12112 5.500		09/15/2023	PAID ON PRINCIPAL		847	847	829	837	0	10	0	10	0	847	0	0	0	31	08/15/2033	1.A
..31296L-WL-1	FHLMC GOLD P #A12451 5.500		09/15/2023	PAID ON PRINCIPAL		59	59	58	58	0	1	0	1	0	59	0	0	0	2	08/15/2033	1.A
..31296L-ZL-8	FHLMC GOLD P #A12547 5.500		09/15/2023	PAID ON PRINCIPAL		138	138	135	136	0	2	0	2	0	138	0	0	0	5	08/15/2033	1.A
..31296M-6K-0	FHLMC GOLD P #A13574 5.000		09/15/2023	PAID ON PRINCIPAL		13,688	13,688	13,603	13,620	0	68	0	68	0	13,688	0	0	0	498	09/15/2033	1.A
..31296N-EJ-2	FHLMC GOLD P #A13737 5.000		09/15/2023	PAID ON PRINCIPAL		11,548	11,548	11,476	11,492	0	56	0	56	0	11,548	0	0	0	338	09/15/2033	1.A
..31292G-6T-8	FHLMC GOLD P #C00882 7.500		09/15/2023	PAID ON PRINCIPAL		301	301	317	327	0	(26)	0	(26)	0	301	0	0	0	15	11/15/2029	1.A
..31292H-G5-7	FHLMC GOLD P #C01120 7.000		09/15/2023	PAID ON PRINCIPAL		125	125	146	139	0	(13)	0	(13)	0	125	0	0	0	6	01/15/2031	1.A
..31292H-XK-5	FHLMC GOLD P #C01582 5.500		09/15/2023	PAID ON PRINCIPAL		3,890	3,890	3,808	3,823	0	67	0	67	0	3,890	0	0	0	142	07/15/2033	1.A
..31293E-N4-8	FHLMC GOLD P #C18511 6.000		09/15/2023	PAID ON PRINCIPAL		161	161	152	153	0	8	0	8	0	161	0	0	0	6	12/15/2028	1.A
..31287P-E9-0	FHLMC GOLD P #C63760 7.000		09/15/2023	PAID ON PRINCIPAL		32	32	33	36	0	(4)	0	(4)	0	32	0	0	0	1	02/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31287T-DJ-1	FHLMC GOLD P #C67305 7.000		09/15/2023	PAID ON PRINCIPAL		1,116	1,116	1,177	1,231	0	(115)	0	(115)	0	1,116	0	0	0	52	05/15/2032	1.A
31287T-SE-6	FHLMC GOLD P #C67717 7.000		09/15/2023	PAID ON PRINCIPAL		224	224	236	238	0	(14)	0	(14)	0	224	0	0	0	10	06/15/2032	1.A
31287V-GQ-7	FHLMC GOLD P #C69207 7.000		09/15/2023	PAID ON PRINCIPAL		1,113	1,113	1,174	1,264	0	(151)	0	(151)	0	1,113	0	0	0	52	07/15/2032	1.A
31288D-AJ-8	FHLMC GOLD P #C74509 5.500		09/15/2023	PAID ON PRINCIPAL		107	107	105	105	0	2	0	2	0	107	0	0	0	4	12/15/2032	1.A
31288E-4Z-7	FHLMC GOLD P #C76240 5.500		09/15/2023	PAID ON PRINCIPAL		236	236	236	236	0	0	0	0	0	236	0	0	0	9	02/15/2033	1.A
31288J-EY-8	FHLMC GOLD P #C79151 5.500		09/15/2023	PAID ON PRINCIPAL		1,097	1,097	1,100	1,098	0	(1)	0	(1)	0	1,097	0	0	0	41	04/15/2033	1.A
31288J-WV-4	FHLMC GOLD P #C79660 5.500		09/15/2023	PAID ON PRINCIPAL		332	332	333	333	0	(1)	0	(1)	0	332	0	0	0	12	04/15/2033	1.A
31335H-Z7-1	FHLMC GOLD P #C90766 5.500		09/15/2023	PAID ON PRINCIPAL		3,933	3,933	4,016	3,933	0	(1)	0	(1)	0	3,933	0	0	0	143	12/15/2023	1.A
31294M-GB-1	FHLMC GOLD P #E02894 3.500		09/15/2023	PAID ON PRINCIPAL		39,271	39,271	39,339	39,274	0	(3)	0	(3)	0	39,271	0	0	0	927	05/15/2026	1.A
31283H-LC-7	FHLMC GOLD P #G01223 7.000		09/15/2023	PAID ON PRINCIPAL		177	177	186	190	0	(14)	0	(14)	0	177	0	0	0	8	10/15/2029	1.A
31283H-N4-3	FHLMC GOLD P #G01311 7.000		09/15/2023	PAID ON PRINCIPAL		559	559	592	616	0	(58)	0	(58)	0	559	0	0	0	26	09/15/2031	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		09/15/2023	PAID ON PRINCIPAL		2,204	2,204	2,166	2,171	0	33	0	33	0	2,204	0	0	0	81	06/15/2033	1.A
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		09/15/2023	PAID ON PRINCIPAL		18,539	18,539	16,465	17,166	0	1,373	0	1,373	0	18,539	0	0	0	494	05/15/2034	1.A
3128MJ-FH-8	FHLMC GOLD P #G08167 5.500		09/15/2023	PAID ON PRINCIPAL		3,504	3,504	3,453	3,450	0	55	0	55	0	3,504	0	0	0	134	12/15/2036	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		09/15/2023	PAID ON PRINCIPAL		56,344	56,344	54,013	54,207	0	2,137	0	2,137	0	56,344	0	0	0	1,113	08/15/2043	1.A
3128MJ-TL-4	FHLMC GOLD P #G08554 3.500		09/15/2023	PAID ON PRINCIPAL		89,109	89,109	88,343	88,088	0	1,021	0	1,021	0	89,109	0	0	0	2,092	10/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		09/15/2023	PAID ON PRINCIPAL		28,424	28,424	28,266	28,237	0	187	0	187	0	28,424	0	0	0	570	01/15/2047	1.A
3132J4-KR-9	FHLMC GOLD P #G31003 2.500		09/15/2023	PAID ON PRINCIPAL		204,799	204,799	202,413	201,770	0	3,029	0	3,029	0	204,799	0	0	0	3,442	03/15/2037	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
31335A-2P-2	FHLMC GOLD P #G60782 3.000		09/15/2023	PAID ON PRINCIPAL		26,156	26,156	25,919	25,936	0	220	0	220	0	26,156	0	0	0	521	10/15/2046	1.A
31335B-CW-4	FHLMC GOLD P #G60985 3.000		09/15/2023	PAID ON PRINCIPAL		126,207	126,207	127,893	128,298	0	(2,091)	0	(2,091)	0	126,207	0	0	0	2,506	07/15/2047	1.A
3128PT-3L-7	FHLMC GOLD P #J14403 3.500		09/15/2023	PAID ON PRINCIPAL		17,547	17,547	17,459	17,504	0	43	0	43	0	17,547	0	0	0	409	02/15/2026	1.A
3132KE-EH-4	FHLMC GOLD P #V60136 2.500		09/15/2023	PAID ON PRINCIPAL		85,606	85,606	86,154	85,795	0	(190)	0	(190)	0	85,606	0	0	0	1,424	06/15/2028	1.A
3133B3-CY-1	FHLMC PASS T #QD5487 3.000		09/25/2023	PAID ON PRINCIPAL		273,091	273,091	257,687	257,613	0	15,478	0	15,478	0	273,091	0	0	0	5,831	01/25/2052	1.A
3133G6-MR-3	FHLMC PASS T #QN0368 2.500		09/25/2023	PAID ON PRINCIPAL		344,073	344,073	349,422	350,157	0	(6,085)	0	(6,085)	0	344,073	0	0	0	5,849	08/25/2034	1.A
3133KG-4K-1	FHLMC PASS T #RA1726 2.500		09/25/2023	PAID ON PRINCIPAL		51,068	51,068	50,761	50,745	0	323	0	323	0	51,068	0	0	0	852	11/25/2049	1.A
3133KL-WB-9	FHLMC PASS T #RA5142 2.500		09/25/2023	PAID ON PRINCIPAL		419,449	419,449	382,550	382,912	0	36,536	0	36,536	0	419,449	0	0	0	6,692	05/25/2051	1.A
3133KN-SG-9	FHLMC PASS T #RA6819 2.500		09/25/2023	PAID ON PRINCIPAL		509,453	509,453	460,497	461,362	0	48,091	0	48,091	0	509,453	0	0	0	8,581	02/25/2052	1.A
3133KP-ZA-9	FHLMC PASS T #RA7937 5.000		09/25/2023	PAID ON PRINCIPAL		371,045	371,045	369,827	369,827	0	1,217	0	1,217	0	371,045	0	0	0	8,036	09/25/2052	1.A
3133KQ-E2-8	FHLMC PASS T #RA8253 5.500		09/25/2023	PAID ON PRINCIPAL		272,867	272,867	275,681	275,681	0	(2,814)	0	(2,814)	0	272,867	0	0	0	5,962	12/25/2052	1.A
3133KQ-VG-8	FHLMC PASS T #RA8715 5.000		09/25/2023	PAID ON PRINCIPAL		190,116	190,116	187,977	187,977	0	2,139	0	2,139	0	190,116	0	0	0	1,592	04/25/2053	1.A
3133KR-B3-7	FHLMC PASS T #RA9058 5.500		09/25/2023	PAID ON PRINCIPAL		280,427	280,427	278,893	278,893	0	1,534	0	1,534	0	280,427	0	0	0	1,941	05/25/2053	1.A
3133KR-B6-0	FHLMC PASS T #RA9061 5.500		09/25/2023	PAID ON PRINCIPAL		58,493	58,493	58,397	58,397	0	96	0	96	0	58,493	0	0	0	465	05/25/2053	1.A
3133KR-FA-7	FHLMC PASS T #RA9161 5.500		09/25/2023	PAID ON PRINCIPAL		191,808	191,808	192,603	192,603	0	(794)	0	(794)	0	191,808	0	0	0	2,047	06/25/2053	1.A
3133KR-MV-3	FHLMC PASS T #RA9372 5.500		09/25/2023	PAID ON PRINCIPAL		214,870	214,870	216,397	216,397	0	(1,528)	0	(1,528)	0	214,870	0	0	0	2,227	07/25/2053	1.A
3132DP-6Z-6	FHLMC PASS T #SD2688 5.500		09/25/2023	PAID ON PRINCIPAL		346,740	346,740	351,697	351,697	0	(4,957)	0	(4,957)	0	346,740	0	0	0	6,661	04/25/2053	1.A
3132DQ-M2-9	FHLMC PASS T #SD3077 5.500		09/25/2023	PAID ON PRINCIPAL		294,170	294,170	294,905	294,905	0	(735)	0	(735)	0	294,170	0	0	0	2,618	06/25/2053	1.A
3132DQ-V7-8	FHLMC PASS T #SD3338 5.500		09/25/2023	PAID ON PRINCIPAL		85,969	85,969	86,439	86,439	0	(470)	0	(470)	0	85,969	0	0	0	476	06/25/2053	1.A
3132DQ-Z9-0	FHLMC PASS T #SD3468 4.000		09/25/2023	PAID ON PRINCIPAL		238,963	238,963	222,777	222,777	0	16,186	0	16,186	0	238,963	0	0	0	797	07/25/2047	1.A
3132E0-DB-5	FHLMC PASS T #SD3698 6.000		09/25/2023	PAID ON PRINCIPAL		129,759	129,759	129,764	129,764	0	(5)	0	(5)	0	129,759	0	0	0	649	08/25/2053	1.A
3132DV-MM-4	FHLMC PASS T #SD7564 5.000		09/25/2023	PAID ON PRINCIPAL		352,170	352,170	351,124	351,124	0	1,046	0	1,046	0	352,170	0	0	0	2,258	06/25/2053	1.A
3132DW-ES-8	FHLMC PASS T #SD8245 4.500		09/25/2023	PAID ON PRINCIPAL		278,051	278,051	272,588	272,588	0	5,463	0	5,463	0	278,051	0	0	0	3,131	09/25/2052	1.A
3132DW-E7-4	FHLMC PASS T #SD8258 5.000		09/25/2023	PAID ON PRINCIPAL		423,576	423,576	419,175	419,175	0	4,401	0	4,401	0	423,576	0	0	0	7,228	10/25/2052	1.A
3132DW-FF-5	FHLMC PASS T #SD8266 4.500		09/25/2023	PAID ON PRINCIPAL		279,334	279,334	269,165	269,165	0	10,170	0	10,170	0	279,334	0	0	0	2,054	11/25/2052	1.A
3132DW-FG-3	FHLMC PASS T #SD8267 5.000		09/25/2023	PAID ON PRINCIPAL		173,161	173,161	170,780	170,780	0	2,381	0	2,381	0	173,161	0	0	0	1,430	11/25/2052	1.A
3132DW-FR-9	FHLMC PASS T #SD8276 5.000		09/25/2023	PAID ON PRINCIPAL		111,246	111,246	108,400	108,400	0	2,846	0	2,846	0	111,246	0	0	0	668	12/25/2052	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	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
3132DW-F6-5	FHLMC PASS T #SD8289 5.500		09/25/2023	PAID ON PRINCIPAL		364,479	364,479	368,807	368,807	0	(4,328)	0	(4,328)	0	364,479	0	0	0	8,333	01/25/2053	1.A
3132DW-GR-8	FHLMC PASS T #SD8308 5.500		09/25/2023	PAID ON PRINCIPAL		467,691	467,691	471,966	471,966	0	(4,275)	0	(4,275)	0	467,691	0	0	0	6,392	03/25/2053	1.A
3132DW-G2-3	FHLMC PASS T #SD8317 6.000		09/25/2023	PAID ON PRINCIPAL		470,862	470,862	478,991	478,991	0	(8,130)	0	(8,130)	0	470,862	0	0	0	11,482	04/25/2053	1.A
3132DW-HD-8	FHLMC PASS T #SD8328 4.500		09/25/2023	PAID ON PRINCIPAL		234,819	234,819	228,765	228,765	0	6,054	0	6,054	0	234,819	0	0	0	2,538	06/25/2053	1.A
3132DW-HG-1	FHLMC PASS T #SD8331 5.500		09/25/2023	PAID ON PRINCIPAL		873,525	873,525	880,145	880,145	0	(6,620)	0	(6,620)	0	873,525	0	0	0	11,735	06/25/2053	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		09/25/2023	PAID ON PRINCIPAL		41,567	41,567	41,307	41,727	0	(160)	0	(160)	0	41,567	0	0	0	677	10/25/2046	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
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		09/25/2023	PAID ON PRINCIPAL		23,149	23,149	23,501	23,723	0	(574)	0	(574)	0	23,149	0	0	0	463	11/25/2046	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		09/15/2023	PAID ON PRINCIPAL		16,154	16,154	16,119	16,116	0	38	0	38	0	16,154	0	0	0	747	01/15/2031	1.A
31339N-AG-1	FHR 2400 MK CMO 6.500		09/15/2023	PAID ON PRINCIPAL		17,714	17,714	17,471	17,580	0	135	0	135	0	17,714	0	0	0	768	01/15/2032	1.A
31339N-F2-7	FHR 2413 MH CMO 6.500		09/15/2023	PAID ON PRINCIPAL		28,835	28,835	28,438	28,602	0	233	0	233	0	28,835	0	0	0	1,251	02/15/2032	1.A
31339D-GP-7	FHR 2422 CH CMO 6.500		09/15/2023	PAID ON PRINCIPAL		8,429	8,429	8,255	8,360	0	69	0	69	0	8,429	0	0	0	365	02/15/2032	1.A
31394R-YV-5	FHR 2769 CY CMO 5.000		09/15/2023	PAID ON PRINCIPAL		42,245	42,245	42,060	42,157	0	88	0	88	0	42,245	0	0	0	1,395	03/15/2024	1.A
3137A0-UA-1	FHR 3713 PA CMO 2.000		09/15/2023	PAID ON PRINCIPAL		291,336	291,336	288,741	290,316	0	1,021	0	1,021	0	291,336	0	0	0	3,917	02/15/2040	1.A
3137AW-QW-8	FHR 4148 AB CMO 1.500		09/15/2023	PAID ON PRINCIPAL		140,196	140,196	136,362	137,803	0	2,393	0	2,393	0	140,196	0	0	0	1,404	12/15/2027	1.A
3137FC-AD-6	FHR 4735 MA CMO 3.000		09/15/2023	PAID ON PRINCIPAL		83,576	83,576	84,500	84,164	0	(588)	0	(588)	0	83,576	0	0	0	1,707	08/15/2045	1.A
3137FD-BP-6	FHR 4745 E CMO 3.000		09/15/2023	PAID ON PRINCIPAL		173,507	173,507	173,651	173,838	0	(332)	0	(332)	0	173,507	0	0	0	3,193	01/15/2048	1.A
3137FD-V9-0	FHR 4753 BK CMO 3.000		09/15/2023	PAID ON PRINCIPAL		68,618	68,618	68,092	67,907	0	711	0	711	0	68,618	0	0	0	1,371	01/15/2048	1.A
3137FN-RS-1	FHR 4909 GD CMO 2.500		09/25/2023	PAID ON PRINCIPAL		154,516	154,516	155,880	157,154	0	(2,638)	0	(2,638)	0	154,516	0	0	0	2,571	03/25/2049	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		09/25/2023	PAID ON PRINCIPAL		47,087	47,087	47,087	47,183	0	(97)	0	(97)	0	47,087	0	0	0	766	04/25/2049	1.A
3132HT-K8-8	FHS 300 300 CMO 3.000		09/15/2023	PAID ON PRINCIPAL		55,176	55,176	54,823	54,762	0	414	0	414	0	55,176	0	0	0	1,080	01/15/2043	1.A
31406L-MX-3	FN (10/1 ARM #813174 4.291		09/25/2023	PAID ON PRINCIPAL		1,249	1,249	1,260	1,247	0	2	0	2	0	1,249	0	0	0	33	02/25/2035	1.A
31407B-VG-1	FN (10/1 ARM #826015 5.810		09/25/2023	PAID ON PRINCIPAL		2,908	2,908	2,910	2,899	0	9	0	9	0	2,908	0	0	0	81	07/25/2035	1.A
31407B-2G-3	FN (10/1 ARM #826175 5.955		09/25/2023	PAID ON PRINCIPAL		1,647	1,647	1,652	1,644	0	3	0	3	0	1,647	0	0	0	49	07/25/2035	1.A
31407C-HK-6	FN (10/1 ARM #826534 5.974		09/25/2023	PAID ON PRINCIPAL		3,386	3,386	3,391	3,379	0	8	0	8	0	3,386	0	0	0	96	07/25/2035	1.A
31407J-XF-4	FN (10/1 ARM #832378 5.857		09/25/2023	PAID ON PRINCIPAL		53,367	53,367	52,526	52,991	0	376	0	376	0	53,367	0	0	0	1,374	08/25/2035	1.A
31402R-NZ-8	FN (3/1 ARM) #735808 6.124		09/25/2023	PAID ON PRINCIPAL		2,153	2,153	2,144	2,144	0	9	0	9	0	2,153	0	0	0	63	08/25/2035	1.A
31406W-6S-0	FN (3/1 ARM) #814581 4.509		09/25/2023	PAID ON PRINCIPAL		5,779	5,779	5,751	5,753	0	26	0	26	0	5,779	0	0	0	145	04/25/2035	1.A
31406W-LD-4	FN (3/1 ARM) #822124 5.683		09/25/2023	PAID ON PRINCIPAL		4,610	4,610	4,589	4,589	0	22	0	22	0	4,610	0	0	0	126	06/25/2035	1.A
31407C-D8-7	FN (3/1 ARM) #826427 5.979		09/25/2023	PAID ON PRINCIPAL		3,648	3,648	3,623	3,620	0	28	0	28	0	3,648	0	0	0	102	07/25/2035	1.A
31407F-ML-1	FN (3/1 ARM) #829363 5.875		09/25/2023	PAID ON PRINCIPAL		3,929	3,929	3,912	3,922	0	8	0	8	0	3,929	0	0	0	103	10/25/2035	1.A
31403K-3F-8	FN (5/1 ARM) #751498 4.340		09/25/2023	PAID ON PRINCIPAL		2,627	2,627	2,609	2,621	0	6	0	6	0	2,627	0	0	0	82	11/25/2033	1.A
31403V-G4-5	FN (5/1 ARM) #759019 3.946		09/25/2023	PAID ON PRINCIPAL		985	985	976	982	0	4	0	4	0	985	0	0	0	26	01/25/2034	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		07/25/2023	PAID ON PRINCIPAL		857	857	886	854	0	3	0	3	0	857	0	0	0	35	12/25/2041	1.A
3138AE-LY-7	FNMA PASS TH #AI1242 3.500		09/25/2023	PAID ON PRINCIPAL		17,210	17,210	17,161	17,167	0	44	0	44	0	17,210	0	0	0	404	04/25/2026	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		09/25/2023	PAID ON PRINCIPAL		58,536	58,536	58,033	57,761	0	775	0	775	0	58,536	0	0	0	1,170	08/25/2045	1.A
3138X2-Q6-4	FNMA PASS TH #AU3176 3.000		09/25/2023	PAID ON PRINCIPAL		91,529	91,529	92,873	93,179	0	(1,650)	0	(1,650)	0	91,529	0	0	0	1,838	08/25/2043	1.A
3138Y9-M4-7	FNMA PASS TH #AX7578 3.000		09/25/2023	PAID ON PRINCIPAL		23,883	23,883	23,898	23,922	0	(39)	0	(39)	0	23,883	0	0	0	449	01/25/2045	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636 2.500		09/25/2023	PAID ON PRINCIPAL		86,285	86,285	85,422	85,163	0	1,122	0	1,122	0	86,285	0	0	0	1,408	11/25/2047	1.A
3140JA-CD-8	FNMA PASS TH #BM5467 3.000		09/25/2023	PAID ON PRINCIPAL		131,841	131,841	131,141	131,048	0	793	0	793	0	131,841	0	0	0	2,609	11/25/2047	1.A
3140JA-GR-3	FNMA PASS TH #BM5607 3.000		09/25/2023	PAID ON PRINCIPAL		107,580	107,580	107,454	107,485	0	95	0	95	0	107,580	0	0	0	2,131	11/25/2046	1.A
3140QQ-LP-8	FNMA PASS TH #CB4833 5.000		09/25/2023	PAID ON PRINCIPAL		102,272	102,272	101,521	101,521	0	751	0	751	0	102,272	0	0	0	1,751	10/25/2052	1.A
3140QQ-UN-3	FNMA PASS TH #CB5088 5.500		09/25/2023	PAID ON PRINCIPAL		153,504	153,504	151,513	151,513	0	1,991	0	1,991	0	153,504	0	0	0	704	11/25/2052	1.A
3140QS-QH-7	FNMA PASS TH #CB6755 6.000		09/25/2023	PAID ON PRINCIPAL		112,584	112,584	113,046	113,046	0	(462)	0	(462)	0	112,584	0	0	0	692	07/25/2053	1.A
3140QS-T8-4	FNMA PASS TH #CB6874 6.000		09/25/2023	PAID ON PRINCIPAL		209,291	209,291	209,324	209,324	0	(33)	0	(33)	0	209,291	0	0	0	1,046	08/25/2053	1.A
3140XE-C7-7	FNMA PASS TH #FM9993 3.500		09/25/2023	PAID ON PRINCIPAL		276,765	276,765	266,386	266,144	0	10,621	0	10,621	0	276,765	0	0	0	6,314	07/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
3140XH-ZH-3	FNMA PASS TH #FS2543 3.500		09/25/2023	PAID ON PRINCIPAL		268,134	268,134	255,397	255,200	0	12,933	0	12,933	0	268,134	0	0	0	6,696	05/25/2051	1.A
3140XK-S9-2	FNMA PASS TH #FS4143 5.500		09/25/2023	PAID ON PRINCIPAL		277,699	277,699	281,344	281,344	0	(3,645)	0	(3,645)	0	277,699	0	0	0	6,155	03/25/2053	1.A
3140XL-E3-8	FNMA PASS TH #FS4653 5.500		09/25/2023	PAID ON PRINCIPAL		706,164	706,164	705,226	705,226	0	938	0	938	0	706,164	0	0	0	6,020	05/25/2053	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		09/25/2023	PAID ON PRINCIPAL		18,366	18,366	18,208	17,996	0	370	0	370	0	18,366	0	0	0	369	06/25/2049	1.A
31418E-J7-6	FNMA PASS TH #MA4785 5.000		09/25/2023	PAID ON PRINCIPAL		106,511	106,511	103,790	103,790	0	2,721	0	2,721	0	106,511	0	0	0	725	10/25/2052	1.A
31418E-KV-1	FNMA PASS TH #MA4807 5.500		09/25/2023	PAID ON PRINCIPAL		197,969	197,969	199,299	199,299	0	(1,330)	0	(1,330)	0	197,969	0	0	0	4,491	11/25/2052	1.A
31418E-VD-9	FNMA PASS TH #MA5111 5.500		09/25/2023	PAID ON PRINCIPAL		494,087	494,087	496,210	496,210	0	(2,123)	0	(2,123)	0	494,087	0	0	0	2,265	08/25/2038	1.A
31371H-FM-5	FNMA PASS TH #252272 6.000		09/25/2023	PAID ON PRINCIPAL		6,005	6,005	5,949	5,965	0	39	0	39	0	6,005	0	0	0	240	01/25/2029	1.A
31371H-KR-8	FNMA PASS TH #252404 6.000		09/25/2023	PAID ON PRINCIPAL		82	82	81	81	0	1	0	1	0	82	0	0	0	3	03/25/2029	1.A
31371K-3A-7	FNMA PASS TH #254693 5.500		09/25/2023	PAID ON PRINCIPAL		4,512	4,512	4,503	4,502	0	10	0	10	0	4,512	0	0	0	164	04/25/2033	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		09/25/2023	MATURED		39	39	39	39	0	0	0	0	0	39	0	0	0	1	09/25/2023	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		08/25/2023	PAID ON PRINCIPAL		6,365	6,365	6,398	6,348	0	17	0	17	0	6,365	0	0	0	193	09/25/2023	1.A
31371L-DQ-9	FNMA PASS TH #254911 5.000		09/25/2023	PAID ON PRINCIPAL		2,658	2,658	2,653	2,649	0	9	0	9	0	2,658	0	0	0	85	10/25/2023	1.A
31371L-E3-9	FNMA PASS TH #254954 4.500		09/25/2023	PAID ON PRINCIPAL		7,807	7,807	7,574	7,769	0	38	0	38	0	7,807	0	0	0	224	10/25/2023	1.A
31371L-FY-0	FNMA PASS TH #254983 5.500		09/25/2023	PAID ON PRINCIPAL		226	226	225	225	0	0	0	0	0	226	0	0	0	8	12/25/2033	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500		09/25/2023	PAID ON PRINCIPAL		68,492	68,492	68,364	68,338	0	154	0	154	0	68,492	0	0	0	2,513	11/25/2033	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		09/25/2023	PAID ON PRINCIPAL		709	709	711	707	0	2	0	2	0	709	0	0	0	31	12/25/2027	1.A
31385W-2N-8	FNMA PASS TH #555281 6.000		09/25/2023	PAID ON PRINCIPAL		1,234	1,234	1,266	1,278	0	(44)	0	(44)	0	1,234	0	0	0	50	03/25/2033	1.A
31385X-F9-3	FNMA PASS TH #555592 5.500		09/25/2023	PAID ON PRINCIPAL		2,741	2,741	2,736	2,736	0	6	0	6	0	2,741	0	0	0	101	07/25/2033	1.A
31401W-AP-4	FNMA PASS TH #720114 5.500		09/25/2023	PAID ON PRINCIPAL		5,169	5,169	5,159	5,158	0	11	0	11	0	5,169	0	0	0	175	07/25/2033	1.A
31401X-UH-8	FNMA PASS TH #721584 5.500		09/25/2023	PAID ON PRINCIPAL		4,944	4,944	4,935	4,935	0	9	0	9	0	4,944	0	0	0	181	07/25/2033	1.A
31401Y-FH-3	FNMA PASS TH #722068 5.500		09/25/2023	PAID ON PRINCIPAL		3,409	3,409	3,403	3,402	0	7	0	7	0	3,409	0	0	0	124	07/25/2033	1.A
31401Y-LS-2	FNMA PASS TH #722237 5.500		09/25/2023	PAID ON PRINCIPAL		1,896	1,896	1,892	1,892	0	4	0	4	0	1,896	0	0	0	70	07/25/2033	1.A
31402B-FR-0	FNMA PASS TH #723876 5.500		09/25/2023	PAID ON PRINCIPAL		1,391	1,391	1,388	1,389	0	2	0	2	0	1,391	0	0	0	51	07/25/2033	1.A
31402D-C4-0	FNMA PASS TH #725591 5.000		09/25/2023	PAID ON PRINCIPAL		6,248	6,248	6,003	6,042	0	205	0	205	0	6,248	0	0	0	210	07/25/2034	1.A
31402G-PK-3	FNMA PASS TH #728626 4.500		09/25/2023	PAID ON PRINCIPAL		486	486	438	451	0	34	0	34	0	486	0	0	0	15	08/25/2033	1.A
31402H-VV-0	FNMA PASS TH #729728 5.500		09/25/2023	PAID ON PRINCIPAL		3,674	3,674	3,667	3,665	0	8	0	8	0	3,674	0	0	0	135	07/25/2033	1.A
31402J-RE-9	FNMA PASS TH #730485 4.500		09/25/2023	PAID ON PRINCIPAL		1,379	1,379	1,263	1,296	0	83	0	83	0	1,379	0	0	0	41	08/25/2033	1.A
31402J-4W-4	FNMA PASS TH #730837 5.500		09/25/2023	PAID ON PRINCIPAL		2,243	2,243	2,239	2,238	0	5	0	5	0	2,243	0	0	0	82	07/25/2033	1.A
31402V-UR-9	FNMA PASS TH #739592 5.500		09/25/2023	PAID ON PRINCIPAL		245	245	245	245	0	0	0	0	0	245	0	0	0	9	09/25/2033	1.A
31402W-NN-4	FNMA PASS TH #740297 5.500		09/25/2023	PAID ON PRINCIPAL		12,929	12,929	12,904	12,900	0	28	0	28	0	12,929	0	0	0	474	10/25/2033	1.A
31403C-WE-7	FNMA PASS TH #745045 4.500		09/25/2023	PAID ON PRINCIPAL		35,155	35,155	32,936	33,330	0	1,825	0	1,825	0	35,155	0	0	0	1,084	12/25/2034	1.A
31404J-MA-0	FNMA PASS TH #769953 5.000		09/25/2023	PAID ON PRINCIPAL		281	281	280	280	0	0	0	0	0	281	0	0	0	9	03/25/2034	1.A
31404Y-YE-6	FNMA PASS TH #782909 5.000		09/25/2023	PAID ON PRINCIPAL		1,892	1,892	1,816	1,828	0	64	0	64	0	1,892	0	0	0	63	06/25/2034	1.A
31406V-2P-0	FNMA PASS TH #821682 5.000		09/25/2023	PAID ON PRINCIPAL		5,888	5,888	5,835	5,838	0	50	0	50	0	5,888	0	0	0	196	06/25/2035	1.A
31410F-V3-6	FNMA PASS TH #888134 5.000		09/25/2023	PAID ON PRINCIPAL		56,855	56,855	54,870	54,604	0	2,251	0	2,251	0	56,855	0	0	0	1,987	02/25/2037	1.A
31410K-PV-0	FNMA PASS TH #889736 5.000		09/25/2023	PAID ON PRINCIPAL		8,104	8,104	7,624	7,637	0	467	0	467	0	8,104	0	0	0	272	12/25/2033	1.A
31359H-WH-3	FNR 1994-79 Z CMO 7.000		09/25/2023	PAID ON PRINCIPAL		1,711	1,711	1,757	1,712	0	(2)	0	(2)	0	1,711	0	0	0	80	04/25/2024	1.A
31393T-Z8-2	FNR 2003-106 C CMO 4.500		09/25/2023	PAID ON PRINCIPAL		9,141	9,141	8,655	9,094	0	47	0	47	0	9,141	0	0	0	258	11/25/2023	1.A
31393U-TY-9	FNR 2003-134 ZA CMO 5.000		09/25/2023	PAID ON PRINCIPAL		109,262	109,262	99,036	108,631	0	631	0	631	0	109,262	0	0	0	3,482	12/25/2023	1.A
31393U-Z6-3	FNR 2004-1 DY CMO 4.500		09/25/2023	PAID ON PRINCIPAL		23,006	23,006	21,475	22,872	0	134	0	134	0	23,006	0	0	0	666	02/25/2024	1.A
31393X-PG-6	FNR 2004-16 LB CMO 4.500		09/25/2023	PAID ON PRINCIPAL		32,547	32,547	30,717	32,368	0	179	0	179	0	32,547	0	0	0	953	04/25/2024	1.A
3136A8-4G-2	FNR 2012-112 DA CMO 3.000		09/25/2023	PAID ON PRINCIPAL		140,405	140,405	139,472	139,298	0	1,107	0	1,107	0	140,405	0	0	0	2,936	10/25/2042	1.A
3136AT-4R-2	FNR 2016-71 QM CMO 3.000		09/25/2023	PAID ON PRINCIPAL		16,963	16,963	16,733	16,562	0	401	0	401	0	16,963	0	0	0	341	10/25/2046	1.A
3136AQ-5Y-2	FNR 2016-9 D CMO 3.000		09/25/2023	PAID ON PRINCIPAL		80,098	80,098	79,370	79,269	0	829	0	829	0	80,098	0	0	0	1,599	03/25/2046	1.A
3136B4-6P-8	FNR 2019-33 CMO 2.500		09/25/2023	PAID ON PRINCIPAL		148,494	148,494	148,076	148,041	0	453	0	453	0	148,494	0	0	0	2,479	12/25/2048	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
..3136B7-DH-1	FNR 2019-64 A CMO	2.500		09/25/2023	PAID ON PRINCIPAL		84,762	84,762	85,928	86,372	0	(1,609)	0	(1,609)	0	84,762	0	0	0	1,385	08/25/2051	1.A
..3136B7-ZR-5	FNR 2019-69 JA CMO	2.500		09/25/2023	PAID ON PRINCIPAL		157,652	157,652	156,864	156,510	0	1,142	0	1,142	0	157,652	0	0	0	2,604	12/25/2049	1.A
..3136B7-VD-0	FNR 2019-74 C CMO	2.500		09/25/2023	PAID ON PRINCIPAL		105,710	105,710	104,946	104,631	0	1,079	0	1,079	0	105,710	0	0	0	1,742	12/25/2049	1.A
..3136BP-WJ-6	FNR 2023-7 CA	5.000		09/25/2023	PAID ON PRINCIPAL		714,433	714,433	709,130	709,130	0	5,302	0	5,302	0	714,433	0	0	0	17,498	08/25/2045	1.A
..31393R-GG-9	FSPC T-56 A5 CMO	5.231		09/25/2023	PAID ON PRINCIPAL		75,447	75,447	73,349	73,782	0	1,666	0	1,666	0	75,447	0	0	0	2,652	05/25/2043	1.A
..3137G1-AA-5	FWLS 2015-SC01 1A CMO	3.500		09/25/2023	PAID ON PRINCIPAL		9,576	9,576	9,734	9,558	0	18	0	18	0	9,576	0	0	0	228	05/25/2045	1.A
..3137G1-AL-1	FWLS 2015-SC02 2A CMO	3.500		09/25/2023	PAID ON PRINCIPAL		39,631	39,631	40,132	39,552	0	79	0	79	0	39,631	0	0	0	988	09/25/2045	1.A
..3137G1-AV-9	FWLS 2016-SC01 1A CMO	3.000		09/25/2023	PAID ON PRINCIPAL		4,422	4,422	4,494	4,484	0	(62)	0	(62)	0	4,422	0	0	0	89	07/25/2046	1.A
..3137G1-AW-7	FWLS 2016-SC01 2A CMO	3.500		09/25/2023	PAID ON PRINCIPAL		2,805	2,805	2,880	2,934	0	(130)	0	(130)	0	2,805	0	0	0	66	07/25/2046	1.A
..3137G1-BK-2	FWLS 2017-SC01 1A CMO	3.000		09/25/2023	PAID ON PRINCIPAL		115,175	115,175	111,197	108,951	0	6,224	0	6,224	0	115,175	0	0	0	2,262	12/25/2046	1.A
..3137G1-BL-0	FWLS 2017-SC01 2A CMO	3.500		09/25/2023	PAID ON PRINCIPAL		84,739	84,739	84,468	84,455	0	284	0	284	0	84,739	0	0	0	1,976	12/25/2046	1.A
..35563P-BE-8	SCRT 2017-2 HT CMO	3.000		09/25/2023	PAID ON PRINCIPAL		27,151	27,151	26,734	27,037	0	115	0	115	0	27,151	0	0	0	544	08/25/2056	1.A
..35563P-DD-8	SCRT 2017-4 HT CMO	3.250		09/25/2023	PAID ON PRINCIPAL		89,410	89,410	89,183	89,942	0	(532)	0	(532)	0	89,410	0	0	0	1,925	06/25/2057	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues							328,166,446	321,005,870	335,889,482	327,678,620	1,649	(824,314)	0	(822,665)	0	326,855,954	0	756,149	756,149	6,438,440	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
..025816-BW-8	AMERICAN EXPRESS	3.700		07/03/2023	REDEEMED		4,000,000	4,000,000	3,995,840	3,999,369	0	364	0	364	0	3,999,733	0	267	267	135,667	08/03/2023	1.F FE
..031162-CH-1	AMGEN INC	2.250		08/19/2023	MATURED		1,000,000	1,000,000	997,490	999,744	0	256	0	256	0	1,000,000	0	0	0	22,500	08/19/2023	2.A FE
..053332-AP-7	AUTOZONE INC	3.125		07/15/2023	MATURED		550,000	550,000	539,473	549,182	0	818	0	818	0	550,000	0	0	0	17,188	07/15/2023	2.B 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
..05565E-AM-7	BMW US CAPITAL LLC (14	2.250	C	09/15/2023	MATURED		1,000,000	1,000,000	996,910	999,650	0	350	0	350	0	1,000,000	0	0	0	22,500	09/15/2023	1.F FE
..200340-AS-6	COMERICA INC	3.700		07/31/2023	MATURED		5,000,000	5,000,000	4,999,550	4,999,825	0	175	0	175	0	5,000,000	0	0	0	185,000	07/31/2023	2.A FE
..210518-CV-6	CONSUMERS ENERGY COMPA	3.375		08/15/2023	MATURED		2,500,000	2,500,000	2,521,528	2,502,440	0	(2,440)	0	(2,440)	0	2,500,000	0	0	0	84,375	08/15/2023	1.F FE
..126650-BP-4	CVS LEASE PASS THRU CE	6.036		09/10/2023	REDEEMED		70,194	70,194	75,550	73,072	0	(2,878)	0	(2,878)	0	70,194	0	0	0	2,826	12/10/2028	2.B FE
..126650-BQ-2	CVS LEASE PASS THRU CE	6.943		09/10/2023	REDEEMED		23,953	23,953	27,606	25,515	0	(1,562)	0	(1,562)	0	23,953	0	0	0	1,109	01/10/2030	2.B FE
..126650-BS-8	CVS LEASE PASS THRU CE	7.507		09/10/2023	REDEEMED		61,919	61,919	61,919	61,919	0	0	0	0	0	61,919	0	0	0	3,100	01/10/2032	2.B FE
..126650-BV-1	CVS LEASE PASS THRU CE	5.773		09/10/2023	REDEEMED		79,778	79,778	82,717	81,463	0	(1,685)	0	(1,685)	0	79,778	0	0	0	3,072	01/10/2033	2.B
..126650-BY-5	CVS LEASE PASS THRU CE	5.926		09/10/2023	REDEEMED		69,021	69,021	70,947	70,234	0	(1,213)	0	(1,213)	0	69,021	0	0	0	2,728	01/10/2034	2.B FE
..23331A-BH-1	DR HORTON INC	5.750		07/06/2023	REDEEMED		1,415,000	1,415,000	1,618,873	1,428,985	0	(13,985)	0	(13,985)	0	1,415,000	0	0	0	72,548	08/15/2023	2.A FE
..26444G-AC-7	DUKE ENERGY FLORIDA PR	2.538		09/01/2023	REDEEMED		341,737	341,737	342,012	341,891	0	(154)	0	(154)	0	341,737	0	0	0	8,673	09/01/2031	1.A FE
..26442E-AD-2	DUKE ENERGY OHIO	3.800		09/01/2023	MATURED		1,000,000	1,000,000	1,007,730	1,000,397	0	(397)	0	(397)	0	1,000,000	0	0	0	38,000	09/01/2023	1.F FE
..28414H-AE-3	ELANCO ANIMAL HEALTH I	6.022		08/07/2023	REDEEMED		4,500,000	4,500,000	4,500,000	4,455,000	45,000	0	0	45,000	0	4,500,000	0	0	0	249,557	08/28/2023	4.A FE
..37331N-AD-3	GEORGIA-PACIFIC CORP (	3.734		07/15/2023	MATURED		2,000,000	2,000,000	1,999,940	2,000,000	0	0	0	0	0	2,000,000	0	0	0	74,680	07/15/2023	1.G FE
..39121J-AH-3	GREAT RIVER ENERGY (14	4.478		07/01/2023	REDEEMED		438,000	438,000	438,000	438,002	0	(2)	0	(2)	0	438,000	0	0	0	19,614	07/01/2030	1.G FE
..459200-HP-9	IBM CORP	3.375		08/01/2023	MATURED		2,500,000	2,500,000	2,517,263	2,503,489	0	(3,489)	0	(3,489)	0	2,500,000	0	0	0	84,375	08/01/2023	1.G FE
..501044-CS-8	KROGER CO	3.850		08/01/2023	MATURED		1,000,000	1,000,000	1,004,560	1,000,203	0	(203)	0	(203)	0	1,000,000	0	0	0	38,500	08/01/2023	2.A FE
..505588-BJ-1	LACLEDE GAS CO	3.400		08/15/2023	MATURED		4,000,000	4,000,000	3,987,880	3,999,014	0	986	0	986	0	4,000,000	0	0	0	136,000	08/15/2023	1.F FE
..543859-AH-5	LORAL CORP	7.000		09/15/2023	MATURED		1,000,000	1,000,000	1,324,040	1,024,740	0	(24,740)	0	(24,740)	0	1,000,000	0	0	0	70,000	09/15/2023	1.G 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
..641062-AD-6	NESTLE HOLDINGS INC (1	3.350	C	09/24/2023	MATURED		4,000,000	4,000,000	4,085,928	4,015,787	0	(15,787)	0	(15,787)	0	4,000,000	0	0	0	134,000	09/24/2023	1.D FE
. 666807-BG-6	NORTHROP GRUMMAN CORP	3.250		08/01/2023	MATURED		5,700,000	5,700,000	5,702,885	5,703,119	0	(3,119)	0	(3,119)	0	5,700,000	0	0	0	185,250	08/01/2023	2.A FE
..68389X-AS-4	ORACLE CORP	3.625		07/15/2023	MATURED		1,000,000	1,000,000	990,980	999,412	0	588	0	588	0	1,000,000	0	0	0	36,250	07/15/2023	2.B FE
..717081-EN-9	PFIZER INC	3.200		09/15/2023	MATURED		500,000	500,000	521,676	503,830	0	(3,830)	0	(3,830)	0	500,000	0	0	0	16,000	09/15/2023	1.E FE
..69349L-AM-0	PNC BANK NA	3.800		07/25/2023	MATURED		2,000,000	2,000,000	1,994,400	1,999,581	0	419	0	419	0	2,000,000	0	0	0	76,000	07/25/2023	1.G FE
..741531-FA-0	PRICOA GLOBAL FUNDING	3.450		09/01/2023	MATURED		3,500,000	3,500,000	3,669,537	3,531,723	0	(31,723)	0	(31,723)	0	3,500,000	0	0	0	120,750	09/01/2023	1.D FE
..742718-EB-1	PROCTER & GAMBLE CO	3.100		08/15/2023	MATURED		4,500,000	4,500,000	4,496,461	4,501,990	0	(1,990)	0	(1,990)	0	4,500,000	0	0	0	139,500	08/15/2023	1.D FE
..771196-BN-1	ROCHE HOLDINGS INC (14	3.250	C	09/17/2023	MATURED		7,000,000	7,000,000	7,087,180	7,015,396	0	(15,396)	0	(15,396)	0	7,000,000	0	0	0	227,500	09/17/2023	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..797440-BR-4	SAN DIEGO G & E 3.600		09/01/2023	MATURED		2,500,000	2,500,000	2,568,414	2,508,593	0	(8,593)	0	(8,593)	0	2,500,000	0	0	0	90,000	09/01/2023	1.F FE
..902494-BG-7	TYSON FOODS INC 3.900		09/28/2023	MATURED		3,000,000	3,000,000	2,995,830	2,999,185	0	815	0	815	0	3,000,000	0	0	0	117,000	09/28/2023	2.B FE
..90783V-AA-3	UNION PACIFIC PASS THR 5.082		07/02/2023	REDEEMED		215	215	215	215	0	0	0	0	0	215	0	0	0	11	01/02/2029	1.C FE
..90783X-AA-9	UNION PACIFIC PASS THR 6.176		07/02/2023	REDEEMED		3,451	3,451	3,451	3,451	0	0	0	0	0	3,451	0	0	0	213	01/02/2031	1.C FE
..960386-AH-3	WABTEC 4.375		08/15/2023	MATURED		2,000,000	2,000,000	2,002,850	2,000,066	0	(66)	0	(66)	0	2,000,000	0	0	0	87,500	08/15/2023	2.C FE
..89153U-AF-8	TOTAL CAPITAL CANADA I 2.750	D	07/15/2023	MATURED		6,000,000	6,000,000	5,846,490	5,982,187	0	17,813	0	17,813	0	6,000,000	0	0	0	165,000	07/15/2023	1.E FE
..046353-AR-9	ASTRAZENECA PLC 3.500	D	08/17/2023	MATURED		5,000,000	5,000,000	4,983,650	4,997,625	0	2,375	0	2,375	0	5,000,000	0	0	0	175,000	08/17/2023	1.G FE
..055451-AU-2	BHP BILLITON FINANCE U 3.850	D	09/30/2023	MATURED		2,000,000	2,000,000	2,057,820	2,007,164	0	(7,164)	0	(7,164)	0	2,000,000	0	0	0	38,500	09/30/2023	1.F 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
..40049J-BB-2	GRUPO TELEVISA SAB 4.625	D	08/07/2023	TENDERED 98.09		1,961,760	2,000,000	2,042,540	2,016,235	0	(3,299)	0	(3,299)	0	2,012,937	0	(51,177)	(51,177)	94,299	01/30/2026	2.A FE
..50247V-AA-7	LYB INTERNATIONAL FINA 4.000	D	07/15/2023	MATURED		1,132,000	1,132,000	1,124,150	1,131,473	0	527	0	527	0	1,132,000	0	0	0	45,280	07/15/2023	2.B FE
..780097-BD-2	NATWEST GROUP PLC 3.875	D	09/12/2023	MATURED		1,000,000	1,000,000	1,012,790	1,001,678	0	(1,678)	0	(1,678)	0	1,000,000	0	0	0	38,750	09/12/2023	2.A FE
..756250-AB-5	RECKITT BENCKISER TSY 3.625	D	09/21/2023	MATURED		3,492,000	3,492,000	3,543,849	3,494,972	0	(2,972)	0	(2,972)	0	3,492,000	0	0	0	126,585	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
..G77418-AA-8	SVF II FINCO (CAYMAN) 5.000	D	09/22/2023	REDEEMED		10,991,069	10,991,069	10,991,069	10,991,069	0	0	0	0	0	10,991,069	0	0	0	435,393	12/23/2023	1.F PL
..89365D-AB-9	TRANSDIGM UK HOLDINGS 6.875	D	09/17/2023	REDEEMED		1,017,190	1,000,000	992,400	976,514	19,675	694	0	20,369	0	996,883	0	20,307	20,307	57,674	05/15/2026	4.C FE
..00842A-AD-1	ABMT 2015-4 A4 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		58,902	58,902	58,754	58,601	0	301	0	301	0	58,902	0	0	0	1,304	06/25/2045	1.A
..00842V-AC-7	ABMT 2016-3 A3 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		18,701	18,701	19,215	18,994	0	(294)	0	(294)	0	18,701	0	0	0	435	08/25/2046	1.A
..004375-CE-9	ACCR 2004-4 A2C 6.434		09/25/2023	PAID ON PRINCIPAL		10,264	10,264	9,866	10,281	0	(18)	0	(18)	0	10,264	0	0	0	394	01/25/2035	1.A FM
..004375-CF-6	ACCR 2004-4 A2D 6.134		09/25/2023	PAID ON PRINCIPAL		69,701	69,701	59,376	69,751	0	(50)	0	(50)	0	69,701	0	0	0	2,565	01/25/2035	1.A FM
..007036-QM-1	ARMT 2005-8 4A21 CMO 4.623		07/25/2023	PAID ON PRINCIPAL		31,474	31,474	28,611	21,785	0	9,689	0	9,689	0	31,474	0	0	0	733	11/25/2035	1.D FM
..07386H-SW-2	BALTA 2005-4 22A2 CMO 4.094		09/25/2023	PAID ON PRINCIPAL		7,447	7,447	3,947	1,642	0	5,805	0	5,805	0	7,447	0	0	0	183	05/25/2035	1.D FM
..06050H-D3-9	BOAMS 2003-B 2A2 CMO 4.776		09/25/2023	PAID ON PRINCIPAL		231	231	223	224	0	7	0	7	0	231	0	0	0	7	03/25/2033	1.A FM
..05948X-BV-2	BOAMS 2003-D 2A4 CMO 5.354		09/25/2023	PAID ON PRINCIPAL		143	143	139	139	0	3	0	3	0	143	0	0	0	5	05/25/2033	1.A FM
..05949C-EL-6	BOAMS 2005-G 4A1 CMO 4.317		09/25/2023	PAID ON PRINCIPAL		2,147	2,147	2,000	1,967	0	180	0	180	0	2,147	0	0	0	55	08/25/2035	1.A FM
..05949C-KS-4	BOAMS 2005-J 2A3 CMO 3.896		09/25/2023	PAID ON PRINCIPAL		1,495	1,495	1,425	1,150	0	345	0	345	0	1,495	0	0	0	38	11/25/2035	1.D FM
..05949C-KS-4	BOAMS 2005-J 2A3 CMO 3.896		09/25/2023	WRITTEN OFF		0	7	7	6	0	0	0	0	0	6	0	(6)	(6)	0	11/25/2035	1.D FM
..05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2023	PAID ON PRINCIPAL		8,245	8,245	7,627	3,840	0	4,405	0	4,405	0	8,245	0	0	0	294	03/25/2037	1.D FM
..05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2023	WRITTEN OFF		0	1,770	1,637	824	0	(1)	0	(1)	0	824	0	(824)	(824)	71	03/25/2037	1.D FM
..07384M-F8-0	BSARM 2004-1 11A1 CMO 3.701		09/25/2023	PAID ON PRINCIPAL		8,053	8,053	6,588	6,085	0	1,968	0	1,968	0	8,053	0	0	0	192	04/25/2034	1.D FM
..07387A-FX-8	BSARM 2005-12 12A1 CMO 4.809		09/25/2023	PAID ON PRINCIPAL		37,023	37,023	22,954	12,742	0	24,281	0	24,281	0	37,023	0	0	0	1,110	02/25/2036	1.D FM
..07387A-FX-8	BSARM 2005-12 12A1 CMO 4.809		09/25/2023	RECOVERY OF PAR WRITE-OFF		0	(6,890)	(4,272)	(2,371)	0	335	0	335	0	(2,036)	0	2,036	2,036	0	02/25/2036	1.D FM
..07387A-FX-8	BSARM 2005-12 12A1 CMO 4.809		07/25/2023	WRITTEN OFF		0	36	22	12	0	(1)	0	(1)	0	11	0	(11)	(11)	1	02/25/2036	1.D FM
..07401C-AV-5	BSARM 2007-4 22A1 CMO 4.068		09/25/2023	PAID ON PRINCIPAL		8,351	8,351	6,013	3,608	0	4,742	0	4,742	0	8,351	0	0	0	215	06/25/2047	1.D FM
..07401C-AV-5	BSARM 2007-4 22A1 CMO 4.068		09/25/2023	WRITTEN OFF		0	611	440	264	0	(3)	0	(3)	0	261	0	(261)	(261)	16	06/25/2047	1.D FM
..16162W-QJ-1	CHASE 2005-A2 3A2 CMO 3.928		09/25/2023	PAID ON PRINCIPAL		33,766	33,766	28,936	16,371	0	17,395	0	17,395	0	33,766	0	0	0	1,028	01/25/2036	1.D FM
..16162W-QJ-1	CHASE 2005-A2 3A2 CMO 3.928		09/25/2023	RECOVERY OF PAR WRITE-OFF		0	(1,426)	(1,222)	(691)	0	90	0	90	0	(601)	0	601	601	0	01/25/2036	1.D FM
..17321L-AA-7	CMLTI 2013-J1 A1 CMO (3.500		09/25/2023	PAID ON PRINCIPAL		48,683	48,683	49,474	48,815	0	(132)	0	(132)	0	48,683	0	0	0	1,129	10/25/2043	1.A
..17330B-AX-8	CMLTI 2021-J3 A3A CMO 2.500		09/25/2023	PAID ON PRINCIPAL		329,593	329,593	333,816	333,902	0	(4,308)	0	(4,308)	0	329,593	0	0	0	5,263	09/25/2051	1.A
..17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000		09/25/2023	PAID ON PRINCIPAL		42,538	42,538	38,811	27,052	0	15,486	0	15,486	0	42,538	0	0	0	1,701	06/25/2036	1.D FM
..17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000		08/25/2023	WRITTEN OFF		0	765	698	487	0	(12)	0	(12)	0	474	0	(474)	(474)	31	06/25/2036	1.D FM
..17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		09/25/2023	PAID ON PRINCIPAL		232	232	207	22	0	209	0	209	0	232	0	0	0	9	06/25/2037	1.D FM
..17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		09/25/2023	WRITTEN OFF		0	97	87	9	0	(1)	0	(1)	0	9	0	(9)	(9)	4	06/25/2037	1.D FM
..17312D-AA-6	CMSI 2007-8 1A1 CMO 6.000		09/25/2023	PAID ON PRINCIPAL		25,802	25,802	17,287	11,602	0	14,200	0	14,200	0	25,802	0	0	0	1,046	09/25/2037	1.A FM
..12628K-AA-0	CSAB 2006-3 A1A CMO 6.000		09/25/2023	PAID ON PRINCIPAL		3,348	3,348	2,317	244	0	3,104	0	3,104	0	3,348	0	0	0	26	11/25/2036	1.D FM
..22540V-6Q-0	CSFB 2002-19 2M1 CMO 7.000		09/25/2023	PAID ON PRINCIPAL		1,817	1,817	1,350	458	0	1,359	0	1,359	0	1,817	0	0	0	166	06/25/2032	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..225410-4A-7	CSFB 2003-29 4A1 CMO 6.000		09/25/2023	PAID ON PRINCIPAL		2,349	2,349	2,436	2,342	0	7	0	7	0	2,349	0	0	0	95	12/25/2033	1.A FM
..225458-G2-8	CSFB 2005-7 3A1 CMO 5.000		08/25/2023	PAID ON PRINCIPAL		368	368	317	0	0	368	0	368	0	368	0	0	0	12	08/25/2020	1.A FM
..225458-G2-8	CSFB 2005-7 3A1 CMO 5.000		08/25/2023	WRITTEN OFF		0	53	45	0	0	0	0	0	0	0	0	0	0	2	08/25/2020	1.A FM
..225458-G3-6	CSFB 2005-7 4A1 CMO 5.000		09/25/2023	PAID ON PRINCIPAL		517	517	306	267	0	250	0	250	0	517	0	0	0	18	08/25/2020	1.D FM
..12647M-BW-4	CSMC 2013-6 2A3 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		6,136	6,136	6,024	5,994	0	142	0	142	0	6,136	0	0	0	144	08/25/2043	1.A
..12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		82,656	82,656	81,468	81,524	0	1,132	0	1,132	0	82,656	0	0	0	2,002	08/25/2043	1.A
..12649X-AQ-2	CSMC 2015-3 A9 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		15,307	15,307	15,536	15,277	0	30	0	30	0	15,307	0	0	0	387	03/25/2045	1.A
..12594X-AA-2	CSMC 2017-HL1 A1 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		27,956	27,956	28,510	28,139	0	(184)	0	(184)	0	27,956	0	0	0	652	06/25/2047	1.A
..12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		09/25/2023	PAID ON PRINCIPAL		4,399	4,399	3,856	1,209	0	3,191	0	3,191	0	4,399	0	0	0	161	09/25/2035	1.D FM
..126694-PG-7	CWHL 2005-28 A2 CMO 5.500		09/25/2023	PAID ON PRINCIPAL		3,319	3,319	3,300	956	0	2,363	0	2,363	0	3,319	0	0	0	108	12/25/2035	1.D FM
..126694-PG-7	CWHL 2005-28 A2 CMO 5.500		08/25/2023	RECOVERY OF PAR WRITE-OFF		0	(12)	(12)	(4)	0	0	0	0	0	(3)	0	3	3	0	12/25/2035	1.D FM
..126694-PG-7	CWHL 2005-28 A2 CMO 5.500		09/25/2023	WRITTEN OFF		0	5,144	5,114	1,481	0	(165)	0	(165)	0	1,317	0	(1,317)	(1,317)	165	12/25/2035	1.D FM
..12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		09/25/2023	WRITTEN OFF		0	1	1	0	0	0	0	0	0	0	0	0	0	0	12/25/2036	1.D FM
..126671-PV-2	CWL 2002-S1 A5 6.460		09/25/2023	PAID ON PRINCIPAL		73	73	76	72	0	0	0	0	0	73	0	0	0	3	05/25/2032	5.B GI
..126671-RX-6	CWL 2002-S3 M1 4.800		07/25/2023	PAID ON PRINCIPAL		3	3	2	1	0	2	0	2	0	3	0	0	0	0	05/25/2032	1.D FM
..126671-RX-6	CWL 2002-S3 M1 4.800		09/25/2023	WRITTEN OFF		0	1,173	1,077	325	0	0	0	0	0	325	0	(325)	(325)	0	05/25/2032	1.D FM
..126673-TD-4	CWL 2004-S1 A3 5.115		09/25/2023	PAID ON PRINCIPAL		3,836	3,836	3,490	3,592	0	244	0	244	0	3,836	0	0	0	139	02/25/2035	1.A FM
..29977K-AA-1	EVER 2013-2 A CMO 3.000		09/25/2023	PAID ON PRINCIPAL		75,401	75,401	74,787	75,013	0	388	0	388	0	75,401	0	0	0	1,488	06/25/2043	1.A
..33852J-AA-6	FSMT 2021-7 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		72,863	72,863	73,945	73,960	0	(1,097)	0	(1,097)	0	72,863	0	0	0	1,211	08/25/2051	1.A
..33852J-AE-8	FSMT 2021-7 A5 2.500		09/25/2023	PAID ON PRINCIPAL		266,021	266,021	227,708	227,708	0	38,313	0	38,313	0	266,021	0	0	0	1,650	08/25/2051	1.A
..36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		08/25/2023	PAID ON PRINCIPAL		1,141	1,141	823	170	0	971	0	971	0	1,141	0	0	0	43	04/25/2036	1.D FM
..36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		08/25/2023	WRITTEN OFF		0	263	190	39	0	(1)	0	(1)	0	38	0	(38)	(38)	9	04/25/2036	1.D FM
..36228F-YS-9	GSAMP 2003-SEA2 A1 (AM 4.421		09/25/2023	PAID ON PRINCIPAL		27,519	27,519	23,804	24,994	0	2,525	0	2,525	0	27,519	0	0	0	895	07/25/2033	1.A FM
..36242D-HQ-9	GSAMP 2004-AHL M1 6.409		09/25/2023	PAID ON PRINCIPAL		39,179	39,179	29,801	35,111	0	4,069	0	4,069	0	39,179	0	0	0	1,055	08/25/2034	1.A FM
..36263V-AB-3	GSMBS 2021-PJ11 A2 (14 2.500		09/25/2023	PAID ON PRINCIPAL		88,843	88,843	76,801	76,880	0	11,963	0	11,963	0	88,843	0	0	0	1,499	04/25/2052	1.A
..36264P-AH-2	GSMBS 2021-PJ4 A8 (144 2.500		09/25/2023	PAID ON PRINCIPAL		91,558	91,558	89,813	89,879	0	1,679	0	1,679	0	91,558	0	0	0	1,481	09/25/2051	1.A
..36261H-AB-6	GSMBS 2021-PJ5 A2 (144 2.500		09/25/2023	PAID ON PRINCIPAL		32,804	32,804	33,255	33,260	0	(456)	0	(456)	0	32,804	0	0	0	531	10/25/2051	1.A
..36262L-AB-6	GSMBS 2021-PJ6 A2 (144 2.500		09/25/2023	PAID ON PRINCIPAL		20,832	20,832	17,785	17,833	0	2,999	0	2,999	0	20,832	0	0	0	338	11/25/2051	1.A
..36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		09/25/2023	PAID ON PRINCIPAL		92,439	92,439	87,821	87,914	0	4,525	0	4,525	0	92,439	0	0	0	1,495	01/25/2052	1.A
..36262W-AB-2	GSMBS 2021-PJ8 A2 (144 2.500		09/25/2023	PAID ON PRINCIPAL		146,421	146,421	149,006	148,993	0	(2,572)	0	(2,572)	0	146,421	0	0	0	2,388	01/25/2052	1.A
..362924-BK-7	GSMBS 2022-PJ3 A24 (14 3.000		09/25/2023	PAID ON PRINCIPAL		226,760	226,760	222,650	222,742	0	4,018	0	4,018	0	226,760	0	0	0	4,532	08/25/2052	1.A
..362924-AJ-1	GSMBS 2022-PJ3 A6 (144 3.000		09/25/2023	PAID ON PRINCIPAL		531,469	531,469	511,705	511,874	0	19,595	0	19,595	0	531,469	0	0	0	10,621	08/25/2052	1.A
..36270F-AD-5	GSMBS 2023-PJ3 A3 (144 5.000		09/25/2023	PAID ON PRINCIPAL		317,692	317,692	304,885	304,885	0	12,807	0	12,807	0	317,692	0	0	0	4,148	10/27/2053	1.A FE
..466247-LU-5	JPMMT 2005-A1 4A1 CMO 5.941		09/25/2023	PAID ON PRINCIPAL		19,395	19,395	19,372	19,313	0	81	0	81	0	19,395	0	0	0	593	02/25/2035	1.A FM
..466247-YK-3	JPMMT 2005-A8 1A3 CMO 4.336		09/25/2023	PAID ON PRINCIPAL		16,788	16,788	15,511	11,165	0	5,623	0	5,623	0	16,788	0	0	0	451	11/25/2035	1.D FM
..46629C-AK-3	JPMMT 2006-A5 3A4 CMO 4.516		09/25/2023	PAID ON PRINCIPAL		15,031	15,031	10,684	6,011	0	9,020	0	9,020	0	15,031	0	0	0	363	08/25/2036	1.D FM
..46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.941		09/25/2023	PAID ON PRINCIPAL		7,749	7,749	6,542	2,683	0	5,066	0	5,066	0	7,749	0	0	0	217	01/25/2037	1.D FM
..46630P-AZ-8	JPMMT 2007-A2 4A1M CMO 3.868		09/25/2023	PAID ON PRINCIPAL		6,391	6,391	6,238	2,613	0	3,778	0	3,778	0	6,391	0	0	0	175	04/25/2037	1.D FM
..46644V-BK-1	JPMMT 2015-4 2A3 CMO (3.000		09/25/2023	PAID ON PRINCIPAL		30,534	30,534	30,472	30,473	0	61	0	61	0	30,534	0	0	0	610	06/25/2045	1.A
..46646B-AC-2	JPMMT 2016-1 A3 CMO (1 3.500		09/25/2023	PAID ON PRINCIPAL		5,116	5,116	5,245	5,211	0	(95)	0	(95)	0	5,116	0	0	0	119	05/25/2046	1.A
..46648C-AB-0	JPMMT 2017-1 A2 CMO (1 3.500		09/25/2023	PAID ON PRINCIPAL		49,109	49,109	49,431	49,281	0	(172)	0	(172)	0	49,109	0	0	0	1,119	01/25/2047	1.A
..46648H-AC-7	JPMMT 2017-2 A3 CMO (1 3.500		09/25/2023	PAID ON PRINCIPAL		9,149	9,149	9,307	9,308	0	(159)	0	(159)	0	9,149	0	0	0	223	05/25/2047	1.A
..46647S-AE-0	JPMMT 2017-3 1A3 CMO (3.500		09/25/2023	PAID ON PRINCIPAL		51,137	51,137	52,203	51,601	0	(464)	0	(464)	0	51,137	0	0	0	1,196	08/25/2047	1.A
..46649H-AC-6	JPMMT 2017-6 A3 CMO (1 3.500		09/25/2023	PAID ON PRINCIPAL		80,757	80,757	81,861	81,609	0	(852)	0	(852)	0	80,757	0	0	0	2,025	12/25/2048	1.A
..46654A-AC-3	JPMMT 2021-10 A3 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		155,820	155,820	159,095	159,064	0	(3,243)	0	(3,243)	0	155,820	0	0	0	2,536	12/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
46654A-AF-6	JPMMT 2021-10 A4 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		73,721	73,721	67,317	67,464	0	6,257	0	6,257	0	73,721	0	0	0	1,200	12/25/2051	1.A
46592W-AC-0	JPMMT 2021-12 A3 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		257,320	257,320	259,410	259,488	0	(2,168)	0	(2,168)	0	257,320	0	0	0	4,173	02/25/2052	1.A
46592X-AF-1	JPMMT 2021-13 A4 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		101,489	101,489	87,597	87,737	0	13,752	0	13,752	0	101,489	0	0	0	1,711	04/25/2052	1.A
46592N-AF-3	JPMMT 2021-7 A4 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		186,947	186,947	161,964	161,964	0	24,982	0	24,982	0	186,947	0	0	0	699	11/25/2051	1.A
46654W-AC-5	JPMMT 2022-1 A2 CMO (1 3.000		09/25/2023	PAID ON PRINCIPAL		166,043	166,043	163,630	163,688	0	2,355	0	2,355	0	166,043	0	0	0	3,227	07/25/2052	1.A
46655V-AC-6	JPMMT 2022-8 A3 CMO (1 4.000		09/25/2023	PAID ON PRINCIPAL		138,620	138,620	134,050	134,197	0	4,423	0	4,423	0	138,620	0	0	0	3,787	01/25/2053	1.A
61772L-AJ-0	MSRM 2021-2 A3 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		70,781	70,781	71,754	71,797	0	(1,017)	0	(1,017)	0	70,781	0	0	0	1,158	05/25/2051	1.A
67400A-AC-6	OAKS 2015-2 A3 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		4,996	4,996	5,006	4,988	0	8	0	8	0	4,996	0	0	0	124	10/25/2045	1.A
67647V-AD-1	OCMT 2021-3 A4 2.500		09/25/2023	PAID ON PRINCIPAL		248,847	248,847	214,222	214,222	0	34,625	0	34,625	0	248,847	0	0	0	1,107	06/25/2051	1.A
67647E-AD-9	OCMT 2021-5 A4 2.500		09/25/2023	PAID ON PRINCIPAL		181,836	181,836	156,194	156,194	0	25,642	0	25,642	0	181,836	0	0	0	698	10/25/2051	1.A
74160M-JZ-6	PRIME 2005-4 1A3 CMO 5.000		09/25/2023	PAID ON PRINCIPAL		182	182	181	181	0	1	0	1	0	182	0	0	0	6	01/25/2055	1.A FM
74160M-KC-5	PRIME 2005-4 1A6 CMO 5.250		09/25/2023	PAID ON PRINCIPAL		622	622	623	620	0	2	0	2	0	622	0	0	0	22	01/25/2055	1.A FM
693650-AL-7	PSMC 2021-1 A11 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		226,205	226,205	195,049	195,049	0	31,156	0	31,156	0	226,205	0	0	0	1,043	03/25/2051	1.A
69376C-AC-8	PSMC 2021-2 A3 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		200,164	200,164	170,511	171,188	0	28,976	0	28,976	0	200,164	0	0	0	3,327	05/25/2051	1.A
69376D-AA-0	PSMC 2021-3 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		320,526	320,526	324,733	324,614	0	(4,088)	0	(4,088)	0	320,526	0	0	0	5,263	08/25/2051	1.A
69376D-AC-6	PSMC 2021-3 A3 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		155,989	155,989	143,998	144,600	0	11,389	0	11,389	0	155,989	0	0	0	2,562	08/25/2051	1.A
45660N-PZ-2	RAST 2003-A5 A1 CMO 5.500		09/25/2023	PAID ON PRINCIPAL		16,335	16,335	15,511	13,882	0	2,453	0	2,453	0	16,335	0	0	0	602	06/25/2033	1.A FM
749389-AA-0	ROCT 2020-1 A1 CMO (14 3.000		09/25/2023	PAID ON PRINCIPAL		20,976	20,976	21,208	21,304	0	(329)	0	(329)	0	20,976	0	0	0	422	02/25/2050	1.A
74936R-AA-2	ROCT 2021-2 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		59,538	59,538	60,217	60,213	0	(675)	0	(675)	0	59,538	0	0	0	1,020	06/25/2051	1.A
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2023	PAID ON PRINCIPAL		1,516	1,516	1,352	871	0	645	0	645	0	1,516	0	0	0	60	07/25/2036	1.D FM
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2023	WRITTEN OFF		0	1,464	1,305	842	0	(50)	0	(50)	0	791	0	(791)	(791)	59	07/25/2036	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		08/25/2023	PAID ON PRINCIPAL		30,312	30,312	28,749	14,158	0	16,154	0	16,154	0	30,312	0	0	0	1,141	01/25/2037	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2023	WRITTEN OFF		0	3,531	3,349	1,649	0	(83)	0	(83)	0	1,566	0	(1,566)	(1,566)	133	01/25/2037	1.D FM
82280R-AA-7	SCOT 2017-1 A1 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		63,910	63,910	63,890	63,837	0	73	0	73	0	63,910	0	0	0	1,410	04/25/2047	1.A
82281F-AA-2	SCOT 2017-2 A1 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		4,512	4,512	4,605	4,512	0	(1)	0	(1)	0	4,512	0	0	0	105	10/25/2047	1.A
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		09/25/2023	PAID ON PRINCIPAL		11,972	11,972	11,856	11,766	0	206	0	206	0	11,972	0	0	0	240	05/25/2043	1.A
81745B-AB-1	SEMT 2013-6 A2 CMO 3.000		09/25/2023	PAID ON PRINCIPAL		80,840	80,840	82,160	81,327	0	(487)	0	(487)	0	80,840	0	0	0	1,564	05/25/2043	1.A
81745C-AB-9	SEMT 2013-7 A2 CMO 3.000		09/25/2023	PAID ON PRINCIPAL		54,016	54,016	52,810	52,579	0	1,437	0	1,437	0	54,016	0	0	0	1,080	06/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 CMO 3.500		09/25/2023	PAID ON PRINCIPAL		215,276	215,276	212,182	212,250	0	3,026	0	3,026	0	215,276	0	0	0	5,107	07/25/2043	1.A
81745N-AR-0	SEMT 2014-1 2A5 CMO (1 4.000		09/25/2023	PAID ON PRINCIPAL		15,630	15,630	15,832	15,592	0	38	0	38	0	15,630	0	0	0	418	04/25/2044	1.A
81745L-AF-0	SEMT 2014-4 A6 CMO (14 3.500		08/25/2023	PAID ON PRINCIPAL		14,943	14,943	15,044	14,920	0	23	0	23	0	14,943	0	0	0	345	11/25/2044	1.A
81746L-AA-0	SEMT 2015-3 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		2,953	2,953	2,965	2,951	0	1	0	1	0	2,953	0	0	0	69	07/25/2045	1.A
81746M-AA-8	SEMT 2015-4 A1 CMO (14 3.000		09/25/2023	PAID ON PRINCIPAL		25,815	25,815	26,166	25,860	0	(45)	0	(45)	0	25,815	0	0	0	502	11/25/2030	1.A
81746K-AA-2	SEMT 2017-2 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		40,226	40,226	40,559	40,396	0	(170)	0	(170)	0	40,226	0	0	0	850	02/25/2047	1.A
81746X-AA-4	SEMT 2017-3 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		39,303	39,303	39,052	39,076	0	228	0	228	0	39,303	0	0	0	917	04/25/2047	1.A
81745X-AA-5	SEMT 2017-4 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		52,116	52,116	53,297	52,331	0	(215)	0	(215)	0	52,116	0	0	0	1,342	07/25/2047	1.A
81746F-AA-3	SEMT 2017-6 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		25,974	25,974	26,510	26,331	0	(357)	0	(357)	0	25,974	0	0	0	663	09/25/2047	1.A
81746V-AA-8	SEMT 2018-3 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		71,326	71,326	70,468	70,025	0	1,302	0	1,302	0	71,326	0	0	0	1,826	03/25/2048	1.A
81748W-AA-4	SEMT 2021-4 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		210,906	210,906	214,662	214,406	0	(3,500)	0	(3,500)	0	210,906	0	0	0	3,458	06/25/2051	1.A
81748Y-AA-0	SEMT 2021-6 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		617,495	617,495	629,169	628,954	0	(11,459)	0	(11,459)	0	617,495	0	0	0	10,212	10/25/2051	1.A
81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		54,438	54,438	52,006	52,062	0	2,376	0	2,376	0	54,438	0	0	0	904	01/25/2052	1.A
81744K-AE-6	SEMT 2023-2 A5 CMO (14 4.500		09/25/2023	PAID ON PRINCIPAL		1,022,436	1,022,436	970,036	970,036	0	52,400	0	52,400	0	1,022,436	0	0	0	20,136	03/25/2053	1.A FE
78471K-AE-1	SFPMT 2016-1A 1A4 CMO 3.000		09/25/2023	PAID ON PRINCIPAL		6,448	6,448	6,151	6,046	0	402	0	402	0	6,448	0	0	0	129	11/25/2046	1.A
929227-ZC-3	WAMU 2002-AR18 A CMO 4.469		09/25/2023	PAID ON PRINCIPAL		162	162	148	153	0	10	0	10	0	162	0	0	0	5	01/25/2033	1.A FM
939336-PC-1	WAMU 2003-AR1 A6 CMO 4.014		09/25/2023	PAID ON PRINCIPAL		1,210	1,210	1,092	1,132	0	78	0	78	0	1,210	0	0	0	33	03/25/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.946		09/25/2023	PAID ON PRINCIPAL		8,438	8,438	5,200	2,878	0	5,560	0	5,560	0	8,438	0	0	0	216	10/25/2036	1.D FM
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.946		08/25/2023	RECOVERY OF PAR WRITE-OFF		0	(708)	(436)	(241)	0	3	0	3	0	(238)	0	238	238	0	10/25/2036	1.D FM
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.946		09/25/2023	WRITTEN OFF		0	77	47	26	0	0	0	0	0	26	0	(26)	(26)	2	10/25/2036	1.D FM
..95002K-AA-1	WFMBS 2020-1 A1 CMO (1 3.000		09/25/2023	PAID ON PRINCIPAL		44,172	44,172	44,697	45,330	0	(1,157)	0	(1,157)	0	44,172	0	0	0	844	12/25/2049	1.A
..97652R-AD-9	WIN 2014-3 A4 CMO (144 3.500		09/20/2023	PAID ON PRINCIPAL		1,505	1,505	1,512	1,502	0	3	0	3	0	1,505	0	0	0	35	11/20/2044	1.A
..97653B-AC-5	WIN 2015-A A3 CMO (144 3.500		09/20/2023	PAID ON PRINCIPAL		2,627	2,627	2,668	2,623	0	4	0	4	0	2,627	0	0	0	61	06/20/2045	1.A
..92977Y-BQ-3	WMLT 2005-B 3A1 CMO 5.621		09/20/2023	PAID ON PRINCIPAL		774	774	607	63	0	710	0	710	0	774	0	0	0	22	10/20/2035	1.A FM
..06540T-AB-6	BANK 2018-BN11 ASB 4.010		09/15/2023	PAID ON PRINCIPAL		139,341	139,341	143,518	140,889	0	(1,548)	0	(1,548)	0	139,341	0	0	0	3,714	03/15/2061	1.A
..06540A-AC-5	BANK 2019-BN20 A2 2.758		09/15/2023	PAID ON PRINCIPAL		30,575	30,575	31,341	31,154	0	(579)	0	(579)	0	30,575	0	0	0	562	09/15/2062	1.A
..08162P-AW-1	BMARK 2018-B1 A4 3.402		08/15/2023	PAID ON PRINCIPAL		95,444	95,444	97,040	96,085	0	(641)	0	(641)	0	95,444	0	0	0	2,165	01/15/2051	1.A
..173200-AA-7	CGCMT 2013-375P A (144 3.251		08/10/2023	PAID ON PRINCIPAL		59,809	59,809	61,602	59,836	0	(27)	0	(27)	0	59,809	0	0	0	1,296	05/10/2035	1.A
..12636M-AF-5	CSAIL 2016-C6 ASB 2.960		09/15/2023	PAID ON PRINCIPAL		272,819	272,819	281,003	274,276	0	(1,457)	0	(1,457)	0	272,819	0	0	0	5,366	01/15/2049	1.A
..36252A-AD-8	GSMS 2015-GS1 AAB 3.553		09/10/2023	PAID ON PRINCIPAL		190,732	190,732	196,452	191,747	0	(1,015)	0	(1,015)	0	190,732	0	0	0	4,506	11/10/2048	1.A
..36252T-AS-4	GSMS 2016-GS2 AAB 2.922		09/10/2023	PAID ON PRINCIPAL		150,153	150,153	154,649	151,052	0	(899)	0	(899)	0	150,153	0	0	0	2,916	05/10/2049	1.A
..36252T-AE-1	GSMS 2017-GS5 AAB 3.467		09/10/2023	PAID ON PRINCIPAL		111,708	111,708	115,059	112,603	0	(896)	0	(896)	0	111,708	0	0	0	2,575	03/10/2050	1.A
..46640U-AC-6	JPMBB 2013-C17 A3 3.928		08/15/2023	PAID ON PRINCIPAL		507,310	507,310	542,782	513,559	0	(6,248)	0	(6,248)	0	507,310	0	0	0	14,405	01/15/2047	1.A
..61766N-AY-1	MSBAM 2016-C30 ASB 2.729		09/15/2023	PAID ON PRINCIPAL		607,912	607,912	626,135	611,230	0	(3,318)	0	(3,318)	0	607,912	0	0	0	10,538	09/15/2049	1.A
..90276W-AR-8	UBSCM 2017-C7 A3 3.418		09/15/2023	PAID ON PRINCIPAL		91,394	91,394	90,781	90,977	0	417	0	417	0	91,394	0	0	0	1,848	12/15/2050	1.A
..95000G-AZ-7	WFCM 2016-BNK1 ASB 2.514		09/15/2023	PAID ON PRINCIPAL		190,519	190,519	196,229	191,585	0	(1,066)	0	(1,066)	0	190,519	0	0	0	3,186	08/15/2049	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						116,887,835	117,057,187	117,710,801	116,667,411	64,676	331,431	0	396,107	0	117,063,517	0	(175,682)	(175,682)	4,040,786	XXX	XXX
2509999997. Total - Bonds - Part 4						696,739,101	694,152,082	726,902,932	708,102,549	66,324	(1,593,074)	0	(1,526,750)	0	706,575,800	0	(10,594,945)	(10,594,945)	17,956,458	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						696,739,101	694,152,082	726,902,932	708,102,549	66,324	(1,593,074)	0	(1,526,750)	0	706,575,800	0	(10,594,945)	(10,594,945)	17,956,458	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						696,739,101	XXX	726,902,932	708,102,549	66,324	(1,593,074)	0	(1,526,750)	0	706,575,800	0	(10,594,945)	(10,594,945)	17,956,458	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
000000-00-0	REPO- CAGR A TREASURY		1.A	16,328,009	16,328,009	10/02/2023
000000-00-0	REPO- DAIWA A TREASURY		1.A	2,640,793	2,640,793	10/02/2023
000000-00-0	REPO- DEUTSCHE A TREASURY		1.A	22,130,268	22,130,268	10/02/2023
000000-00-0	REPO- ING A TREASURY		1.A	22,130,268	22,130,268	10/02/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				63,229,338	63,229,338	XXX
0109999999. Total - U.S. Government Bonds				63,229,338	63,229,338	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				63,229,338	63,229,338	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				63,229,338	63,229,338	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				63,229,338	63,229,338	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (11,641,489) Book/Adjusted Carrying Value $ (11,641,489)
2. Average balance for the year Fair Value $ 63,681,082 Book/Adjusted Carrying Value $ 63,681,082
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 63,229,338 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. - IL ... Chicago, IL		0.000	0	0	597	0	(120,429)	XXX
Bank of America, N.A. - NC ... Charlotte, NC		4.120	158,450	0	37,001,105	18,248,261	24,391,525	XXX
Bank of America, N.A. - TX ... Dallas, TX		0.000	0	0	(10,176,265)	(10,734,936)	(12,586,286)	XXX
Bank of America, N.A. Charlotte, NC		4.120	229,742	0	23,386,239	28,680,768	19,016,277	XXX
Bank of America, N.A Charlotte, NC		0.000	0	0	19,825,758	21,620,769	28,161,192	XXX
Bank of America, N.A. Hartford, CT		0.000	0	0	(7,339,155)	(7,142,134)	(14,704,912)	XXX
Bank of New York Mellon New York, NY		0.000	0	0	35,273,882	35,150,344	33,576,013	XXX
Bank of New York Mellon Pittsburgh, PA		0.000	0	0	20,961,560	19,193,900	21,580,577	XXX
Citibank, N.A. - NY New York, NY		0.000	0	0	229,253	509,850	464,369	XXX
Citibank, N.A. New Castle, DE		0.000	0	0	(994,985,429)	(985,680,983)	(968,394,466)	XXX
Citibank, N.A. New York, NY		0.000	0	0	12,707	(1,679,776)	15,000	XXX
First National Bank of Anchorage Anchorage, AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A. - IL Chicago, IL		0.000	0	0	1,957,130	3,203,522	1,127,968	XXX
JP Morgan Chase Bank, N.A. ... Hartford, CT		0.000	0	0	(436)	(293)	(62)	XXX
JP Morgan Chase Bank, N.A. ... New York, NY		0.000	0	0	(114,221,138)	(8,984,802)	(5,812,241)	XXX
The Bank of New York Mellon .. Pittsburgh, PA		0.000	0	0	100,000	100,000	100,000	XXX
US Bank Corp ... Minneapolis, MN		0.005	9	0	687,404	687,407	687,410	XXX
US Bank Corp ... Minneapolis, MN		0.000	0	0	1,636,472	1,241,526	1,486,570	XXX
US Bank Corp ... St. Paul, MN		0.000	0	0	108	108	108	XXX
Wells Fargo Bank, N.A. ... Jacksonville, FL		0.000	0	0	1,250,491	1,153,579	1,330,898	XXX
Wells Fargo Bank, N.A. ... St Paul, MN		0.000	0	0	0	0	0	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	388,200	0	(984,374,719)	(884,407,888)	(869,655,488)	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	388,200	0	(984,374,719)	(884,407,888)	(869,655,488)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	388,200	0	(984,374,719)	(884,407,888)	(869,655,488)	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		1,005,396,028	0	794,832
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,005,396,028	0	794,832
8609999999 - Total Cash Equivalents						1,005,396,028	0	794,832