PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

* 1 9 0 3 8 2 0 2 3 2 0 1 0 0 1 0 3 *

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

	Name	Title		Name	Title
1.	NICHOLAS SEMINARA	President		DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
2.	WILLIAM HERBERT HEYMAN	Vice Chairman		DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
3.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer		DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
4.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer		JULIE MARIE JOYCE	Senior Vice President & Chief Corporate Actuary
5.	DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer	#	PAUL EDWARD MUNSON	Senior Vice President, Finance & Corporate Controller
6.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer		SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
7.	CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel	#	LARRY JAY MILLS, JR.	Vice President, Finance & Treasurer
8.	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer		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	12,264,574,727	0	12,264,574,727	11,844,044,904
2.	Stocks:				
	2.1 Preferred stocks	1,536,000	0	1,536,000	1,631,380
	2.2 Common stocks	4,800,143,360	0	4,800,143,360	4,496,614,752
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (745,609)), cash equivalents ($ 128,590,816) and short-term investments ($ 0)	127,845,207	0	127,845,207	343,692,560
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,730,739,069	5,756,207	1,724,982,862	1,778,578,768
9.	Receivables for securities	2,000,000	0	2,000,000	1,170,892
10.	Securities lending reinvested collateral assets	46,534,725	0	46,534,725	61,270,775
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,973,373,088	5,756,207	18,967,616,881	18,527,004,030
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	96,208,881	0	96,208,881	95,424,991
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	991,662,831	30,649,784	961,013,047	759,735,814
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 25,450,000 earned but unbilled premiums)	1,382,590,869	5,909,545	1,376,681,324	1,194,845,358
	15.3 Accrued retrospective premiums ($ 10,539,859) and contracts subject to redetermination ($ 0)	10,539,859	978,520	9,561,340	12,477,288
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	32,610,173	0	32,610,173	15,075,552
	16.2 Funds held by or deposited with reinsured companies	176,076	0	176,076	174,846
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	21,861,273	0	21,861,273	0
18.2	Net deferred tax asset	136,541,584	0	136,541,584	105,317,216
19.	Guaranty funds receivable or on deposit	345,261	0	345,261	421,938
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	57,389,961	0	57,389,961	104,932,481
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	88,610,059	1,051,479	87,558,580	63,101,765
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	21,791,909,915	44,345,534	21,747,564,380	20,878,511,280
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	21,791,909,915	44,345,534	21,747,564,380	20,878,511,280
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Suspense, undistributed payments	39,673,494	0	39,673,494	13,100,849
2502.	Equities and deposits in pools and associations	29,229,622	0	29,229,622	30,056,636
2503.	Amounts receivable under high deductible policies	10,462,165	1,051,479	9,410,687	10,887,022
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,244,777	0	9,244,777	9,057,259
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	88,610,059	1,051,479	87,558,580	63,101,765

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,058,360,106)	8,157,281,084	7,688,815,504
2.	Reinsurance payable on paid losses and loss adjustment expenses	349,146,642	357,094,928
3.	Loss adjustment expenses	1,694,136,661	1,632,290,905
4.	Commissions payable, contingent commissions and other similar charges	140,127,409	154,419,237
5.	Other expenses (excluding taxes, licenses and fees)	123,292,663	125,494,911
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	65,316,205	73,103,777
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	10,399,941
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 273,891,926 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	3,425,741,473	2,967,625,596
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,628,648	10,344,799
12.	Ceded reinsurance premiums payable (net of ceding commissions)	127,675,253	59,864,351
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	7,932,496	6,087,235
15.	Remittances and items not allocated	(883)	(805)
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	9,389,512	0
22.	Payable for securities lending	46,534,725	61,270,775
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	(6,719,809)	(7,026,961)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,151,482,079	13,139,784,194
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,151,482,079	13,139,784,194
29.	Aggregate write-ins for special surplus funds	8,101,563	8,355,232
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,660,159,287	2,660,159,287
35.	Unassigned funds (surplus)	4,902,821,452	5,045,212,567
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,596,082,302	7,738,727,086
38.	Totals (Page 2, Line 28, Col. 3)	21,747,564,380	20,878,511,280
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	240,067	240,093
2502.	Escheat liability	236,480	243,437
2503.	Retroactive reinsurance reserve ceded	(7,196,356)	(7,510,490)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(6,719,809)	(7,026,961)
2901.	Special surplus from retroactive reinsurance	8,101,563	8,355,232
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	8,101,563	8,355,232
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 358,202,422)	335,913,742	289,961,437	382,265,906
	1.2 Assumed (written $ 5,458,437,498)	5,006,217,670	4,455,232,154	6,039,260,504
	1.3 Ceded (written $ 368,786,575)	345,834,482	298,124,141	393,080,592
	1.4 Net (written $ 5,447,853,345)	4,996,296,930	4,447,069,449	6,028,445,818
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,287,207,692):			
	2.1 Direct	216,932,615	163,559,493	200,578,435
	2.2 Assumed	3,315,471,290	2,699,002,528	3,664,906,320
	2.3 Ceded	223,397,392	168,180,501	206,839,314
	2.4 Net	3,309,006,513	2,694,381,521	3,658,645,442
3.	Loss adjustment expenses incurred	494,205,217	440,227,301	581,191,917
4.	Other underwriting expenses incurred	1,460,712,917	1,290,443,035	1,711,050,266
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	5,263,924,648	4,425,051,857	5,950,887,624
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(267,627,717)	22,017,592	77,558,193
	INVESTMENT INCOME			
9.	Net investment income earned	396,583,842	399,657,328	1,070,108,821
10.	Net realized capital gains (losses) less capital gains tax of $ 1,090,877	(11,248,304)	(8,279,028)	(15,695,206)
11.	Net investment gain (loss) (Lines 9 + 10)	385,335,538	391,378,300	1,054,413,615
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,089,359 amount charged off $ 8,803,926)	(7,714,567)	(13,882,622)	(16,531,867)
13.	Finance and service charges not included in premiums	14,300,840	13,982,459	18,665,836
14.	Aggregate write-ins for miscellaneous income	40,511	970,405	656,617
15.	Total other income (Lines 12 through 14)	6,626,785	1,070,243	2,790,586
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	124,334,606	414,466,135	1,134,762,394
17.	Dividends to policyholders	5,899,240	4,938,615	6,279,016
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	118,435,366	409,527,520	1,128,483,379
19.	Federal and foreign income taxes incurred	(22,319,064)	74,968,085	109,423,935
20.	Net income (Line 18 minus Line 19)(to Line 22)	140,754,430	334,559,434	1,019,059,444
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,738,727,086	7,829,970,720	7,829,970,720
22.	Net income (from Line 20)	140,754,430	334,559,434	1,019,059,444
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (10,743,355)	202,324,673	413,557,299	60,487,462
25.	Change in net unrealized foreign exchange capital gain (loss)	2,991,568	(10,925,227)	(6,793,907)
26.	Change in net deferred income tax	20,481,013	10,878,996	20,832,276
27.	Change in nonadmitted assets	(2,196,468)	5,357,813	4,836,389
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	30,334,702	30,334,702
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(507,000,000)	(915,000,000)	(1,220,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(142,644,784)	(131,236,982)	(91,243,634)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,596,082,302	7,698,733,738	7,738,727,086
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	382,029	1,297,124	1,005,002
1402.	Fines and penalties of regulatory authorities	(60,340)	(49,727)	(68,058)
1403.	Retroactive reinsurance gain/loss	(281,177)	(276,992)	(280,328)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	40,511	970,405	656,617
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,139,855,524	4,553,329,056	6,156,859,751
2.	Net investment income	403,882,068	428,762,860	1,100,100,873
3.	Miscellaneous income	6,626,785	1,070,243	2,790,586
4.	Total (Lines 1 to 3)	5,550,364,377	4,983,162,159	7,259,751,210
5.	Benefit and loss related payments	2,866,025,070	2,404,323,875	3,252,207,668
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,916,450,232	1,717,888,949	2,243,745,964
8.	Dividends paid to policyholders	4,615,391	4,908,278	7,168,236
9.	Federal and foreign income taxes paid (recovered) net of $ 211,373 tax on capital gains (losses)	11,033,028	97,023,807	118,565,616
10.	Total (Lines 5 through 9)	4,798,123,721	4,224,144,909	5,621,687,483
11.	Net cash from operations (Line 4 minus Line 10)	752,240,656	759,017,250	1,638,063,726
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,665,638,962	1,444,392,314	1,971,800,921
	12.2 Stocks	3,284,694	1,250,689	1,259,916
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	59,865,047	61,831,267	76,932,048
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,002	(11,095)	(11,095)
	12.7 Miscellaneous proceeds	24,125,562	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,752,918,267	1,507,463,177	2,049,981,790
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,101,777,440	1,335,706,265	2,262,942,725
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	122,066,100	186,439,474	210,314,688
	13.6 Miscellaneous applications	829,109	34,874,069	60,791,922
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,224,672,648	1,557,019,808	2,534,049,334
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(471,754,381)	(49,556,631)	(484,067,545)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	30,334,702	30,334,702
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	507,000,000	915,000,000	1,220,000,000
	16.6 Other cash provided (applied)	10,666,372	(76,213,105)	68,432,748
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(496,333,628)	(960,878,403)	(1,121,232,550)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(215,847,354)	(251,417,784)	32,763,631
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	343,692,560	310,928,929	310,928,929
	19.2 End of period (Line 18 plus Line 19.1)	127,845,207	59,511,144	343,692,560

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

20.0001. Stock distribution from limited partnership	2,517,294	978,494	1,714,602
20.0002. Income payment received in securities	102,619	163,475	204,037
20.0003. Exchange of bonds	0	10,070,048	19,552,938
20.0004. 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:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2023	December 31, 2022
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 140,754,430	$ 1,019,059,444
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 140,754,430	$ 1,019,059,444
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,596,082,302	$ 7,738,727,086
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,596,082,302	$ 7,738,727,086

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

   The Company had no material corrections of errors through 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	$	30,273,506
2. 12 Months or Longer	$	89,236,806

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

1. Less than 12 Months	$	954,808,950
2. 12 Months or Longer	$	439,848,900

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 $42,464,376 in the first quarter of 2023 due to the expiration of the statute of limitations with respect to a tax item impacted by the repeal of Internal Revenue Code Section 847, which related to the discounting of property-casualty loss reserves.

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

1. Through September 30, 2023, the Company sold $301.7 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	Proceeds
February 1, 2023	$ 22.0
February 27, 2023	16.9
March 21, 2023	19.2
August 7, 2023	134.7
August 25, 2023	55.9
September 22, 2023	53.0

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

NOTES TO FINANCIAL STATEMENTS

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.

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 $507 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 27, 2023	$ —	$ 287	$ 287
June 20, 2023	120	—	120
September 20, 2023	100	—	100

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.

NOTES TO FINANCIAL STATEMENTS

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	$ —	$ 3,421,327	$ —	$ —	$ 3,421,327
Industrial and miscellaneous	—	37,545,501	—	—	37,545,501
Total bonds	—	40,966,828	—	—	40,966,828
Preferred stock					
Perpetual	1,536,000	—	—	—	1,536,000
Common stock					
Industrial and miscellaneous	490,000	—	1,211,204	—	1,701,204
Total securities at fair value	$ 2,026,000	$ 40,966,828	$ 1,211,204	$ —	$ 44,204,032

Reconciliation of Level 3 securities during the quarter:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At 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	$ 128,590,816	$ 128,590,816	$ 25,017,808	$ 103,573,008	$ —	$ —	$ —
Long-term bonds	10,885,022,851	12,264,574,727	805,542,249	10,068,564,478	10,916,124	—	—
Preferred stock	1,536,000	1,536,000	1,536,000	—	—	—	—
Common stock	1,701,204	1,701,204	490,000	—	1,211,204	—	—

(At December 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 344,368,103	$ 344,368,103	$ 79,531,060	$ 264,837,043	$ —	$ —	$ —
Long-term bonds	10,760,087,537	11,844,044,904	880,248,311	9,819,589,062	60,250,164	—	—
Preferred stock	1,631,380	1,631,380	1,631,380	—	—	—	—
Common stock	2,482,059	2,482,059	1,270,855	—	1,211,204	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through 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.

NOTES TO FINANCIAL STATEMENTS

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2023, the prior year-end total loss and LAE reserves developed unfavorably by $42,080,000, resulting from worse than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily other liability – occurrence, commercial auto liability and products liability – occurrence lines of business. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines. This unfavorable development was partially offset by better than expected loss experience in workers' compensation, homeowners and other liability – claims-made lines of business.

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Discover Property & Casualty Insurance Company's name changed to TravCo Personal Insurance Company. .....

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 5,558,801

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 4,494,132,694	$ 4,798,442,156
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 75,761,602	$ 87,767,670
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,569,894,296	$ 4,886,209,826
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. ..... $ 46,534,725

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 46,534,725

16.3 Total payable for securities lending reported on the liability page. ..... $ 46,534,725

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	21,491,202	21,491,202	0	0	172,653	172,653
TOTAL			0	0	21,491,202	21,491,202	0	0	172,653	172,653

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	2,340,855	2,900,392	1,535,988	7,476,326	32,282,906	37,664,794
2. Alaska AK	L	421,776	70,736	51,801	2,764	742,470	658,135
3. Arizona AZ	L	2,837,228	4,349,607	1,482,286	1,459,881	17,666,622	18,147,163
4. Arkansas AR	L	1,331,699	1,550,072	637,663	534,861	5,711,180	6,727,084
5. California CA	L	18,080,797	23,976,038	4,776,050	9,332,419	72,968,173	73,106,231
6. Colorado CO	L	8,706,799	7,437,101	1,620,580	1,092,411	15,162,777	11,833,820
7. Connecticut CT	L	12,438,478	10,277,716	7,816,858	9,771,718	139,610,746	133,644,363
8. Delaware DE	L	1,071,090	705,034	302,951	665,485	14,672,798	13,682,622
9. District of Columbia DC	L	17,320,267	11,481,735	918,090	696,446	22,304,787	20,721,926
10. Florida FL	L	27,272,048	23,363,436	17,636,942	13,796,788	120,267,719	118,212,389
11. Georgia GA	L	17,589,745	15,657,407	4,985,809	2,648,175	36,379,678	35,130,907
12. Hawaii HI	L	3,992,396	851,941	13,177	0	7,540,525	7,557,517
13. Idaho ID	L	693,630	574,016	501,433	541,874	4,401,773	4,509,214
14. Illinois IL	L	9,001,636	12,621,856	5,621,964	4,514,874	46,636,199	43,576,764
15. Indiana IN	L	1,482,555	2,142,219	2,237,449	1,721,692	9,718,709	9,837,709
16. Iowa IA	L	2,713,384	3,231,078	2,706,781	2,259,496	16,311,209	14,215,856
17. Kansas KS	L	3,635,491	4,005,191	2,430,864	2,020,817	27,882,233	28,873,009
18. Kentucky KY	L	1,630,290	1,931,250	1,437,725	782,782	17,920,138	17,808,354
19. Louisiana LA	L	10,299,704	8,016,266	3,377,568	4,793,372	33,501,733	35,770,231
20. Maine ME	L	930,083	894,232	538,568	364,269	8,893,372	9,231,339
21. Maryland MD	L	5,508,835	15,780,123	2,153,072	2,346,164	55,856,294	53,054,375
22. Massachusetts MA	L	32,827,278	12,089,114	15,373,416	13,917,748	89,685,729	81,215,701
23. Michigan MI	L	3,504,542	5,340,636	10,950,279	7,424,179	166,580,147	177,190,785
24. Minnesota MN	L	8,943,442	8,434,101	3,974,883	2,107,311	31,814,644	31,770,824
25. Mississippi MS	L	5,258,006	5,906,630	1,934,046	2,147,121	19,373,277	17,567,938
26. Missouri MO	L	3,009,664	2,858,840	3,001,337	3,453,203	23,228,857	26,686,351
27. Montana MT	L	1,425,727	1,268,559	135,126	321,384	1,818,537	1,767,782
28. Nebraska NE	L	1,348,651	1,868,685	1,259,239	1,949,295	10,397,475	11,068,747
29. Nevada NV	L	2,308,363	1,697,169	771,339	743,181	5,332,503	4,585,944
30. New Hampshire NH	L	439,517	628,861	1,566,520	1,261,198	13,058,824	13,626,048
31. New Jersey NJ	L	2,090,236	1,890,078	5,202,141	4,654,559	144,382,335	162,270,005
32. New Mexico NM	L	1,547,791	1,691,988	1,577,682	212,516	3,611,009	3,247,082
33. New York NY	L	32,153,223	27,493,879	31,932,562	34,391,808	241,187,731	229,311,511
34. North Carolina NC	L	7,578,736	6,728,712	4,575,796	6,536,590	26,953,466	27,342,034
35. North Dakota ND	L	33,701	36,987	0	0	102,807	87,951
36. Ohio OH	L	140,369	36,382	806,386	1,875,855	60,057,467	53,777,253
37. Oklahoma OK	L	2,509,533	2,570,083	1,334,087	412,890	8,666,836	9,000,420
38. Oregon OR	L	4,025,846	5,048,799	2,020,674	1,700,560	11,219,954	11,124,385
39. Pennsylvania PA	L	10,017,230	8,920,446	14,000,618	13,579,612	153,058,205	148,456,154
40. Rhode Island RI	L	2,790,942	1,877,836	1,551,066	1,453,020	15,589,156	15,338,854
41. South Carolina SC	L	2,094,136	2,672,616	2,085,498	1,448,133	16,832,930	18,633,558
42. South Dakota SD	L	833,371	568,864	160,780	109,628	2,040,243	1,964,499
43. Tennessee TN	L	6,742,034	7,065,966	3,136,245	2,192,537	40,728,954	41,726,264
44. Texas TX	L	49,899,594	42,779,879	7,148,643	7,676,140	126,368,443	126,106,961
45. Utah UT	L	1,748,306	1,298,570	708,449	309,189	9,424,755	6,829,417
46. Vermont VT	L	730,825	814,224	355,530	801,644	2,878,688	2,585,639
47. Virginia VA	L	17,834,545	17,125,575	6,909,134	7,098,683	36,905,671	37,371,949
48. Washington WA	L	2,897,970	1,410,173	2,898,236	504,603	9,783,089	9,722,199
49. West Virginia WV	L	1,417,654	775,313	742,398	938,653	6,734,546	7,341,274
50. Wisconsin WI	L	419,320	355,093	1,441,855	2,478,278	21,146,176	22,573,416
51. Wyoming WY	L	7,552	15,886	5,320	5,320	112,443	112,795
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	768,833	587,875	0	0	161,242	93,942
54. Puerto Rico PR	L	1,523,797	84,975	(112,843)	(149,530)	123,613	48,883
55. U.S. Virgin Islands VI	L	32,756	24,844	0	0	198,069	204,015
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	145	145	0	216	0	0
59. Totals	XXX	358,202,422	323,785,228	190,230,062	188,378,137	2,005,989,861	1,994,714,383
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	145	0	216	0	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	145	145	0	216	0	0

(a) Active Status Counts:

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	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

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.			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	RE	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	DS	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	DS	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	DS	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	DS	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												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	12,415,924	903,241	7.3	0.4
2.1	Allied Lines	1,721,066	1,441,403	83.8	29.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	18,267,934	9,004,658	49.3	52.2
5.1	Commercial multiple peril (non-liability portion)	14,629	241	1.6	(27.0)
5.2	Commercial multiple peril (liability portion)	0	7,159,366	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	541	12	2.2	2.6
9.	Inland marine	73,879	824	1.1	0.5
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(214)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(1)	0.0	0.0
12.	Earthquake	18,250	19	0.1	0.0
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	0	0	0.0	0.0
16.	Workers' compensation	234,035,255	95,165,446	40.7	43.9
17.1	Other liability - occurrence	323,228	108,882,052	33,685.9	43,760.0
17.2	Other liability - claims-made	2,597	244,630	9,420.8	218.7
17.3	Excess workers' compensation	0	(954,283)	0.0	0.0
18.1	Products liability - occurrence	60,600	13,877,358	22,899.9	10,671.8
18.2	Products liability - claims-made	0	(312)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	(21,831,194)	0.0	0.0
19.2	Other private passenger auto liability	0	(1,715)	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	1,241	0.0	0.0
19.4	Other commercial auto liability	0	58,947	0.0	0.0
21.1	Private passenger auto physical damage	0	(292)	0.0	0.0
21.2	Commercial auto physical damage	0	1,823	0.0	0.0
22.	Aircraft (all perils)	0	(3,982)	0.0	0.0
23.	Fidelity	2,156	(62,055)	(2,878.8)	(2,275.1)
24.	Surety	68,973,608	3,045,224	4.4	2.6
26.	Burglary and theft	4,076	177	4.3	15.6
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	335,913,742	216,932,615	64.6	56.4
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	4,936,541	13,280,595	11,959,883
2.1	Allied Lines	582,933	1,761,827	1,551,560
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	6,941,658	19,077,750	17,867,370
5.1	Commercial multiple peril (non-liability portion)	7,146	20,098	14,565
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	250	609	550
9.	Inland marine	25,995	74,279	81,299
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	8,241	20,122	19,282
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	74,841,785	254,932,788	222,517,011
17.1	Other liability - occurrence	110,673	329,504	157,825
17.2	Other liability - claims-made	0	1,438	1,438
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	60,600	61,074
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	524	2,615	2,860
24.	Surety	25,634,655	68,636,092	69,546,330
26.	Burglary and theft	1,536	4,104	4,181
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	113,091,937	358,202,422	323,785,228
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	2,358,854	3,114,849	5,473,703	632,132	66,919	699,051	1,991,201	56,185	2,715,121	4,762,507	264,479	(276,624)	(12,146)
2. 2021	461,743	874,016	1,335,759	244,750	22,149	266,899	394,393	26,121	647,101	1,067,616	177,400	(178,644)	(1,244)
3. Subtotals 2021 + Prior	2,820,597	3,988,865	6,809,462	876,881	89,068	965,949	2,385,594	82,306	3,362,222	5,830,122	441,878	(455,269)	(13,390)
4. 2022	699,950	1,811,695	2,511,645	735,647	170,969	906,616	535,345	79,266	1,045,888	1,660,498	571,042	(515,572)	55,470
5. Subtotals 2022 + Prior	3,520,546	5,800,560	9,321,106	1,612,529	260,037	1,872,566	2,920,938	161,572	4,408,110	7,490,620	1,012,921	(970,841)	42,080
6. 2023	XXX	XXX	XXX	XXX	1,400,335	1,400,335	XXX	610,912	1,749,886	2,360,797	XXX	XXX	XXX
7. Totals	3,520,546	5,800,560	9,321,106	1,612,529	1,660,372	3,272,900	2,920,938	772,484	6,157,995	9,851,418	1,012,921	(970,841)	42,080
8. Prior Year-End Surplus As Regards Policyholders	7,738,727										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 28.8	2. (16.7)	3. 0.5
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.5

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	State surcharges receivable	8,226,130	0	8,226,130	7,991,606
2505.	Other assets	1,010,822	0	1,010,822	1,097,995
2506.	Assumed reinsurance receivable and payable	7,825	0	7,825	(32,342)
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,244,777	0	9,244,777	9,057,259

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,784,096,824	1,717,549,482
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	30,334,702
	2.2 Additional investment made after acquisition	122,066,100	210,314,688
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(110,378,495)	(51,467,669)
6.	Total gain (loss) on disposals	(5,475,269)	(188,789)
7.	Deduct amounts received on disposals	62,382,341	108,981,352
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	3,040,538	(6,797,007)
10.	Deduct current year's other than temporary impairment recognized	228,288	6,667,230
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,730,739,069	1,784,096,824
12.	Deduct total nonadmitted amounts	5,756,207	5,518,056
13.	Statement value at end of current period (Line 11 minus Line 12)	1,724,982,862	1,778,578,768

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	16,342,291,035	15,983,348,913
2.	Cost of bonds and stocks acquired	2,104,397,353	2,284,414,302
3.	Accrual of discount	16,951,967	10,332,820
4.	Unrealized valuation increase (decrease)	301,959,813	112,869,265
5.	Total gain (loss) on disposals	(4,232,082)	(9,898,267)
6.	Deduct consideration for bonds and stocks disposed of	1,669,725,314	1,995,036,952
7.	Deduct amortization of premium	25,962,904	43,770,576
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	227,440	2,353,967
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	801,658	2,385,495
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,066,254,087	16,342,291,035
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	17,066,254,087	16,342,291,035

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	9,808,145,841	912,105,300	740,491,075	21,646,218	9,742,563,008	9,808,145,841	10,001,406,284	9,648,478,317
2.	NAIC 2 (a)	2,143,034,166	147,242,674	41,664,284	(26,410,940)	2,183,819,182	2,143,034,166	2,222,201,616	2,142,421,820
3.	NAIC 3 (a)	32,981,342	0	0	(1,033,082)	36,673,405	32,981,342	31,948,260	42,928,986
4.	NAIC 4 (a)	5,657,732	0	0	(60,492)	6,876,740	5,657,732	5,597,240	6,140,335
5.	NAIC 5 (a)	3,499,758	0	0	(78,432)	3,540,778	3,499,758	3,421,327	4,075,444
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	11,993,318,839	1,059,347,974	782,155,359	(5,936,728)	11,973,473,113	11,993,318,839	12,264,574,726	11,844,044,903
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	1,451,000	0	0	85,000	1,500,000	1,451,000	1,536,000	1,631,380
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,451,000	0	0	85,000	1,500,000	1,451,000	1,536,000	1,631,380
15.	Total Bonds and Preferred Stock	11,994,769,839	1,059,347,974	782,155,359	(5,851,728)	11,974,973,113	11,994,769,839	12,266,110,726	11,845,676,283

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 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	38,800,000	1,016,340
3.	Accrual of discount	(75)	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	4,002	(11,095)
6.	Deduct consideration received on disposals	38,803,928	1,000,000
7.	Deduct amortization of premium	0	5,246
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	344,368,103	311,410,051
2.	Cost of cash equivalents acquired	3,786,541,125	4,789,098,382
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	4,002,318,412	4,756,140,330
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	128,590,816	344,368,103
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	128,590,816	344,368,103

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	41,621	0	109,576	3.580
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners		09/01/2015	3	0	450,186	0	511,968	1.840
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	17,512	0	1,288,578	0.090
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks		11/15/2017	3	0	158,188	0	690,852	7.960
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners		10/02/2015	3	0	119,892	0	167,137	2.580
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	3	0	95,221	0	2,182,334	0.870
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	3	0	40,066	0	1,373,780	2.210
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners		07/31/2015	3	0	145,114	0	1,697	2.830
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	0	(405,779)	0	2,692,849	4.910
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	0	1,650,182	0	3,283,594	0.410
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners		04/14/2017	3	0	1,114,082	0	2,022,891	2.210
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners		11/09/2017	3	0	20,438	0	1,354,238	1.480
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	0	167,216	0	193,130	1.930
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.		08/20/2014	3	0	50,336	0	3,048,847	1.830
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	0	(3,866,253)	0	3,562,538	6.270
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital LLP		12/18/2015	3	0	142,539	0	844,959	2.690
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners		03/31/2017	3	0	21,006	0	3,667,865	1.390
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	93,706	0	25,373,602	5.830
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures		09/01/2015	1	0	100,000	0	850,000	11.340
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures		04/24/2018	1	0	350,000	0	2,200,000	7.770
	Sentinel Capital Partners IV, L.P.	New York	NY	Sentinel Capital Partners		05/23/2008	3	0	5,837	0	136,401	2.370
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	488,128	0	1,764,003	1.230
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	192,413	0	5,884	1.050
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	3	0	116,614	0	1,805,675	1.300
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners		10/31/2014	3	0	95,303	0	2,692,272	1.290
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	(564,068)	0	2,345,421	2.040
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management		03/29/2013	3	0	236,420	0	1,756,069	4.390
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	0	188,634	0	759,261	1.990
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	0	33,771	0	4,063,666	1.150
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners		03/29/2018	3	0	462,847	0	1,315,799	0.910
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group		12/05/2017	1	0	778,089	0	1,327,730	11.540
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	81,947	0	1,435,260	3.740
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	156,915	0	1,784,273	4.300
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors		11/21/2018	3	0	324,710	0	1,336,484	5.520
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	3,102,833	0	77,948,633	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group		12/21/2018		0	580,318	0	3,660,515	0.100
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Blackstone Group		03/29/2007		0	(4,301)	0	736,185	0.120
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	576,017	0	4,396,700	XXX
Joint Venture Interests - Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Travelers Casualty and Surety Company		04/11/2017		0	339,500	0	4,918,966	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated								0	339,500	0	4,918,966	XXX
Joint Venture Interests - Other - Unaffiliated												
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014	2	0	58,787	0	5,314,160	2.810
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016		0	92,764	0	2,713,570	0.420
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC		08/10/2018		0	350,091	0	284,461	2.440

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management		10/25/2016		0	225,000	0	3,874,097	0.610
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014		0	248,544	0	631,596	0.390
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment		12/20/2018		0	355,075	0	1,996,543	1.850
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015		0	59,693	0	10,730,672	4.880
	Viola Growth III L.P.	Herzliya	ISR	Viola Group		08/14/2018		0	800,010	0	291,848	3.460
	White Deer Energy LP III	New York	NY	White Deer Management		11/28/2018		0	120,055	0	2,104,974	3.140
2599999. Joint Venture Interests - Other - Unaffiliated								0	2,310,020	0	27,941,921	XXX
6099999. Total - Unaffiliated								0	5,988,869	0	110,287,254	XXX
6199999. Total - Affiliated								0	339,500	0	4,918,966	XXX
6299999 - Totals								0	6,328,369	0	115,206,219	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017	09/11/2023	398	0	0	0	0	0	0	398	398	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							398	0	0	0	0	0	0	398	398	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	BBH Capital Partners V, L.P.	New York	NY	Distribution	09/01/2015	09/15/2023	1,520,200	0	0	0	0	0	0	1,520,200	1,520,200	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	09/08/2023	(12,934)	0	0	0	0	0	0	(12,934)	(12,934)	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	07/17/2023	195	0	0	0	0	0	0	195	195	0	0	0	0
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	07/20/2023	10,171	0	0	0	0	0	0	10,171	10,171	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	08/11/2023	670,437	0	0	0	0	0	0	670,437	670,437	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	08/30/2023	(1,244,653)	0	0	0	0	0	0	(1,244,653)	(1,244,653)	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	09/15/2023	887	0	0	0	0	0	0	887	887	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	09/06/2023	(3,911,852)	0	0	0	0	0	0	(3,911,852)	(3,911,852)	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	09/29/2023	(97,616)	0	0	0	0	0	0	(97,616)	(97,616)	0	0	0	0
	Sentinel Capital Partners VI, L.P.	New York	NY	Distribution	01/18/2018	09/05/2023	488,128	0	0	0	0	0	0	488,128	488,128	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	09/05/2023	73,209	0	0	0	0	0	0	73,209	73,209	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Distribution	12/11/2015	09/28/2023	1,568,251	0	0	0	0	0	0	1,568,251	1,568,251	0	0	0	0
	Snow Phipps III, L.P.	New York	NY	Distribution	12/18/2015	09/26/2023	(632,797)	0	0	0	0	0	0	(632,797)	(632,797)	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017	09/11/2023	987,031	0	0	0	0	0	0	987,031	987,031	0	0	0	0
	WindRose Health Investors IV, L.P.	New York	NY	Distribution	02/12/2016	07/28/2023	2,989,682	0	0	0	0	0	0	2,989,682	2,989,682	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	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
.....	Winston Growth Fund Limited Partnership	Arlington	VA.....	Distribution	....03/31/2005 ...	....08/14/2023 ...	... 16,371,419	0	0	0	0	0	0	... 16,371,419	... 16,371,419	0	0	0	0
.....	Catterton Partners VI, L.P.	Greenwich	CT.....	Liquidation	....06/21/2006 ...	....09/29/2023 ...	 3,212,948	.....(405,707)	0	0	0	.....(405,707)	0	 2,807,241	 2,467,882	0	..... (339,359)	..... (339,359)	0
.....	Warburg Pincus Equity Partners, L.P.	New York	NY.....	Liquidation	....06/26/1998 ...	....09/29/2023 ...	 8,818	..... (2,295)	0	0	0	..... (2,295)	0	6,523	6,523	0	0	0	3,247
1999999. Joint Venture Interests - Common Stock - Unaffiliated							22,001,523	(408,002)	0	0	0	(408,002)	0	21,593,521	21,254,162	0	(339,359)	(339,359)	3,247
Joint Venture Interests - Real Estate - Unaffiliated																			
.....	Blackstone Real Estate Partners VI, L.P. ...	New York	NY.....	Distribution	....03/29/2007 ...	....08/28/2023 ...	 7,821	0	0	0	0	0	0	 7,821	 7,821	0	0	0	0
.....	PCCP Credit IX, LP	Los Angeles	CA.....	Distribution	....03/14/2017 ...	....09/28/2023 ...	 35,000	0	0	0	0	0	0	 35,000	 35,000	0	0	0	0
.....	Prime Finance Partners V, LP	San Francisco	CA.....	Distribution	....08/02/2016 ...	....07/10/2023 ...	..... (2,105)	0	0	0	0	0	0	..... (2,105)	..... (2,105)	0	0	0	0
.....	Prime Finance Short Duration VI, L.P.	Wilmington	DE.....	Distribution	....09/13/2018 ...	....07/12/2023 ...	..... (6,024)	0	0	0	0	0	0	..... (6,024)	..... (6,024)	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							34,692	0	0	0	0	0	0	34,692	34,692	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
.....	ArcLight Energy Partners Fund VI, L.P.	Boston	MA.....	Distribution	....04/15/2015 ...	....07/19/2023 ...	 985,222	0	0	0	0	0	0	 985,222	 985,222	0	0	0	0
.....	Cross Ocean USD ESS Fund II L.P.	London	GBR.....	Distribution	....04/07/2017 ...	....09/15/2023 ...	 122,532	0	0	0	0	0	0	 122,532	 122,532	0	0	0	0
.....	Goldentree Distressed Fund 2014 LP	New York	NY.....	Distribution	....07/15/2014 ...	....08/29/2023 ...	 306,597	0	0	0	0	0	0	 306,597	 306,597	0	0	0	0
.....	GoldenTree Distressed Fund III LP	New York	NY.....	Distribution	....04/27/2018 ...	....09/13/2023 ...	 1,866,901	0	0	0	0	0	0	 1,866,901	 1,866,901	0	0	0	0
.....	Haddington Energy Partners III LP	Houston	TX.....	Distribution	....01/01/2010 ...	....09/13/2023 ...	 4,976,317	0	0	0	0	0	0	 4,976,317	 4,976,317	0	0	0	0
.....	Level Equity Growth Partners III, L.P.	New York	NY.....	Distribution	....03/18/2016 ...	....08/29/2023 ...	..... (97)	0	0	0	0	0	0	..... (97)	..... (97)	0	0	0	0
.....	Level Equity Growth Partners IV, L.P.	New York	NY.....	Distribution	....08/10/2018 ...	....08/29/2023 ...	..... (206)	0	0	0	0	0	0	..... (206)	..... (206)	0	0	0	0
.....	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY.....	Distribution	....01/01/2010 ...	....09/21/2023 ...	3,449	0	0	0	0	0	0	3,449	3,449	0	0	0	0
.....	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA.....	Distribution	....08/10/2007 ...	....09/29/2023 ...	3,345	0	0	0	0	0	0	3,345	3,345	0	0	0	0
.....	Monarch Capital Partners IV LP	New York	NY.....	Distribution	....01/03/2018 ...	....08/24/2023 ...	 433,993	0	0	0	0	0	0	 433,993	 433,993	0	0	0	0
.....	NB Secondary Opportunities Fund IV LP	New York	NY.....	Distribution	....10/25/2016 ...	....08/03/2023 ...	 78,805	0	0	0	0	0	0	 78,805	 78,805	0	0	0	0
.....	NGP Natural Resources XI, L.P.	Irving	TX.....	Distribution	....06/30/2014 ...	....09/29/2023 ...	 2,351,306	0	0	0	0	0	0	 2,351,306	 2,351,306	0	0	0	0
.....	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA.....	Distribution	....02/11/2015 ...	....09/29/2023 ...	 512,538	0	0	0	0	0	0	 512,538	 512,538	0	0	0	0
.....	Paine & Partners Capital Fund III, L.P.	Foster City	CA.....	Distribution	....03/31/2006 ...	....08/18/2023 ...	 175,998	0	0	0	0	0	0	 175,998	 175,998	0	0	0	0
.....	Staple Street Capital II, L.P.	New York	NY.....	Distribution	....12/22/2014 ...	....09/27/2023 ...	 616,587	0	0	0	0	0	0	 616,587	 616,587	0	0	0	0
.....	White Deer Energy LP III	New York	NY.....	Distribution	....11/28/2018 ...	....07/26/2023 ...	 201	0	0	0	0	0	0	 201	 201	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							12,433,488	0	0	0	0	0	0	12,433,488	12,433,488	0	0	0	0
6099999. Total - Unaffiliated							34,470,101	(408,002)	0	0	0	(408,002)	0	34,062,099	33,722,740	0	(339,359)	(339,359)	3,247
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							34,470,101	(408,002)	0	0	0	(408,002)	0	34,062,099	33,722,740	0	(339,359)	(339,359)	3,247

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
36179X-VT-0	GNMA II PASS T #MA8726 5.500 2053 03		07/21/2023	GOLDMAN SACHS & CO		14,764,228	14,812,252	52,049	1.A
36179Y-AS-3	GNMA II PASS T #MA9017 5.500 2053 07		07/25/2023	MORGAN STANLEY		9,952,344	10,000,000	39,722	1.A
3622AB-4V-1	GNMA II PASS T #786336 4.500 2052 09		08/10/2023	J P MORGAN CHASE SECURITIES INC		27,808,655	28,826,594	46,843	1.A
3622AC-H7-8	GNMA II PASS T #786654 5.000 2053 04		07/20/2023	J P MORGAN CHASE SECURITIES INC		15,735,493	15,896,946	50,782	1.A
3622AC-JE-1	GNMA II PASS T #786661 5.500 2053 04		07/26/2023	J P MORGAN CHASE SECURITIES INC		9,972,559	9,919,089	39,401	1.A
3622AC-JG-6	GNMA II PASS T #786663 5.500 2053 04		07/26/2023	J P MORGAN CHASE SECURITIES INC		14,950,097	14,882,660	61,391	1.A
3622AC-NK-2	GNMA II PASS T #786794 5.000 2053 05		09/13/2023	CITIGROUP GLOBAL MARKETS		14,488,897	14,905,794	28,983	1.A
3622AC-R7-7	GNMA II PASS T #786910 5.500 2053 07		09/27/2023	CITIGROUP GLOBAL MARKETS		24,343,750	25,000,000	106,944	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		09/20/2023	PAR WRITE-UP		616	616	0	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		09/20/2023	PAR WRITE-UP		839	839	0	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		09/20/2023	PAR WRITE-UP		31,215	31,215	0	1.A
38383C-GW-4	GNR 2021-177 EA CMO 2.000 2049 09		08/29/2023	CITIGROUP GLOBAL MARKETS		10,885,470	13,030,395	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						142,934,163	147,306,400	426,116	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
777602-GW-7	ROSEMOUNT PORT AUTH GO T 5.230 2043 07		09/21/2023	RBC CAPITAL MARKETS		4,408,084	4,630,000	36,322	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,408,084	4,630,000	36,322	XXX
Bonds - U.S. Special Revenues									
3133KR-PQ-1	FHLMC PASS THR #RA9431 5.500 2053 07		09/25/2023	GOLDMAN SACHS		19,358,512	19,848,522	78,843	1.A
3132D6-DX-5	FHLMC PASS THR #SB8218 5.500 2038 03		08/01/2023	VARIOUS		18,380,360	18,333,422	5,602	1.A
3132DQ-B4-7	FHLMC PASS THR #SD2759 5.500 2053 05		09/15/2023	CITIGROUP GLOBAL MARKETS		19,114,925	19,375,281	53,282	1.A
3132DQ-QU-3	FHLMC PASS THR #SD3167 5.000 2053 06		08/28/2023	CITIGROUP GLOBAL MARKETS		19,302,473	19,819,641	79,829	1.A
3132DQ-3T-1	FHLMC PASS THR #SD3510 6.000 2053 06		08/03/2023	WELLS FARGO SECURITIES		19,766,097	19,704,520	19,705	1.A
3132E0-FR-8	FHLMC PASS THR #SD3776 6.000 2053 08		09/05/2023	WELLS FARGO SECURITIES		19,408,643	19,390,465	19,390	1.A
3132DW-FQ-1	FHLMC PASS THR #SD8275 4.500 2052 12		09/14/2023	WELLS FARGO SECURITIES		27,029,115	28,670,977	60,926	1.A
3140QQ-LV-5	FNMA PASS THRU #CB4839 5.500 2052 10		08/15/2023	WELLS FARGO SECURITIES		28,109,512	28,551,163	69,792	1.A
3140QS-UC-3	FNMA PASS THRU #CB6878 6.000 2053 08		08/16/2023	SANTANDER INVESTMENTS		9,932,738	9,949,840	28,191	1.A
3140QS-2Y-6	FNMA PASS THRU #CB7090 5.000 2053 09		09/18/2023	BARCLAYS CAPITAL INC		19,197,212	19,882,216	52,467	1.A
3140XK-5X-4	FNMA PASS THRU #FS4461 5.000 2053 04		09/19/2023	NOMURA		14,095,852	14,633,757	40,649	1.A
3140XL-PS-1	FNMA PASS THRU #FS4932 6.000 2053 06		08/23/2023	MORGAN STANLEY		9,851,214	9,863,543	39,454	1.A
3140XL-VM-7	FNMA PASS THRU #FS5119 6.000 2053 07		07/06/2023	MORGAN STANLEY		14,790,036	14,731,341	22,097	1.A
3140XL-WR-5	FNMA PASS THRU #FS5155 5.000 2053 07		08/14/2023	MIZUHO INTERNATIONAL PLC		24,185,332	24,714,374	51,488	1.A
3140XL-WS-3	FNMA PASS THRU #FS5156 5.000 2053 04		08/09/2023	MIZUHO INTERNATIONAL PLC		24,382,690	24,652,325	34,239	1.A
3140XL-Y6-9	FNMA PASS THRU #FS5232 6.000 2053 07		08/21/2023	MORGAN STANLEY		19,988,728	19,889,282	72,927	1.A
3140XL-5D-6	FNMA PASS THRU #FS5343 6.000 2053 07		08/23/2023	CITIGROUP GLOBAL MARKETS		14,529,390	14,554,406	58,218	1.A
3140XL-5Z-7	FNMA PASS THRU #FS5363 4.000 2048 03		08/22/2023	J P MORGAN CHASE SECURITIES INC		12,940,554	13,874,944	35,458	1.A
3140XM-G7-5	FNMA PASS THRU #FS5621 3.000 2048 08		08/22/2023	STONEX FINANCIAL		10,490,625	12,000,000	23,000	1.A
3140XM-MW-3	FNMA PASS THRU #FS5772 5.000 2053 06		09/18/2023	NOMURA		4,816,602	5,000,000	13,194	1.A
31418E-LW-8	FNMA PASS THRU #MA4840 4.500 2052 12		09/06/2023	TD SECURITIES		12,510,674	13,336,939	11,670	1.A
31418E-M8-0	FNMA PASS THRU #MA4882 5.000 2037 12		08/30/2023	WELLS FARGO SECURITIES		28,981,557	29,274,300	0	1.A
31418E-PW-4	FNMA PASS THRU #MA4936 5.500 2038 02		08/16/2023	WELLS FARGO SECURITIES		26,305,930	26,351,221	64,414	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						417,468,770	426,402,478	934,836	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00287Y-BF-5	ABBVIE INC 4.250 2028 11		08/29/2023	MORGAN STANLEY		10,187,420	10,566,000	133,469	2.A FE
03027X-CE-8	AMERICAN TOWER CORP 5.800 2028 11		09/12/2023	RBC CAPITAL MARKETS		2,994,840	3,000,000	0	2.C FE
05565E-AH-8	BMW US CAPITAL LLC (144A 2.800 2026 04	C	07/25/2023	RBC CAPITAL MARKETS		3,430,423	3,630,000	29,927	1.F FE
115637-AU-4	BROWN-FORMAN 4.750 2033 04		08/03/2023	BNP PARIBAS		1,964,340	2,000,000	35,361	1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15189X-BB-3	CENTERPOINT ENERGY HOUST 4.950 2033 04		08/29/2023	WELLS FARGO SECURITIES		9,795,700	10,000,000	217,250	1.F FE
17252M-AN-0	CINTAS CORPORATION NO 2 3.700 2027 04		08/14/2023	VARIOUS		5,934,044	6,190,000	85,886	1.G FE
20826F-BF-2	CONOCOPHILLIPS 5.050 2033 09		08/08/2023	TD SECURITIES		2,994,210	3,000,000	0	1.F FE
126650-CL-2	CVS HEALTH CORP 3.875 2025 07		07/18/2023	GOLDMAN SACHS & CO		9,745,500	10,000,000	0	2.B FE
233853-AT-7	DAIMLER TRUCK FINANCE NA 5.400 2028 09		09/12/2023	WELLS FARGO SECURITIES		9,905,900	10,000,000	52,500	2.A FE
23357*-AV-3	DTE GAS COMPANY 5.570 2030 10		09/12/2023	U S BANCORP		6,000,000	6,000,000	0	1.E Z
278062-AH-7	EATON CORP 4.150 2033 03		09/25/2023	MIZUHO INTERNATIONAL PLC		4,554,950	5,000,000	6,917	1.G FE
26884T-AW-2	ERAC USA FINANCE LLC (14 4.900 2033 05		09/18/2023	HSBC		4,802,150	5,000,000	94,597	2.A FE
337738-BG-2	FISERV INC 5.375 2028 08		08/14/2023	BAS-MERRILL LYNCH		2,992,200	3,000,000	0	2.B FE
341081-GQ-4	FLORIDA POWER & LIGHT 4.800 2033 05		09/27/2023	RBC CAPITAL MARKETS		1,898,900	2,000,000	34,933	1.D FE
427866-BJ-6	HERSHEY COMPANY 4.500 2033 05		08/29/2023	WELLS FARGO SECURITIES		3,076,311	3,156,000	46,157	1.F 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
571903-BL-6	MARRIOTT INTERNATIONAL 4.900 2029 04		09/19/2023	VARIOUS		3,099,503	3,228,000	76,450	2.B FE
579780-AT-4	MCCORMICK & COMPANY INC 4.950 2033 04		07/17/2023	J P MORGAN CHASE SECURITIES INC		2,959,410	3,000,000	42,488	2.B FE
58507L-BC-2	MEDTRONIC GLOBAL HOLDING 4.500 2033 03		09/25/2023	HSBC		7,528,480	8,000,000	177,000	1.G FE
59217G-GU-7	MET LIFE GLOBAL FUNDING 1.550 2031 01		08/01/2023	GOLDMAN SACHS & CO		5,396,945	6,930,000	7,758	1.D FE
595017-BA-1	MICROCHIP TECHNOLOGY INC 4.250 2025 09		08/17/2023	VARIOUS		4,068,956	4,184,000	83,971	2.B FE
62829D-2A-7	MUTUAL OF OMAHA GLOBAL F 5.800 2026 07		07/20/2023	MIZUHO INTERNATIONAL PLC		1,498,575	1,500,000	0	1.E FE
655663-AA-0	NORDSON CORP 5.600 2028 09		09/28/2023	CITIGROUP GLOBAL MARKETS		3,379,413	3,417,000	10,099	2.B FE
655663-AB-8	NORDSON CORP 5.800 2033 09		09/20/2023	VARIOUS		10,019,750	10,000,000	8,056	2.B FE
655844-CR-7	NORFOLK SOUTHERN CORP 5.050 2030 08		07/31/2023	WELLS FARGO SECURITIES		4,989,800	5,000,000	0	2.A FE
666807-CH-3	NORTHROP GRUMMAN CORP 4.700 2033 03		09/26/2023	HSBC		4,710,650	5,000,000	8,486	2.A FE
677415-CV-1	OHIO POWER COMPANY 5.000 2033 06		07/17/2023	RBC CAPITAL MARKETS		4,212,867	4,263,000	40,854	1.G FE
68389X-BM-6	ORACLE CORP 2.650 2026 07		07/25/2023	SUMRIDGE PARTNERS LLC		1,861,480	2,000,000	1,767	2.B FE
68389X-BN-4	ORACLE CORP 3.250 2027 11		07/26/2023	GOLDMAN SACHS & CO		4,466,776	4,808,000	31,686	2.B FE
68902V-AP-2	OTIS WORLDWIDE CORP 5.250 2028 08		08/14/2023	GOLDMAN SACHS & CO		11,956,800	12,000,000	0	2.B FE
69351U-BA-0	PPL ELECTRIC UTILITIES 5.000 2033 05		08/29/2023	MIZUHO INTERNATIONAL PLC		12,370,000	12,500,000	310,764	1.E FE
74153W-CT-4	PRICOA GLOBAL FUNDING 1 5.550 2026 08		08/28/2023	VARIOUS		23,796,908	23,785,000	2,709	1.D FE
78409V-BP-8	S&P GLOBAL INC (144A) 5.250 2033 09		09/08/2023	DEUTSCHE BANC		2,006,300	2,000,000	0	1.G FE
8426EP-AG-3	SOUTHERN CO GAS CAPITAL 5.750 2033 09		09/11/2023	BAS-MERRILL LYNCH		4,994,700	5,000,000	0	2.A FE
855244-AP-4	STARBUCKS CORP 3.500 2028 03		08/07/2023	BAS-MERRILL LYNCH		4,716,450	5,000,000	76,806	2.A FE
87264A-DC-6	T-MOBILE USA INC 5.750 2034 01		09/11/2023	CITIGROUP GLOBAL MARKETS		4,992,750	5,000,000	0	2.B FE
92338C-AA-1	VERALTO CORP (144A) 5.500 2026 09		09/11/2023	CITIGROUP GLOBAL MARKETS		4,999,200	5,000,000	0	2.B FE
92338C-AC-7	VERALTO CORP (144A) 5.350 2028 09		09/11/2023	CITIGROUP GLOBAL MARKETS		4,996,750	5,000,000	0	2.B FE
92338C-AE-3	VERALTO CORP (144A) 5.450 2033 09		09/11/2023	CITIGROUP GLOBAL MARKETS		4,984,750	5,000,000	0	2.B FE
928668-BU-5	VOLKSWAGEN GROUP AMERICA 5.800 2025 09	C	09/05/2023	MORGAN STANLEY		4,999,450	5,000,000	0	2.A FE
94106L-BV-0	WASTE MANAGEMENT INC 4.875 2029 02		07/27/2023	BARCLAYS CAPITAL INC		4,965,700	5,000,000	0	1.G FE
969457-CH-1	WILLIAMS COMPANIES INC 5.400 2026 03		08/08/2023	MORGAN STANLEY		5,008,800	5,000,000	118,500	2.B FE
25243Y-BH-1	DIAGEO CAPITAL PLC 5.500 2033 01	D	09/26/2023	MIZUHO INTERNATIONAL PLC		5,046,800	5,000,000	48,889	1.G FE
45687V-AA-4	INGERSOLL RAND 5.400 2028 08	D	08/28/2023	MORGAN STANLEY		4,976,300	5,000,000	12,000	2.C FE
45687V-AB-2	INGERSOLL RAND 5.700 2033 08	D	09/19/2023	VARIOUS		5,438,175	5,500,000	16,071	2.C FE
58769J-AL-1	MERCEDES-BENZ FINANCE (1 5.100 2028 08	D	07/31/2023	CITIGROUP GLOBAL MARKETS		12,984,660	13,000,000	0	1.F FE
693650-AL-7	PSMC 2021-1 A11 CMO (144 2.500 2051 03		07/19/2023	J P MORGAN CHASE SECURITIES INC		7,288,170	8,418,027	11,692	1.A FE
05592X-AA-8	BMWOT 2023-A A1 5.593 2024 07		07/11/2023	TD SECURITIES		30,000,000	30,000,000	0	1.A Z
17295F-AA-2	CITZN 2023-2 A1 5.739 2024 09		09/06/2023	J P MORGAN CHASE SECURITIES INC		41,000,000	41,000,000	0	1.A Z
34529N-AA-8	FORDL 2023-B A1 5.688 2024 10		09/14/2023	BARCLAYS CAPITAL INC		16,500,000	16,500,000	0	1.A Z
379929-AA-0	GMALT 2023-3 A1 5.634 2024 08		08/08/2023	J P MORGAN CHASE SECURITIES INC		10,500,000	10,500,000	0	1.A Z
36267K-AA-5	GMCAR 2023-3 A1 5.560 2024 07		07/11/2023	WELLS FARGO SECURITIES		25,500,000	25,500,000	0	1.A Z
44933X-AA-5	HART 2023-B A1 5.581 2024 07		07/11/2023	BARCLAYS CAPITAL INC		23,000,000	23,000,000	0	1.A Z

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
89231F-AA-8	TAOT 2023-C A1 5.604 2024 08		08/08/2023	BNP PARIBAS		23,250,000	23,250,000	0	1.A Z
89240H-AA-3	TLOT 2023-B A1 (144A) 5.658 2024 09		09/12/2023	CITIGROUP GLOBAL MARKETS		12,000,000	12,000,000	0	1.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						455,736,957	462,825,027	1,823,040	XXX
2509999997. Total - Bonds - Part 3						1,020,547,974	1,041,163,906	3,220,314	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,020,547,974	1,041,163,906	3,220,314	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
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						1,020,547,974	XXX	3,220,314	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																					
912810-EQ-7	U S TREASURY BONDS 6.250		08/15/2023	MATURED		20,000,000	20,000,000	26,278,986	20,531,478	0	(531,478)	0	(531,478)	0	20,000,000	0	0	0	1,250,000	08/15/2023	1.A
912828-VM-9	U S TREASURY INFL IX N .375		07/15/2023	MATURED		16,965,650	13,000,000	13,217,556	16,639,382	(3,335,150)	5,818	0	(3,329,332)	0	13,310,050	0	3,655,600	3,655,600	63,009	07/15/2023	1.A
91282C-BB-6	U S TREASURY NOTES .625		08/08/2023	WELLS FARGO SECURITIES CITIGROUP GLOBAL MARKETS		21,456,948	25,000,000	23,960,061	24,223,580	0	91,876	0	91,876	0	24,315,457	0	(2,858,509)	(2,858,509)	173,234	12/31/2027	1.A
91282C-BJ-9	U S TREASURY NOTES .750		08/08/2023			9,555,502	11,100,000	10,728,888	10,821,498	0	32,423	0	32,423	0	10,853,920	0	(1,298,419)	(1,298,419)	85,286	01/31/2028	1.A
912828-S9-2	U S TREASURY NOTES 1.250		07/31/2023	MATURED		48,718,000	48,718,000	46,086,086	48,427,890	0	290,110	0	290,110	0	48,718,000	0	0	0	608,975	07/31/2023	1.A
912828-VS-6	U S TREASURY NOTES 2.500		08/15/2023	MATURED		57,000,000	57,000,000	58,203,119	57,099,788	0	(99,788)	0	(99,788)	0	57,000,000	0	0	0	1,425,000	08/15/2023	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		09/20/2023	PAID ON PRINCIPAL		23,989	23,989	23,550	23,251	0	738	0	738	0	23,989	0	0	0	399	09/20/2046	1.A
36179S-QU-4	GNMA II PASS #MA4067 2.500		09/20/2023	PAID ON PRINCIPAL		277,785	277,785	273,506	272,249	0	5,536	0	5,536	0	277,785	0	0	0	4,666	11/20/2046	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		09/20/2023	PAID ON PRINCIPAL		302,843	302,843	298,193	296,696	0	6,146	0	6,146	0	302,843	0	0	0	4,926	01/20/2047	1.A
36179X-VT-0	GNMA II PASS #MA8726 5.500		09/20/2023	PAID ON PRINCIPAL		146,191	146,191	145,717	145,717	0	474	0	474	0	146,191	0	0	0	1,041	03/20/2053	1.A
36179Y-AS-3	GNMA II PASS #MA9017 5.500		09/20/2023	PAID ON PRINCIPAL		44,576	44,576	44,364	44,364	0	212	0	212	0	44,576	0	0	0	319	07/20/2053	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		09/20/2023	PAID ON PRINCIPAL		64,439	64,439	67,046	67,323	0	(2,884)	0	(2,884)	0	64,439	0	0	0	1,500	01/20/2042	1.A
36202F-3M-6	GNMA II PASS #00005304 3.500		09/20/2023	PAID ON PRINCIPAL		69,060	69,060	72,804	73,333	0	(4,273)	0	(4,273)	0	69,060	0	0	0	1,603	02/20/2042	1.A
36202F-4Q-6	GNMA II PASS #00005331 3.500		09/20/2023	PAID ON PRINCIPAL		66,927	66,927	70,252	70,760	0	(3,834)	0	(3,834)	0	66,927	0	0	0	1,556	03/20/2042	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		09/20/2023	PAID ON PRINCIPAL		26,558	26,558	25,490	25,744	0	814	0	814	0	26,558	0	0	0	890	06/20/2034	1.A
36202E-CM-9	GNMA II PASS #3676 4.500		09/20/2023	PAID ON PRINCIPAL		11,731	11,731	11,135	11,255	0	476	0	476	0	11,731	0	0	0	350	02/20/2035	1.A
36202E-EU-9	GNMA II PASS #3747 5.000		09/20/2023	PAID ON PRINCIPAL		26,503	26,503	25,757	25,874	0	629	0	629	0	26,503	0	0	0	885	08/20/2035	1.A
36202E-FM-6	GNMA II PASS #3772 5.000		09/20/2023	PAID ON PRINCIPAL		13,104	13,104	12,816	12,860	0	244	0	244	0	13,104	0	0	0	435	10/20/2035	1.A
3622AB-4V-1	GNMA II PASS #786336 4.500		09/20/2023	PAID ON PRINCIPAL		378,276	378,276	364,918	364,918	0	13,358	0	13,358	0	378,276	0	0	0	1,419	09/20/2052	1.A
3622AB-5G-3	GNMA II PASS #786347 5.000		09/20/2023	PAID ON PRINCIPAL		299,127	299,127	298,098	298,098	0	1,028	0	1,028	0	299,127	0	0	0	2,268	09/20/2052	1.A
3622AC-H7-8	GNMA II PASS #786654 5.000		09/20/2023	PAID ON PRINCIPAL		145,652	145,652	144,173	144,173	0	1,479	0	1,479	0	145,652	0	0	0	987	04/20/2053	1.A
3622AC-JB-7	GNMA II PASS #786658 5.000		09/20/2023	PAID ON PRINCIPAL		73,159	73,159	72,393	72,393	0	766	0	766	0	73,159	0	0	0	603	04/20/2053	1.A
3622AC-JE-1	GNMA II PASS #786661 5.500		09/20/2023	PAID ON PRINCIPAL		83,935	83,935	84,388	84,388	0	(452)	0	(452)	0	83,935	0	0	0	529	04/20/2053	1.A
3622AC-JG-6	GNMA II PASS #786663 5.500		09/20/2023	PAID ON PRINCIPAL		33,101	33,101	33,251	33,251	0	(150)	0	(150)	0	33,101	0	0	0	229	04/20/2053	1.A
3622AC-KG-4	GNMA II PASS #786695 5.000		09/20/2023	PAID ON PRINCIPAL		147,778	147,778	147,166	147,166	0	612	0	612	0	147,778	0	0	0	964	04/20/2053	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		09/15/2023	PAID ON PRINCIPAL		5,724	5,724	5,635	5,651	0	73	0	73	0	5,724	0	0	0	191	11/15/2035	1.A
36290R-U6-8	GNMA PASS TH #615405 4.500		09/15/2023	PAID ON PRINCIPAL		6,674	6,674	6,472	6,521	0	154	0	154	0	6,674	0	0	0	200	08/15/2033	1.A
36291A-DH-9	GNMA PASS TH #622104 4.500		09/15/2023	PAID ON PRINCIPAL		7,628	7,628	7,397	7,466	0	162	0	162	0	7,628	0	0	0	227	09/15/2033	1.A
36292F-H6-7	GNMA PASS TH #647453 5.000		09/15/2023	PAID ON PRINCIPAL		13,534	13,534	13,322	13,382	0	152	0	152	0	13,534	0	0	0	452	10/15/2035	1.A
36225A-ER-7	GNMA PASS TH #780144 7.000		09/15/2023	PAID ON PRINCIPAL		2,216	2,216	2,114	2,200	0	16	0	16	0	2,216	0	0	0	103	07/15/2024	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750		09/20/2023	PAID ON PRINCIPAL		250	250	255	253	0	(3)	0	(3)	0	250	0	0	0	3	04/20/2062	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750		09/20/2023	PAID ON PRINCIPAL		1,101	1,101	1,093	1,098	0	4	0	4	0	1,101	0	0	0	13	12/20/2062	1.A
38379L-U4-6	GNR 2015-62 CG CMO 2.250		09/20/2023	PAID ON PRINCIPAL		140,795	140,795	140,311	140,215	0	581	0	581	0	140,795	0	0	0	2,161	03/20/2045	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000		09/20/2023	PAID ON PRINCIPAL		606,336	606,336	585,399	597,293	0	9,043	0	9,043	0	606,336	0	0	0	8,368	04/20/2066	1.A
38380X-S3-2	GNR 2018-115 GB CMO 3.500		09/20/2023	PAID ON PRINCIPAL		81,588	81,588	81,196	81,235	0	353	0	353	0	81,588	0	0	0	1,935	10/20/2046	1.A
38381A-S6-4	GNR 2018-152 KA CMO 4.000		09/20/2023	PAID ON PRINCIPAL		95,839	95,839	96,498	96,328	0	(488)	0	(488)	0	95,839	0	0	0	2,603	01/20/2047	1.A
38383Y-DT-6	GNR 2022-152 DA CMO 4.500		09/20/2023	PAID ON PRINCIPAL		195,424	195,424	194,050	194,053	0	1,371	0	1,371	0	195,424	0	0	0	5,903	06/20/2051	1.A
38383L-FR-6	GNR 2022-197 LA CMO 4.500		09/20/2023	PAID ON PRINCIPAL		194,927	194,927	193,435	193,444	0	1,483	0	1,483	0	194,927	0	0	0	5,529	10/20/2049	1.A
38383L-6K-1	GNR 2022-218 JA CMO 5.000		09/20/2023	PAID ON PRINCIPAL		730,710	730,710	733,564	733,561	0	(2,851)	0	(2,851)	0	730,710	0	0	0	25,305	02/20/2051	1.A
36225C-BX-3	G2 (ARM) #80053 3.625		09/20/2023	PAID ON PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	03/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 3.875		09/20/2023	PAID ON PRINCIPAL		50	50	51	50	0	0	0	0	0	50	0	0	0	1	05/20/2027	1.A
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		09/16/2023	PAID ON PRINCIPAL		19,779	19,779	19,766	19,767	0	12	0	12	0	19,779	0	0	0	306	05/16/2055	1.A
38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		09/16/2023	PAID ON PRINCIPAL		326,339	326,339	322,211	322,058	0	4,282	0	4,282	0	326,339	0	0	0	5,131	04/16/2054	1.A
38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		09/16/2023	PAID ON PRINCIPAL		27,203	27,203	27,242	27,239	0	(36)	0	(36)	0	27,203	0	0	0	472	11/16/2057	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		09/16/2023	PAID ON PRINCIPAL		20,975	20,975	20,673	20,683	0	292	0	292	0	20,975	0	0	0	336	02/16/2050	1.A
..38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		09/16/2023	PAID ON PRINCIPAL		50,575	50,575	50,713	50,744	0	(170)	0	(170)	0	50,575	0	0	0	843	10/16/2050	1.A
..83162C-UP-6	SBAP 2012-20B 1 2.630		08/01/2023	PAID ON PRINCIPAL		84,203	84,203	84,397	84,078	0	125	0	125	0	84,203	0	0	0	2,215	02/01/2032	1.A
..83162C-WA-7	SBAP 2014-20A 1 3.460		07/01/2023	PAID ON PRINCIPAL		188,077	188,077	188,077	187,289	0	788	0	788	0	188,077	0	0	0	6,620	01/01/2034	1.A
..83162C-YG-2	SBAP 2017-20A 1 2.800		07/01/2023	PAID ON PRINCIPAL		109,188	109,188	109,188	108,809	0	380	0	380	0	109,188	0	0	0	3,086	01/01/2037	1.A
..83162C-ZG-1	SBAP 2018-10B 1 3.000		09/01/2023	PAID ON PRINCIPAL		238,379	238,379	238,379	237,875	0	504	0	504	0	238,379	0	0	0	7,173	03/01/2028	1.A
..83162C-A6-0	SBAP 2019-20A 1 3.370		07/01/2023	PAID ON PRINCIPAL		197,552	197,552	197,552	196,502	0	1,051	0	1,051	0	197,552	0	0	0	6,988	01/01/2039	1.A
..83162C-A7-8	SBAP 2019-25A 1 3.560		07/01/2023	PAID ON PRINCIPAL		34,754	34,754	34,754	34,536	0	217	0	217	0	34,754	0	0	0	1,297	01/01/2044	1.A
..83162C-R9-6	SBAP 2023-25A 1 4.910		07/01/2023	PAID ON PRINCIPAL		61,473	61,473	61,473	61,473	0	0	0	0	0	61,473	0	0	0	1,425	01/01/2048	1.A
0109999999. Subtotal - Bonds - U.S. Governments						179,372,142	180,494,043	184,104,947	183,381,246	(3,335,150)	(172,626)	0	(3,507,776)	0	179,873,470	0	(501,328)	(501,328)	3,719,955	XXX	XXX
Bonds - All Other Governments																					
..05591F-2A-7	BNG BANK NV (144A) 3.000	D	09/20/2023	MATURED		5,000,000	5,000,000	4,977,900	4,996,456	0	3,545	0	3,545	0	5,000,000	0	0	0	150,000	09/20/2023	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						5,000,000	5,000,000	4,977,900	4,996,456	0	3,545	0	3,545	0	5,000,000	0	0	0	150,000	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
..68609B-RC-3	OREGON GENERAL OBLIGAT 5.000		07/27/2023	BAS-MERRILL LYNCH		796,838	750,000	913,950	811,726	0	(9,515)	0	(9,515)	0	802,211	0	(5,373)	(5,373)	37,188	08/01/2033	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						796,838	750,000	913,950	811,726	0	(9,515)	0	(9,515)	0	802,211	0	(5,373)	(5,373)	37,188	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..006449-GY-2	ADAMS CO SD #12 GO REF 5.000		07/05/2023	HILLTOP SECURITIES		4,666,112	4,400,000	4,940,320	4,636,767	0	(28,970)	0	(28,970)	0	4,607,797	0	58,315	58,315	122,833	12/15/2033	1.C FE
..006449-HB-1	ADAMS CO SD #12 GO REF 5.000		09/05/2023	PIPER JAFFRAY		5,267,400	5,000,000	5,556,150	5,244,566	0	(39,822)	0	(39,822)	0	5,204,743	0	62,657	62,657	181,250	12/15/2036	1.C FE
..011338-WD-8	ALAMO HEIGHTS ISD GO S 5.000		09/12/2023	MUNI CENTER		105,568	100,000	114,241	107,193	0	(1,175)	0	(1,175)	0	106,017	0	(449)	(449)	5,597	02/01/2040	1.A FE
..023051-SV-8	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		1,955,000	1,955,000	1,998,166	1,958,069	0	(3,069)	0	(3,069)	0	1,955,000	0	0	0	83,088	02/01/2030	1.A FE
..023051-SW-6	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		2,040,000	2,040,000	2,070,416	2,042,152	0	(2,152)	0	(2,152)	0	2,040,000	0	0	0	86,700	02/01/2031	1.A FE
..023051-SX-4	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		2,125,000	2,125,000	2,144,911	2,126,391	0	(1,391)	0	(1,391)	0	2,125,000	0	0	0	90,313	02/01/2032	1.A FE
..023051-SY-2	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		2,225,000	2,225,000	2,235,369	2,225,693	0	(693)	0	(693)	0	2,225,000	0	0	0	94,563	02/01/2033	1.A FE
..023051-SZ-9	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		2,315,000	2,315,000	2,315,000	2,315,000	0	0	0	0	0	2,315,000	0	0	0	98,388	02/01/2034	1.A FE
..038699-SP-0	ARAPAHOE CO SD #6 LITT 5.000		09/19/2023	MORGAN STANLEY		2,835,207	2,830,000	3,055,296	2,854,620	0	(19,530)	0	(19,530)	0	2,835,090	0	117	117	113,593	12/01/2033	1.C FE
..038699-SQ-8	ARAPAHOE CO SD #6 LITT 5.000		09/19/2023	MORGAN STANLEY STIFEL NICOLAUS & CO INC		3,456,003	3,450,000	3,710,027	3,478,464	0	(22,603)	0	(22,603)	0	3,455,862	0	141	141	138,479	12/01/2034	1.C FE
..038699-TX-2	ARAPAHOE CO SD #6 LITT 5.500		07/25/2023			1,586,393	1,390,000	1,747,967	1,615,502	0	(20,294)	0	(20,294)	0	1,595,208	0	(8,815)	(8,815)	49,905	12/01/2031	1.C FE
..083763-MJ-8	BERGEN CO GENERAL OBLI 4.000		09/19/2023	Zions Bank		4,150,332	4,150,000	4,280,725	4,163,990	0	(11,259)	0	(11,259)	0	4,152,732	0	(2,400)	(2,400)	133,261	12/01/2028	1.A FE
..083763-MK-5	BERGEN CO GENERAL OBLI 4.000		09/19/2023	Zions Bank		3,895,039	3,895,000	3,978,431	3,903,943	0	(7,306)	0	(7,306)	0	3,896,637	0	(1,598)	(1,598)	125,073	12/01/2029	1.A FE
..165573-A9-7	CHESTER CO GENERAL OBL 3.500		09/06/2023	MUNI CENTER		100,562	100,000	102,913	100,665	0	(221)	0	(221)	0	100,444	0	118	118	4,015	07/15/2030	1.A FE
..165573-B3-9	CHESTER CO GENERAL OBL 3.500		08/16/2023	CITIGROUP GLOBAL MARKETS		2,680,543	2,685,000	2,726,054	2,694,424	0	(2,872)	0	(2,872)	0	2,691,553	0	(11,010)	(11,010)	102,328	07/15/2032	1.A FE
..18347A-JN-2	CLAY CO PUB SCH DIST # 4.000		07/31/2023	CITIGROUP GLOBAL MARKETS		1,367,159	1,350,000	1,517,184	1,409,151	0	(10,535)	0	(10,535)	0	1,398,616	0	(31,457)	(31,457)	49,500	03/01/2034	1.C FE
..194740-HN-9	COLLIN CO GENERAL OBLI 4.000		07/05/2023	J P MORGAN CHASE SECURITIES INC		1,236,809	1,225,000	1,270,080	1,236,384	0	(2,685)	0	(2,685)	0	1,233,698	0	3,111	3,111	43,692	02/15/2032	1.A FE
..232392-AX-8	CUYAHOGA CNTY CCD S201 5.000		08/08/2023	MUNI CENTER		104,933	100,000	114,437	106,413	0	(1,097)	0	(1,097)	0	105,316	0	(383)	(383)	3,458	12/01/2037	1.C FE
..282726-FV-5	EL CAMINO CCD GO REF S 3.250		09/26/2023	MUNI CENTER		2,742,363	2,735,000	2,926,122	2,805,798	0	(13,078)	0	(13,078)	0	2,792,720	0	(50,356)	(50,356)	97,992	08/01/2029	1.B FE
..37970P-HG-0	GLOUCESTER CO IMPT AUT 4.000		08/29/2023	MUNI CENTER		303,804	300,000	309,351	302,493	0	(716)	0	(716)	0	301,777	0	2,027	2,027	11,000	04/01/2033	1.C FE
..382505-KS-3	GOODYEAR GENERAL OBLIG 3.000		08/23/2023	MUNI CENTER		201,004	200,000	204,712	202,357	0	(327)	0	(327)	0	202,030	0	(1,026)	(1,026)	6,900	07/01/2029	1.B FE
..395460-3Y-2	GREENSBORO GENERAL OBL 3.000		07/24/2023	DAVENPORT & COMPANY		989,760	1,000,000	1,052,000	1,020,472	0	(3,114)	0	(3,114)	0	1,017,357	0	(27,597)	(27,597)	29,500	02/01/2031	1.A FE
..412487-CB-4	HARFORD CO GENERAL OBL 4.000		09/26/2023	BAS-MERRILL LYNCH		2,053,459	2,055,000	2,160,237	2,069,602	0	(8,923)	0	(8,923)	0	2,060,679	0	(7,220)	(7,220)	85,168	03/15/2029	1.A FE
..494656-P9-6	KING & SNOHOMISH CO SD 5.000		08/23/2023	STONEX FINANCIAL		1,258,761	1,235,000	1,410,950	1,283,350	0	(12,613)	0	(12,613)	0	1,270,737	0	(11,975)	(11,975)	45,112	12/01/2034	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 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
..498062-PR-3	KITSAP CO SD#303 BAINB 4.000		08/22/2023	HEADLANDS (TD SEC AUTOMATED)		849,912	840,000	908,065	874,135	0	(4,721)	0	(4,721)	0	869,415	0	(19,503)	(19,503)	24,453	12/01/2033	1.A FE
..515390-LW-0	LANE CO SD #52 BETHEL 5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,934,611	1,920,000	2,088,288	1,947,665	0	(14,048)	0	(14,048)	0	1,933,617	0	994	994	75,733	06/15/2030	1.B FE
..515390-LX-8	LANE CO SD #52 BETHEL 5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		2,095,829	2,080,000	2,245,630	2,107,324	0	(13,881)	0	(13,881)	0	2,093,442	0	2,387	2,387	82,044	06/15/2031	1.B FE
..515390-LY-6	LANE CO SD #52 BETHEL 5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,521,491	1,510,000	1,624,896	1,528,983	0	(9,647)	0	(9,647)	0	1,519,336	0	2,155	2,155	59,561	06/15/2032	1.B FE
..515390-LZ-3	LANE CO SD #52 BETHEL 5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,647,442	1,635,000	1,750,758	1,654,170	0	(9,747)	0	(9,747)	0	1,644,423	0	3,019	3,019	64,492	06/15/2033	1.B FE
..515390-MS-8	LANE CO SD #52 BETHEL 5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,078,143	1,070,000	1,140,139	1,081,641	0	(5,922)	0	(5,922)	0	1,075,719	0	2,424	2,424	42,206	06/15/2034	1.A
..515390-MT-6	LANE CO SD #52 BETHEL 5.000		09/28/2023	J P MORGAN CHASE SECURITIES INC		720,041	715,000	761,868	722,779	0	(3,957)	0	(3,957)	0	718,821	0	1,219	1,219	28,203	06/15/2034	1.B FE
..517210-XE-5	LARIMER CO SD#R-2J THO 5.000		07/31/2023	UBS AG		1,655,445	1,500,000	1,788,645	1,683,344	0	(16,695)	0	(16,695)	0	1,666,649	0	(11,204)	(11,204)	47,083	12/15/2033	1.C FE
..526030-2W-0	LENEXA GENERAL OBLIGAT 3.500		08/21/2023	MUNI CENTER		166,950	165,000	162,556	163,111	0	99	0	99	0	163,210	0	3,740	3,740	5,647	09/01/2033	1.A FE
..54589T-QM-2	LOUDOUN CO GENERAL OBL 4.000		08/14/2023	J P MORGAN CHASE SECURITIES INC		1,648,380	1,640,000	1,751,454	1,664,168	0	(7,724)	0	(7,724)	0	1,656,444	0	(8,064)	(8,064)	46,284	12/01/2034	1.A FE
..562785-MW-2	MANHATTAN BEACH USD GO 4.000		08/22/2023	FIRST BALLANTYNE LLC		569,828	550,000	593,885	575,817	0	(2,702)	0	(2,702)	0	573,115	0	(3,287)	(3,287)	21,511	09/01/2034	1.C FE
..639438-G5-3	NAZARETH AREA SCH DIST 4.000		08/15/2023	PNC CAPITAL MARKETS		2,078,299	2,075,000	2,182,091	2,108,767	0	(8,682)	0	(8,682)	0	2,100,085	0	(21,786)	(21,786)	62,481	11/15/2032	1.C FE
..659155-FL-4	NORTH EAST ISD GO REF 4.000		08/01/2023	REDEEMED		2,130,000	2,130,000	2,214,263	2,136,168	0	(6,168)	0	(6,168)	0	2,130,000	0	0	0	85,200	08/01/2033	1.A FE
..659155-JW-6	NORTH EAST ISD GO S201 4.000		08/23/2023	MORGAN STANLEY		1,006,070	1,000,000	1,075,400	1,033,715	0	(5,826)	0	(5,826)	0	1,027,889	0	(21,819)	(21,819)	42,556	08/01/2033	1.A FE
..66702R-MB-5	NORTHSIDE ISD GO REF S 4.000		09/07/2023	RBC CAPITAL MARKETS		2,305,029	2,295,000	2,493,059	2,369,012	0	(14,156)	0	(14,156)	0	2,354,855	0	(49,826)	(49,826)	67,065	06/15/2033	1.A FE
..671130-RW-4	OAK CREEK-FRANKLIN JOI 3.750		08/16/2023	SUMRIDGE PARTNERS LLC		1,268,871	1,265,000	1,288,276	1,270,917	0	(1,605)	0	(1,605)	0	1,269,312	0	(441)	(441)	41,640	04/01/2035	1.C FE
..679384-JP-3	OLATHE GENERAL OBLIGAT 2.625		09/14/2023	MUNI CENTER		194,260	200,000	209,848	202,239	0	(903)	0	(903)	0	201,336	0	(7,076)	(7,076)	5,060	10/01/2028	1.B FE
..685644-TR-7	ORCHARD PARK CENTRAL S 3.000		08/07/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,713,634	1,730,000	1,724,810	1,726,596	0	260	0	260	0	1,726,856	0	(13,222)	(13,222)	44,259	04/01/2030	1.C FE
..688443-T7-5	OSSEO ISD #279 GENERAL 2.750		08/14/2023	MUNI CENTER		123,024	125,000	124,354	124,651	0	34	0	34	0	124,685	0	(1,661)	(1,661)	3,581	02/01/2029	1.B FE
..690275-5Y-4	OVERLAND PARK GENERAL 5.000		08/03/2023	WELLS FARGO SECURITIES		868,220	795,000	916,762	870,317	0	(7,242)	0	(7,242)	0	863,076	0	5,144	5,144	36,769	09/01/2032	1.A FE
..702503-GV-9	PASCO CO GENERAL OBLIG 5.000		08/29/2023	MUNI CENTER		112,106	100,000	132,429	125,682	0	(2,095)	0	(2,095)	0	123,587	0	(11,481)	(11,481)	4,583	10/01/2034	1.C FE
..719780-MU-9	PICKERINGTON LOCAL SD 4.000		07/20/2023	JANNEY MONTGOMERY SCOTT INC		356,587	350,000	394,993	365,075	0	(2,793)	0	(2,793)	0	362,282	0	(5,695)	(5,695)	8,944	12/01/2034	1.C FE
..763261-H5-6	RICHARDSON ISD GEN OBL 5.000		08/03/2023	MORGAN STANLEY		358,211	350,000	403,095	363,033	0	(3,541)	0	(3,541)	0	359,492	0	(1,281)	(1,281)	16,965	02/15/2033	1.A FE
..763261-H5-6	RICHARDSON ISD GEN OBL 5.000		07/21/2023	MUNI CENTER		103,490	100,000	115,170	103,724	0	(969)	0	(969)	0	102,754	0	736	736	4,722	02/15/2033	1.A FE
..763261-W4-2	RICHARDSON ISD GEN OBL 5.000		09/05/2023	MUNI CENTER		416,088	400,000	455,940	421,827	0	(4,594)	0	(4,594)	0	417,233	0	(1,145)	(1,145)	21,222	02/15/2038	1.A FE
..777594-ZA-3	ROSEMOUNT ISD #196 GO 3.000		09/07/2023	MUNI CENTER		199,552	200,000	204,152	201,407	0	(308)	0	(308)	0	201,099	0	(1,547)	(1,547)	6,667	02/01/2030	1.B FE
..801889-QU-3	SANTA FE CO GENERAL OB 3.500		07/05/2023	J P MORGAN CHASE SECURITIES INC		1,025,253	1,020,000	1,013,411	1,015,104	0	221	0	221	0	1,015,324	0	9,929	9,929	36,196	07/01/2032	1.A FE
..802498-QR-9	SANTA MONICA-MALIBU US 4.000		07/25/2023	FHN FINANCIAL		2,201,671	2,145,000	2,432,988	2,256,605	0	(17,550)	0	(17,550)	0	2,239,055	0	(37,384)	(37,384)	91,758	07/01/2035	1.B FE
..802385-QM-9	SANTA MONICA CCD GO S2 4.000		08/14/2023	BNY MELLON CAPITAL MARKETS INC		524,575	500,000	538,440	522,376	0	(2,302)	0	(2,302)	0	520,073	0	4,502	4,502	20,778	08/01/2034	1.C FE
..810453-6E-5	SCOTTSDALE GENERAL OBL 3.500		07/01/2023	REDEEMED		8,375,000	8,375,000	8,738,391	8,395,215	0	(20,215)	0	(20,215)	0	8,375,000	0	0	0	293,125	07/01/2033	1.A FE
..810453-6F-2	SCOTTSDALE GENERAL OBL 3.500		07/01/2023	REDEEMED		8,665,000	8,665,000	9,001,722	8,683,776	0	(18,776)	0	(18,776)	0	8,665,000	0	0	0	303,275	07/01/2034	1.A FE
..833119-YW-4	SNOHOMISH CO SD#2 EVER 4.000		09/07/2023	RBC CAPITAL MARKETS		1,152,305	1,145,000	1,196,514	1,165,476	0	(3,949)	0	(3,949)	0	1,161,527	0	(9,222)	(9,222)	35,241	12/01/2033	1.B FE
..848797-NX-0	SPOKANE CO SD #356 CEN 5.000		08/16/2023	RAMIREZ & CO INC		2,430,245	2,370,000	2,709,455	2,462,226	0	(23,327)	0	(23,327)	0	2,438,899	0	(8,653)	(8,653)	84,267	12/01/2034	1.B FE
..866045-NE-3	SUMMIT CO SD #RE001 GO 4.000		08/17/2023	J P MORGAN CHASE SECURITIES INC		566,028	555,000	584,942	568,126	0	(2,011)	0	(2,011)	0	566,115	0	(87)	(87)	15,848	12/01/2034	1.A FE
..879709-5B-5	TEMPE GENERAL OBLIGATI 3.750		07/20/2023	MORGAN STANLEY		1,308,546	1,295,000	1,301,462	1,296,839	0	(416)	0	(416)	0	1,296,423	0	12,122	12,122	51,260	07/01/2034	1.A
..969887-2D-9	WILLIAMSON CO GENERAL 4.000		09/20/2023	MUNI CENTER		807,477	800,000	827,992	806,945	0	(2,295)	0	(2,295)	0	804,650	0	2,827	2,827	35,056	02/15/2033	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						103,838,824	102,470,000	109,037,200	104,502,410	0	(452,599)	0	(452,599)	0	104,049,812	0	(210,988)	(210,988)	3,717,442	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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. Special Revenues																					
..052414-PL-7	AUSTIN ELEC UTILITY SY 5.000		08/14/2023	J P MORGAN CHASE SECURITIES INC		2,273,568	2,200,000	2,534,642	2,303,450	0	(21,645)	0	(21,645)	0	2,281,805	0	(8,237)	(8,237)	82,500	11/15/2029	1.D FE
..130178-M8-6	CALIFORNIA ED FAC AUTH 5.000		08/17/2023	SEAPORT GROUP		797,581	665,000	848,301	766,955	0	(5,686)	0	(5,686)	0	761,268	0	36,313	36,313	29,278	10/01/2032	1.A FE
..160429-VH-6	CHARLESTON WATERWORKS 4.000		09/25/2023	MUNI CENTER		101,441	100,000	113,082	104,928	0	(1,008)	0	(1,008)	0	103,921	0	(2,480)	(2,480)	4,956	01/01/2035	1.A FE
..196632-ZW-6	COLORADO SPRINGS UTILI 5.000		07/26/2023	EMMETT & CO		1,087,770	1,000,000	1,211,570	1,108,652	0	(12,072)	0	(12,072)	0	1,096,580	0	(8,810)	(8,810)	35,000	11/15/2034	1.C FE
..27149T-BB-6	EAST CENTRAL REGL WAST 5.000		07/20/2023	CITIGROUP GLOBAL MARKETS		2,516,038	2,340,000	2,851,384	2,603,718	0	(29,286)	0	(29,286)	0	2,574,432	0	(58,394)	(58,394)	94,250	10/01/2034	1.B FE
..303867-LF-0	FAIRFAX CO SEWER REV S 5.000		08/18/2023	MUNI CENTER		107,098	100,000	114,062	107,898	0	(1,052)	0	(1,052)	0	106,846	0	252	252	5,514	07/15/2040	1.A FE
..45506D-PK-5	INDIANA FINANCE AUTH R 5.000		08/25/2023	TENDERED		9,102,314	8,785,000	10,669,558	9,218,817	0	(139,867)	0	(139,867)	0	9,078,950	0	(293,950)	(293,950)	800,489	02/01/2035	1.A FE
..45506D-YU-3	INDIANA FINANCE AUTH R 5.000		08/25/2023	TENDERED		6,097,693	5,695,000	5,963,121	5,946,669	0	(45,554)	0	(45,554)	0	5,901,115	0	(206,115)	(206,115)	715,918	08/01/2033	1.A FE
..491311-AN-6	KENTUCKY INFRAS WASTEW 5.000		07/31/2023	JANNEY MONTGOMERY SCOTT INC		1,650,264	1,510,000	1,800,705	1,670,119	0	(17,233)	0	(17,233)	0	1,652,885	0	(2,621)	(2,621)	75,500	02/01/2030	1.A FE
..57583U-A2-4	MASS DEV FIN AGY (PHIL 5.000		09/01/2023	REDEEMED		5,170,000	5,170,000	5,481,958	5,195,599	0	(25,599)	0	(25,599)	0	5,170,000	0	0	0	258,500	09/01/2039	1.A FE
..57583U-ZY-7	MASS DEV FIN AGY (PHIL 5.000		09/01/2023	REDEEMED		5,000,000	5,000,000	5,317,950	5,026,067	0	(26,067)	0	(26,067)	0	5,000,000	0	0	0	250,000	09/01/2038	1.A FE
..57585K-WD-6	MASSACHUSETTS H/E MAS 5.500		07/24/2023	RBC CAPITAL MARKETS		3,123,710	2,505,000	3,634,755	3,120,190	0	(32,711)	0	(32,711)	0	3,087,479	0	36,231	36,231	146,960	07/01/2032	1.A FE
..57586C-S9-7	MASSACHUSETTS H/E (BOS 5.500		08/28/2023	INSPEREX LLC		2,302,160	2,000,000	2,360,580	2,163,372	0	(15,092)	0	(15,092)	0	2,148,280	0	153,880	153,880	82,194	06/01/2030	1.D FE
..57586C-S9-7	MASSACHUSETTS H/E (BOS 5.500		09/21/2023	MUNI CENTER		284,770	250,000	295,073	270,421	0	(2,085)	0	(2,085)	0	268,337	0	16,433	16,433	11,229	06/01/2030	1.D FE
..604115-CS-2	MINNESOTA PUB FAC AUTH 5.000		07/24/2023	RBC CAPITAL MARKETS		18,821,170	18,010,000	22,059,188	19,400,536	0	(240,956)	0	(240,956)	0	19,159,580	0	(338,409)	(338,409)	810,450	03/01/2035	1.A FE
..64465P-YR-3	NEW HAMPSHIRE MUNI BON 5.000		08/15/2023	REDEEMED		6,645,000	6,645,000	7,395,353	6,699,419	0	(54,419)	0	(54,419)	0	6,645,000	0	0	0	332,250	08/15/2033	1.C FE
..64579S-EL-5	NEW JERSEY ENVR INFRA 4.500		09/13/2023	MUNI CENTER		108,714	100,000	127,922	114,990	0	(1,489)	0	(1,489)	0	113,501	0	(4,787)	(4,787)	4,675	09/01/2029	1.A FE
..645791-G2-4	NEW JERSEY ENVR INFRA 4.000		08/14/2023	CITIGROUP GLOBAL MARKETS		1,040,150	1,025,000	1,097,109	1,046,028	0	(4,734)	0	(4,734)	0	1,041,294	0	(1,144)	(1,144)	39,178	09/01/2031	1.A FE
..645791-G2-4	NEW JERSEY ENVR INFRA 4.000		07/26/2023	MUNI CENTER		103,315	100,000	107,035	102,052	0	(427)	0	(427)	0	101,624	0	1,691	1,691	3,633	09/01/2031	1.A FE
..64711N-J6-3	NEW MEXICO FIN AUTH SR 4.000		08/23/2023	MIDDLEGATE SECURITIES		3,804,531	3,785,000	4,293,553	3,974,833	0	(34,816)	0	(34,816)	0	3,940,017	0	(135,486)	(135,486)	110,606	06/01/2034	1.B FE
..686507-JM-7	ORLANDO UTILITIES COMM 5.000		08/22/2023	RBC CAPITAL MARKETS		2,729,550	2,500,000	3,003,525	2,827,017	0	(31,207)	0	(31,207)	0	2,795,809	0	(66,259)	(66,259)	111,806	10/01/2033	1.C FE
..751100-LC-0	RALEIGH COMB ENTERPRIS 4.000		07/27/2023	STONEX FINANCIAL		1,035,510	1,000,000	1,117,050	1,051,280	0	(6,736)	0	(6,736)	0	1,044,545	0	(9,035)	(9,035)	36,333	03/01/2033	1.A FE
..762197-PT-2	RHODE ISLAND H&E (BROW 5.000		09/01/2023	REDEEMED		2,000,000	2,000,000	2,178,460	2,014,364	0	(14,364)	0	(14,364)	0	2,000,000	0	0	0	100,000	09/01/2031	1.B FE
..762197-QA-2	RHODE ISLAND H&E (BROW 4.500		09/01/2023	REDEEMED		3,000,000	3,000,000	3,110,040	3,008,838	0	(8,838)	0	(8,838)	0	3,000,000	0	0	0	135,000	09/01/2031	1.B FE
..79574C-CS-0	SALT RIVER PROJ AGR IM 5.000		07/26/2023	MORGAN STANLEY		6,447,166	5,900,000	7,148,263	6,562,829	0	(71,725)	0	(71,725)	0	6,491,105	0	(43,939)	(43,939)	316,306	01/01/2033	1.B FE
..79625G-AS-2	SAN ANTONIO ELEC & GAS 5.000		08/01/2023	HILLTOP SECURITIES		548,840	500,000	590,010	557,275	0	(5,077)	0	(5,077)	0	552,199	0	(3,359)	(3,359)	25,069	02/01/2033	1.D FE
..812643-JU-9	SEATTLE LIGHT & POWER 5.000		07/01/2023	REDEEMED		8,415,000	8,415,000	9,538,487	8,480,778	0	(65,778)	0	(65,778)	0	8,415,000	0	0	0	420,750	07/01/2028	1.C FE
..870000-JC-1	SWARTHMORE BORO AUTH C 5.000		09/15/2023	REDEEMED		1,115,000	1,115,000	1,316,715	1,132,837	0	(17,837)	0	(17,837)	0	1,115,000	0	0	0	55,750	09/15/2031	1.A FE
..875287-ND-2	TAMPA UTILITIES TAX RE 3.000		08/18/2023	MUNI CENTER		199,876	200,000	199,744	199,890	0	13	0	13	0	199,902	0	(26)	(26)	5,350	10/01/2028	1.D FE
..91514A-FT-7	UNIV OF TEXAS REV REF 4.000		08/08/2023	MUNI CENTER		102,611	100,000	113,083	105,232	0	(845)	0	(845)	0	104,388	0	(1,777)	(1,777)	3,944	08/15/2034	1.A FE
..914455-PZ-7	UNIVERSITY OF MICHIGAN 4.000		09/07/2023	MUNI CENTER		101,669	100,000	107,691	102,696	0	(552)	0	(552)	0	102,144	0	(475)	(475)	3,778	04/01/2035	1.A FE
..92817S-N2-0	VIRGINIA PUBLIC SCH AU 3.500		08/01/2023	REDEEMED		2,850,000	2,850,000	2,886,309	2,852,719	0	(2,719)	0	(2,719)	0	2,850,000	0	0	0	99,750	08/01/2030	1.B FE
..92818N-2J-6	VIRGINIA RES AUTH INFR 5.000		08/14/2023	MIDDLEGATE SECURITIES		1,598,120	1,555,000	1,802,898	1,630,605	0	(16,049)	0	(16,049)	0	1,614,556	0	(16,436)	(16,436)	61,336	11/01/2034	1.A FE
..92818N-2K-3	VIRGINIA RES AUTH INFR 5.000		08/25/2023	MUNI CENTER		104,582	100,000	115,558	104,751	0	(1,071)	0	(1,071)	0	103,680	0	902	902	4,139	11/01/2035	1.A FE
..977123-E7-9	WISCONSIN TRANSPORTATI 4.000		07/01/2023	REDEEMED		10,000,000	10,000,000	10,844,500	10,047,281	0	(47,281)	0	(47,281)	0	10,000,000	0	0	0	400,000	07/01/2033	1.B FE
..3128JR-G4-2	FH (3/1 ARM) #847419 5.167		09/15/2023	PAID ON PRINCIPAL		2,256	2,256	2,246	2,240	0	16	0	16	0	2,256	0	0	0	55	03/15/2035	1.A
..3128JR-KQ-8	FH (5/1 ARM) #847503 5.166		09/15/2023	PAID ON PRINCIPAL		11,267	11,267	11,065	11,069	0	197	0	197	0	11,267	0	0	0	291	12/15/2035	1.A
..31296S-DY-9	FHLMC GOLD P #A17319 5.000		09/15/2023	PAID ON PRINCIPAL		2,645	2,645	2,637	2,638	0	8	0	8	0	2,645	0	0	0	89	01/15/2034	1.A
..31292H-AK-0	FHLMC GOLD P #C00910 7.500		09/15/2023	PAID ON PRINCIPAL		259	259	272	280	0	(21)	0	(21)	0	259	0	0	0	13	01/15/2030	1.A
..31292H-NH-3	FHLMC GOLD P #C01292 6.000		09/15/2023	PAID ON PRINCIPAL		190	190	195	196	0	(7)	0	(7)	0	190	0	0	0	8	02/15/2032	1.A
..31292M-FD-0	FHLMC GOLD P #C04664 3.000		09/15/2023	PAID ON PRINCIPAL		262,495	262,495	266,658	266,789	0	(4,295)	0	(4,295)	0	262,495	0	0	0	5,175	03/15/2043	1.A
..31293J-ZX-0	FHLMC GOLD P #C21658 6.000		09/15/2023	PAID ON PRINCIPAL		740	740	756	760	0	(21)	0	(21)	0	740	0	0	0	30	04/15/2029	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
31298S-UJ-1	FHLMC GOLD P #C55985 7.500		09/15/2023	PAID ON PRINCIPAL		61	61	64	65	0	(4)	0	(4)	0	61	0	0	0	3	08/15/2031	1.A
31298V-FC-6	FHLMC GOLD P #C58263 7.500		09/15/2023	PAID ON PRINCIPAL		837	837	875	881	0	(45)	0	(45)	0	837	0	0	0	42	09/15/2031	1.A
31287S-GA-9	FHLMC GOLD P #C66493 6.000		09/15/2023	PAID ON PRINCIPAL		325	325	332	337	0	(12)	0	(12)	0	325	0	0	0	13	04/15/2032	1.A
31287X-PZ-3	FHLMC GOLD P #C70440 6.000		09/15/2023	PAID ON PRINCIPAL		647	647	664	669	0	(21)	0	(21)	0	647	0	0	0	26	09/15/2032	1.A
31288A-K7-9	FHLMC GOLD P #C72118 6.000		09/15/2023	PAID ON PRINCIPAL		155	155	159	163	0	(9)	0	(9)	0	155	0	0	0	6	10/15/2032	1.A
31288E-6E-2	FHLMC GOLD P #C76269 6.000		09/15/2023	PAID ON PRINCIPAL		178	178	184	186	0	(8)	0	(8)	0	178	0	0	0	7	02/15/2033	1.A
31288H-RC-6	FHLMC GOLD P #C78583 6.000		09/15/2023	PAID ON PRINCIPAL		112	112	115	116	0	(3)	0	(3)	0	112	0	0	0	4	03/15/2033	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		09/15/2023	PAID ON PRINCIPAL		68,696	68,696	68,532	68,523	0	173	0	173	0	68,696	0	0	0	2,507	06/15/2033	1.A
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		09/15/2023	PAID ON PRINCIPAL		7,940	7,940	8,144	8,151	0	(211)	0	(211)	0	7,940	0	0	0	314	04/15/2033	1.A
31283H-W9-2	FHLMC GOLD P #G01572 6.000		09/15/2023	PAID ON PRINCIPAL		1,094	1,094	1,119	1,124	0	(30)	0	(30)	0	1,094	0	0	0	44	05/15/2033	1.A
31283H-Z2-4	FHLMC GOLD P #G01661 6.000		09/15/2023	PAID ON PRINCIPAL		13,712	13,712	14,049	14,053	0	(340)	0	(340)	0	13,712	0	0	0	544	11/15/2033	1.A
31283H-Z5-7	FHLMC GOLD P #G01664 6.000		09/15/2023	PAID ON PRINCIPAL		10,337	10,337	10,590	10,617	0	(280)	0	(280)	0	10,337	0	0	0	416	02/15/2034	1.A
3128MJ-SY-7	FHLMC GOLD P #G08534 3.000		09/15/2023	PAID ON PRINCIPAL		96,012	96,012	94,763	94,827	0	1,185	0	1,185	0	96,012	0	0	0	1,919	06/15/2043	1.A
3128MJ-S3-5	FHLMC GOLD P #G08537 3.000		09/15/2023	PAID ON PRINCIPAL		27,022	27,022	25,921	26,013	0	1,009	0	1,009	0	27,022	0	0	0	537	07/15/2043	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		09/15/2023	PAID ON PRINCIPAL		84,516	84,516	80,236	80,593	0	3,923	0	3,923	0	84,516	0	0	0	1,670	08/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		09/15/2023	PAID ON PRINCIPAL		28,424	28,424	28,151	28,094	0	330	0	330	0	28,424	0	0	0	570	01/15/2047	1.A
3132J4-MM-8	FHLMC GOLD P #G31063 3.500		09/15/2023	PAID ON PRINCIPAL		85,512	85,512	84,823	84,612	0	900	0	900	0	85,512	0	0	0	1,954	11/15/2037	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
31335C-GR-9	FHLMC GOLD P #G62008 3.000		09/15/2023	PAID ON PRINCIPAL		74,177	74,177	75,591	75,808	0	(1,632)	0	(1,632)	0	74,177	0	0	0	1,475	05/15/2047	1.A
3133BN-AX-1	FHLMC PASS T #QF0922 5.000		09/25/2023	PAID ON PRINCIPAL		94,064	94,064	94,446	94,446	0	(382)	0	(382)	0	94,064	0	0	0	2,590	09/25/2052	1.A
3133D3-BG-9	FHLMC PASS T #QK0039 2.500		09/25/2023	PAID ON PRINCIPAL		80,756	80,756	81,374	82,013	0	(1,257)	0	(1,257)	0	80,756	0	0	0	1,244	09/25/2039	1.A
3133KR-MV-3	FHLMC PASS T #RA9372 5.500		09/25/2023	PAID ON PRINCIPAL		429,739	429,739	434,373	434,373	0	(4,633)	0	(4,633)	0	429,739	0	0	0	4,453	07/25/2053	1.A
3132D6-DX-5	FHLMC PASS T #SB8218 5.500		09/25/2023	PAID ON PRINCIPAL		559,396	559,396	560,828	560,828	0	(1,432)	0	(1,432)	0	559,396	0	0	0	2,564	03/25/2038	1.A
3132DP-D3-9	FHLMC PASS T #SD1922 5.000		09/25/2023	PAID ON PRINCIPAL		221,417	221,417	221,417	221,417	0	0	0	0	0	221,417	0	0	0	5,483	11/25/2052	1.A
3132DQ-QU-3	FHLMC PASS T #SD3167 5.000		09/25/2023	PAID ON PRINCIPAL		86,393	86,393	84,138	84,138	0	2,254	0	2,254	0	86,393	0	0	0	360	06/25/2053	1.A
3132DQ-3T-1	FHLMC PASS T #SD3510 6.000		09/25/2023	PAID ON PRINCIPAL		297,053	297,053	297,981	297,981	0	(928)	0	(928)	0	297,053	0	0	0	1,485	06/25/2053	1.A
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		09/25/2023	PAID ON PRINCIPAL		80,310	80,310	78,089	78,089	0	2,221	0	2,221	0	80,310	0	0	0	1,822	08/25/2052	1.A
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		09/25/2023	PAID ON PRINCIPAL		193,652	193,652	193,054	193,054	0	598	0	598	0	193,652	0	0	0	4,873	08/25/2052	1.A
3132DW-ET-6	FHLMC PASS T #SD8246 5.000		09/25/2023	PAID ON PRINCIPAL		485,680	485,680	484,010	484,010	0	1,670	0	1,670	0	485,680	0	0	0	12,040	09/25/2052	1.A
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		09/25/2023	PAID ON PRINCIPAL		164,034	164,034	163,649	167,694	0	(3,661)	0	(3,661)	0	164,034	0	0	0	2,877	06/25/2043	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		09/25/2023	PAID ON PRINCIPAL		103,472	103,472	102,906	103,988	0	(515)	0	(515)	0	103,472	0	0	0	1,686	10/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		09/25/2023	PAID ON PRINCIPAL		46,297	46,297	46,972	47,398	0	(1,101)	0	(1,101)	0	46,297	0	0	0	925	11/25/2046	1.A
3133TG-NU-9	FHR 2093 Z CMO 6.000		09/15/2023	PAID ON PRINCIPAL		21,601	21,601	19,763	21,008	0	592	0	592	0	21,601	0	0	0	847	11/15/2028	1.A
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		09/15/2023	PAID ON PRINCIPAL		27,278	27,278	24,938	26,620	0	658	0	658	0	27,278	0	0	0	1,096	05/15/2029	1.A
3133TM-7G-5	FHR 2182 ZC CMO 7.500		09/15/2023	PAID ON PRINCIPAL		11,156	11,156	11,473	11,125	0	31	0	31	0	11,156	0	0	0	554	09/15/2029	1.A
3133TN-JY-1	FHR 2223 Z CMO 8.000		09/15/2023	PAID ON PRINCIPAL		1,275	1,275	1,246	1,261	0	14	0	14	0	1,275	0	0	0	67	03/15/2030	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		09/15/2023	PAID ON PRINCIPAL		8,242	8,242	8,224	8,222	0	19	0	19	0	8,242	0	0	0	381	01/15/2031	1.A
3133TR-LB-9	FHR 2284 Z CMO 6.500		09/15/2023	PAID ON PRINCIPAL		15,348	15,348	14,509	15,060	0	288	0	288	0	15,348	0	0	0	678	02/15/2031	1.A
3133TR-GX-7	FHR 2288 Z CMO 6.500		09/15/2023	PAID ON PRINCIPAL		24,129	24,129	22,660	23,629	0	499	0	499	0	24,129	0	0	0	1,061	02/15/2031	1.A
3133TR-SR-7	FHR 2297 KZ CMO 6.000		09/15/2023	PAID ON PRINCIPAL		17,200	17,200	15,509	16,805	0	396	0	396	0	17,200	0	0	0	681	03/15/2031	1.A
31339W-Q2-5	FHR 2433 NH CMO 6.500		09/15/2023	PAID ON PRINCIPAL		81,581	81,581	82,040	81,642	0	(61)	0	(61)	0	81,581	0	0	0	3,718	04/15/2032	1.A
31392K-FP-6	FHR 2451 JH CMO 6.500		09/15/2023	PAID ON PRINCIPAL		11,944	11,944	11,857	11,885	0	59	0	59	0	11,944	0	0	0	527	05/15/2032	1.A
31392K-AA-4	FHR 2454 BK CMO 6.500		09/15/2023	PAID ON PRINCIPAL		32,871	32,871	33,123	32,909	0	(38)	0	(38)	0	32,871	0	0	0	1,485	05/15/2032	1.A
31394K-NK-6	FHR 2686 NY CMO 5.000		09/15/2023	PAID ON PRINCIPAL		22,892	22,892	22,123	22,820	0	73	0	73	0	22,892	0	0	0	733	10/15/2023	1.A
31394M-SG-6	FHR 2719 WC CMO 4.500		07/15/2023	PAID ON PRINCIPAL		676	676	623	673	0	3	0	3	0	676	0	0	0	18	12/15/2023	1.A
31394N-L3-0	FHR 2729 CE CMO 4.500		09/15/2023	PAID ON PRINCIPAL		20,385	20,385	18,970	20,299	0	86	0	86	0	20,385	0	0	0	567	01/15/2024	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
..3137BB-QB-9	FHR 4351 LC CMO 3.000		09/15/2023	PAID ON PRINCIPAL		65,344	65,344	66,173	65,514	0	(170)	0	(170)	0	65,344	0	0	0	1,294	11/15/2040	1.A
..3137BT-JW-2	FHR 4635 EG CMO 2.500		09/15/2023	PAID ON PRINCIPAL		64,652	64,652	64,774	64,750	0	(98)	0	(98)	0	64,652	0	0	0	1,081	12/15/2046	1.A
..3137FN-ZQ-6	FHR 4922 NG CMO 2.500		09/25/2023	PAID ON PRINCIPAL		78,478	78,478	78,551	78,794	0	(316)	0	(316)	0	78,478	0	0	0	1,277	04/25/2049	1.A
..3137FP-LJ-2	FHR 4926 BN CMO 2.500		09/25/2023	PAID ON PRINCIPAL		27,774	27,774	27,849	27,937	0	(163)	0	(163)	0	27,774	0	0	0	463	10/25/2049	1.A
..3137H9-EV-7	FHR 5274 DA CMO 5.500		09/25/2023	PAID ON PRINCIPAL		665,648	665,648	661,124	661,143	0	4,505	0	4,505	0	665,648	0	0	0	24,076	06/25/2045	1.A
..31403D-AC-3	FN (5/1 ARM) #745303 4.864		09/25/2023	PAID ON PRINCIPAL		27,565	27,565	27,292	27,498	0	67	0	67	0	27,565	0	0	0	804	01/25/2036	1.A
..3138A1-V5-7	FNMA PASS TH #AH0635 3.500		09/25/2023	PAID ON PRINCIPAL		9,302	9,302	9,272	9,277	0	25	0	25	0	9,302	0	0	0	211	01/25/2026	1.A
..3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		09/25/2023	PAID ON PRINCIPAL		18,602	18,602	18,542	18,553	0	49	0	49	0	18,602	0	0	0	423	01/25/2026	1.A
..3138X5-PC-5	FNMA PASS TH #AU5818 2.500		09/25/2023	PAID ON PRINCIPAL		42,159	42,159	41,827	41,976	0	183	0	183	0	42,159	0	0	0	707	08/25/2028	1.A
..3140EV-S3-2	FNMA PASS TH #BC1437 3.000		09/25/2023	PAID ON PRINCIPAL		45,508	45,508	44,441	44,377	0	1,131	0	1,131	0	45,508	0	0	0	909	07/25/2046	1.A
..3140FX-JW-3	FNMA PASS TH #BF0276 3.000		09/25/2023	PAID ON PRINCIPAL		369,435	369,435	366,468	366,475	0	2,960	0	2,960	0	369,435	0	0	0	7,418	10/25/2042	1.A
..3140FX-LB-6	FNMA PASS TH #BF0321 2.500		09/25/2023	PAID ON PRINCIPAL		146,368	146,368	145,819	145,827	0	541	0	541	0	146,368	0	0	0	2,421	07/25/2048	1.A
..3140FX-L9-1	FNMA PASS TH #BF0351 2.500		09/25/2023	PAID ON PRINCIPAL		127,059	127,059	127,148	127,162	0	(104)	0	(104)	0	127,059	0	0	0	2,119	05/25/2053	1.A
..3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		09/25/2023	PAID ON PRINCIPAL		234,872	234,872	235,990	236,372	0	(1,500)	0	(1,500)	0	234,872	0	0	0	4,661	02/25/2047	1.A
..3140J7-WR-2	FNMA PASS TH #BM3355 3.500		09/25/2023	PAID ON PRINCIPAL		22,178	22,178	22,211	22,277	0	(99)	0	(99)	0	22,178	0	0	0	513	02/25/2048	1.A
..3140JA-M7-0	FNMA PASS TH #BM5781 3.000		09/25/2023	PAID ON PRINCIPAL		77,161	77,161	78,246	78,775	0	(1,614)	0	(1,614)	0	77,161	0	0	0	1,542	01/25/2045	1.A
..3140KE-K8-0	FNMA PASS TH #BP6618 2.500		09/25/2023	PAID ON PRINCIPAL		191,005	191,005	156,326	156,543	0	34,462	0	34,462	0	191,005	0	0	0	3,182	08/25/2050	1.A
..3140LX-GS-8	FNMA PASS TH #BT8308 4.500		09/25/2023	PAID ON PRINCIPAL		318,947	318,947	307,560	307,560	0	11,387	0	11,387	0	318,947	0	0	0	2,204	08/25/2052	1.A
..3140MS-L8-6	FNMA PASS TH #BN1250 5.000		09/25/2023	PAID ON PRINCIPAL		161,683	161,683	161,051	161,051	0	632	0	632	0	161,683	0	0	0	5,496	10/25/2052	1.A
..3140N1-PX-5	FNMA PASS TH #BN8537 4.500		09/25/2023	PAID ON PRINCIPAL		58,806	58,806	56,913	56,943	0	1,863	0	1,863	0	58,806	0	0	0	1,781	09/25/2052	1.A
..3140N3-AU-3	FNMA PASS TH #BN9918 5.000		09/25/2023	PAID ON PRINCIPAL		375,415	375,415	378,466	378,466	0	(3,050)	0	(3,050)	0	375,415	0	0	0	9,595	10/25/2052	1.A
..3140QB-GN-2	FNMA PASS TH #CA3804 2.500		09/25/2023	PAID ON PRINCIPAL		36,530	36,530	36,553	36,579	0	(49)	0	(49)	0	36,530	0	0	0	621	07/25/2049	1.A
..3140QQ-LV-5	FNMA PASS TH #CB4839 5.500		09/25/2023	PAID ON PRINCIPAL		236,039	236,039	232,388	232,388	0	3,651	0	3,651	0	236,039	0	0	0	1,082	10/25/2052	1.A
..3140QS-UC-3	FNMA PASS TH #CB6878 6.000		09/25/2023	PAID ON PRINCIPAL		59,630	59,630	59,527	59,527	0	102	0	102	0	59,630	0	0	0	298	08/25/2053	1.A
..3140XJ-FU-2	FNMA PASS TH #FS2878 3.500		09/25/2023	PAID ON PRINCIPAL		222,002	222,002	198,163	197,768	0	24,234	0	24,234	0	222,002	0	0	0	5,290	05/25/2048	1.A
..3140XL-PS-1	FNMA PASS TH #FS4932 6.000		09/25/2023	PAID ON PRINCIPAL		88,492	88,492	88,381	88,381	0	111	0	111	0	88,492	0	0	0	442	06/25/2053	1.A
..3140XL-VM-7	FNMA PASS TH #FS5119 6.000		09/25/2023	PAID ON PRINCIPAL		393,997	393,997	395,566	395,566	0	(1,570)	0	(1,570)	0	393,997	0	0	0	3,198	07/25/2053	1.A
..3140XL-WR-5	FNMA PASS TH #FS5155 5.000		09/25/2023	PAID ON PRINCIPAL		310,208	310,208	303,567	303,567	0	6,640	0	6,640	0	310,208	0	0	0	1,293	07/25/2053	1.A
..3140XL-WS-3	FNMA PASS TH #FS5156 5.000		09/25/2023	PAID ON PRINCIPAL		154,600	154,600	152,909	152,909	0	1,691	0	1,691	0	154,600	0	0	0	644	04/25/2053	1.A
..3140XL-Y6-9	FNMA PASS TH #FS5232 6.000		09/25/2023	PAID ON PRINCIPAL		103,065	103,065	103,580	103,580	0	(515)	0	(515)	0	103,065	0	0	0	515	07/25/2053	1.A
..3140XL-5D-6	FNMA PASS TH #FS5343 6.000		09/25/2023	PAID ON PRINCIPAL		40,302	40,302	40,232	40,232	0	69	0	69	0	40,302	0	0	0	202	07/25/2053	1.A
..3140XL-5Z-7	FNMA PASS TH #FS5363 4.000		09/25/2023	PAID ON PRINCIPAL		152,756	152,756	142,469	142,469	0	10,287	0	10,287	0	152,756	0	0	0	509	03/25/2048	1.A
..3140XM-G7-5	FNMA PASS TH #FS5621 3.000		09/25/2023	PAID ON PRINCIPAL		104,926	104,926	91,728	91,728	0	13,198	0	13,198	0	104,926	0	0	0	262	08/25/2048	1.A
..31418E-HP-8	FNMA PASS TH #MA 4737 5.000		09/25/2023	PAID ON PRINCIPAL		386,085	386,085	387,382	387,382	0	(1,297)	0	(1,297)	0	386,085	0	0	0	11,194	08/25/2052	1.A
..31418C-3D-4	FNMA PASS TH #MA3495 4.000		09/25/2023	PAID ON PRINCIPAL		33,593	33,593	33,602	33,769	0	(176)	0	(176)	0	33,593	0	0	0	885	10/25/2048	1.A
..31418E-E6-3	FNMA PASS TH #MA4656 4.500		09/25/2023	PAID ON PRINCIPAL		624,838	624,838	612,219	612,219	0	12,619	0	12,619	0	624,838	0	0	0	15,151	07/25/2052	1.A
..31418E-HK-9	FNMA PASS TH #MA4733 4.500		09/25/2023	PAID ON PRINCIPAL		663,787	663,787	640,995	640,995	0	22,792	0	22,792	0	663,787	0	0	0	4,926	09/25/2052	1.A
..31418E-J6-8	FNMA PASS TH #MA4784 4.500		09/25/2023	PAID ON PRINCIPAL		159,888	159,888	156,415	156,415	0	3,473	0	3,473	0	159,888	0	0	0	3,612	10/25/2052	1.A
..31418E-PW-4	FNMA PASS TH #MA4936 5.500		09/25/2023	PAID ON PRINCIPAL		340,406	340,406	339,821	339,821	0	585	0	585	0	340,406	0	0	0	1,560	02/25/2038	1.A
..31417A-P8-6	FNMA PASS TH #00AB4046 3.500		09/25/2023	PAID ON PRINCIPAL		27,140	27,140	27,999	28,045	0	(905)	0	(905)	0	27,140	0	0	0	633	12/25/2041	1.A
..3140X4-VS-2	FNMA PASS TH #1524 2.500		09/25/2023	PAID ON PRINCIPAL		211,015	211,015	211,575	211,987	0	(972)	0	(972)	0	211,015	0	0	0	3,671	02/25/2047	1.A
..31371K-RC-7	FNMA PASS TH #254383 7.500		09/25/2023	PAID ON PRINCIPAL		356	356	372	383	0	(27)	0	(27)	0	356	0	0	0	18	06/25/2032	1.A
..31371L-A8-2	FNMA PASS TH #254831 5.000		08/25/2023	MATURED		23	23	23	23	0	0	0	0	0	23	0	0	0	1	08/25/2023	1.A
..31371L-A8-2	FNMA PASS TH #254831 5.000		07/25/2023	PAID ON PRINCIPAL		261	261	260	260	0	1	0	1	0	261	0	0	0	8	08/25/2023	1.A
..31371L-A9-0	FNMA PASS TH #254832 5.500		08/25/2023	MATURED		46	46	47	46	0	0	0	0	0	46	0	0	0	2	08/25/2023	1.A
..31371L-A9-0	FNMA PASS TH #254832 5.500		07/25/2023	PAID ON PRINCIPAL		1,317	1,317	1,346	1,314	0	2	0	2	0	1,317	0	0	0	42	08/25/2023	1.A

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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
..31371L-DM-8	FNMA PASS TH #254908	5.000		09/25/2023	MATURED		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/25/2023	1.A
..31371L-DM-8	FNMA PASS TH #254908	5.000		08/25/2023	PAID ON PRINCIPAL		1,849	1,849	1,862	1,844	0	5	0	5	0	1,849	0	0	0	56	09/25/2023	1.A
..31371L-F3-8	FNMA PASS TH #254986	5.500		09/25/2023	PAID ON PRINCIPAL		4,950	4,950	5,056	4,945	0	6	0	6	0	4,950	0	0	0	179	11/25/2023	1.A
..31371L-HY-8	FNMA PASS TH #255047	5.500		09/25/2023	PAID ON PRINCIPAL		6,226	6,226	6,359	6,221	0	5	0	5	0	6,226	0	0	0	227	01/25/2024	1.A
..31371L-JU-4	FNMA PASS TH #255075	5.500		09/25/2023	PAID ON PRINCIPAL		11,999	11,999	12,304	11,994	0	4	0	4	0	11,999	0	0	0	436	02/25/2024	1.A
..31372Q-CQ-8	FNMA PASS TH #279179	7.000		09/25/2023	PAID ON PRINCIPAL		1,630	1,630	1,534	1,615	0	16	0	16	0	1,630	0	0	0	76	05/25/2024	1.A
..31373U-F3-6	FNMA PASS TH #303586	6.500		09/25/2023	PAID ON PRINCIPAL		596	596	559	583	0	13	0	13	0	596	0	0	0	26	09/25/2025	1.A
..31375F-4Z-8	FNMA PASS TH #333940	6.500		08/25/2023	PAID ON PRINCIPAL		525	525	503	521	0	4	0	4	0	525	0	0	0	21	06/25/2024	1.A
..31376R-6H-9	FNMA PASS TH #363672	7.500		09/25/2023	PAID ON PRINCIPAL		1,815	1,815	1,752	1,781	0	35	0	35	0	1,815	0	0	0	91	11/25/2026	1.A
..31378R-S5-9	FNMA PASS TH #406540	6.500		09/25/2023	PAID ON PRINCIPAL		144	144	145	144	0	0	0	0	0	144	0	0	0	6	12/25/2027	1.A
..31379T-G5-7	FNMA PASS TH #428720	6.500		09/25/2023	PAID ON PRINCIPAL		1,655	1,655	1,648	1,648	0	7	0	7	0	1,655	0	0	0	72	06/25/2028	1.A
..31384V-L7-5	FNMA PASS TH #535050	7.500		09/25/2023	PAID ON PRINCIPAL		2,200	2,200	2,296	2,347	0	(147)	0	(147)	0	2,200	0	0	0	107	12/25/2029	1.A
..31385H-5H-1	FNMA PASS TH #545448	7.500		09/25/2023	PAID ON PRINCIPAL		695	695	724	747	0	(52)	0	(52)	0	695	0	0	0	34	02/25/2032	1.A
..31385X-M8-7	FNMA PASS TH #555783	4.500		09/25/2023	PAID ON PRINCIPAL		16,809	16,809	16,580	16,636	0	173	0	173	0	16,809	0	0	0	501	10/25/2033	1.A
..31389Y-M7-3	FNMA PASS TH #639482	7.500		09/25/2023	PAID ON PRINCIPAL		555	555	580	600	0	(45)	0	(45)	0	555	0	0	0	28	01/25/2032	1.A
..31390K-RG-5	FNMA PASS TH #648587	7.500		09/25/2023	PAID ON PRINCIPAL		86	86	90	95	0	(8)	0	(8)	0	86	0	0	0	4	05/25/2032	1.A
..31401M-BR-1	FNMA PASS TH #712048	5.500		09/25/2023	PAID ON PRINCIPAL		123	123	126	126	0	(3)	0	(3)	0	123	0	0	0	4	07/25/2033	1.A
..31402C-QM-7	FNMA PASS TH #725060	6.000		09/25/2023	PAID ON PRINCIPAL		53	53	54	54	0	(2)	0	(2)	0	53	0	0	0	2	01/25/2034	1.A
..31402J-ER-4	FNMA PASS TH #730144	5.000		09/25/2023	PAID ON PRINCIPAL		6,776	6,776	6,736	6,742	0	34	0	34	0	6,776	0	0	0	223	07/25/2033	1.A
..31402Q-LF-6	FNMA PASS TH #734826	4.500		09/25/2023	PAID ON PRINCIPAL		4,969	4,969	4,789	4,846	0	123	0	123	0	4,969	0	0	0	140	08/25/2033	1.A
..31403F-Q6-4	FNMA PASS TH #747577	5.000		09/25/2023	PAID ON PRINCIPAL		2,225	2,225	2,213	2,214	0	10	0	10	0	2,225	0	0	0	74	11/25/2033	1.A
..31403G-RL-8	FNMA PASS TH #748491	5.000		09/25/2023	PAID ON PRINCIPAL		5,205	5,205	5,178	5,180	0	25	0	25	0	5,205	0	0	0	164	10/25/2033	1.A
..31403L-LR-0	FNMA PASS TH #751936	5.500		09/25/2023	PAID ON PRINCIPAL		6,295	6,295	6,430	6,286	0	9	0	9	0	6,295	0	0	0	231	11/25/2023	1.A
..31404B-SY-9	FNMA PASS TH #763835	5.000		09/25/2023	PAID ON PRINCIPAL		229	229	228	228	0	1	0	1	0	229	0	0	0	8	01/25/2034	1.A
..31404J-MA-0	FNMA PASS TH #769953	5.000		09/25/2023	PAID ON PRINCIPAL		2,576	2,576	2,575	2,573	0	4	0	4	0	2,576	0	0	0	86	03/25/2034	1.A
..31404J-YQ-2	FNMA PASS TH #770319	5.000		09/25/2023	PAID ON PRINCIPAL		3,678	3,678	3,656	3,658	0	19	0	19	0	3,678	0	0	0	123	04/25/2034	1.A
..31404N-2P-0	FNMA PASS TH #773982	5.000		09/25/2023	PAID ON PRINCIPAL		8,246	8,246	8,197	8,207	0	39	0	39	0	8,246	0	0	0	275	03/25/2034	1.A
..31404W-GW-0	FNMA PASS TH #780613	5.000		09/25/2023	PAID ON PRINCIPAL		568	568	543	544	0	24	0	24	0	568	0	0	0	19	05/25/2034	1.A
..31404W-R9-9	FNMA PASS TH #780912	5.000		09/25/2023	PAID ON PRINCIPAL		8,801	8,801	8,441	8,595	0	207	0	207	0	8,801	0	0	0	292	06/25/2029	1.A
..31406V-2P-0	FNMA PASS TH #821682	5.000		09/25/2023	PAID ON PRINCIPAL		9,555	9,555	9,503	9,505	0	51	0	51	0	9,555	0	0	0	319	06/25/2035	1.A
..31407X-A8-4	FNMA PASS TH #843431	5.000		09/25/2023	PAID ON PRINCIPAL		25,464	25,464	24,358	24,628	0	836	0	836	0	25,464	0	0	0	812	07/25/2035	1.A
..31359U-2Q-7	FNR 1998-64 ZB CMO	6.500		09/25/2023	PAID ON PRINCIPAL		48,707	48,707	46,536	48,023	0	684	0	684	0	48,707	0	0	0	2,162	09/25/2028	1.A
..31359W-AW-1	FNR 1999-28 ZB CMO	6.500		09/25/2023	PAID ON PRINCIPAL		11,142	11,142	10,569	10,968	0	173	0	173	0	11,142	0	0	0	483	06/25/2029	1.A
..31359V-S5-3	FNR 1999-29 ZB CMO	6.500		09/25/2023	PAID ON PRINCIPAL		5,705	5,705	5,426	5,575	0	130	0	130	0	5,705	0	0	0	238	06/25/2029	1.A
..31392D-NT-5	FNR 2002-40 MG CMO	6.500		09/25/2023	PAID ON PRINCIPAL		17,883	17,883	17,724	17,770	0	113	0	113	0	17,883	0	0	0	762	06/25/2032	1.A
..31392G-EK-7	FNR 2002-90 A1 CMO	6.500		09/25/2023	PAID ON PRINCIPAL		3,943	3,943	4,102	3,933	0	9	0	9	0	3,943	0	0	0	170	06/25/2042	1.A
..31393U-LU-5	FNR 2003-122 TG CMO	5.000		09/25/2023	PAID ON PRINCIPAL		26,237	26,237	25,232	26,115	0	121	0	121	0	26,237	0	0	0	855	12/25/2023	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues							122,076,756	118,011,544	133,879,876	123,172,050	0	(859,266)	0	(859,266)	0	122,312,783	0	(956,036)	(956,036)	5,883,339	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
..037680-AB-1	AEPWV 2013-1 A2	3.772		08/01/2023	REDEEMED		245,835	245,835	245,809	245,831	0	4	0	4	0	245,835	0	0	0	9,273	08/01/2031	1.A FE
..02665W-CJ-8	AMERICAN HONDA FINANCE	3.450	C	07/14/2023	MATURED		2,000,000	2,000,000	1,998,180	1,999,769	0	231	0	231	0	2,000,000	0	0	0	69,000	07/14/2023	1.G FE
..06053F-AA-7	BANK OF AMERICA CORP	4.100		07/24/2023	MATURED		2,000,000	2,000,000	2,009,910	2,000,622	0	(622)	0	(622)	0	2,000,000	0	0	0	82,000	07/24/2023	1.G FE
..05526D-BB-0	BAT CAPITAL CORP	3.557	C	08/16/2023	TENDERED 93.56		1,378,124	1,473,000	1,473,000	1,473,000	0	0	0	0	0	1,473,000	0	(94,876)	(94,876)	52,540	08/15/2027	2.B FE
..125523-AF-7	CIGNA CORP	3.750		07/15/2023	MATURED		2,518,000	2,518,000	2,513,468	2,517,409	0	591	0	591	0	2,518,000	0	0	0	94,425	07/15/2023	2.A FE
..17275R-BH-4	CISCO SYSTEMS	2.200		09/20/2023	MATURED		1,000,000	1,000,000	995,300	999,460	0	540	0	540	0	1,000,000	0	0	0	22,000	09/20/2023	1.E 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

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
210518-CV-6	CONSUMERS ENERGY COMPA 3.375		08/15/2023	MATURED		2,000,000	2,000,000	2,002,240	2,000,074	0	(74)	0	(74)	0	2,000,000	0	0	0	67,500	08/15/2023	1.F FE
12665U-AA-2	CVS LEASE PASS THRU CE 4.704		09/10/2023	REDEEMED		30,463	30,463	30,463	30,463	0	0	0	0	0	30,463	0	0	0	956	01/10/2036	2.B FE
126650-BC-3	CVS LEASE PASS THRU CE 5.880		09/10/2023	REDEEMED		84,068	84,068	75,158	80,292	0	3,777	0	3,777	0	84,068	0	0	0	3,297	01/10/2028	2.B
126650-BQ-2	CVS LEASE PASS THRU CE 6.943		09/10/2023	REDEEMED		35,433	35,433	33,224	34,403	0	1,030	0	1,030	0	35,433	0	0	0	1,641	01/10/2030	2.B FE
23331A-BH-1	DR HORTON INC 5.750		07/06/2023	REDEEMED		1,000,000	1,000,000	1,137,500	1,008,594	0	(8,594)	0	(8,594)	0	1,000,000	0	0	0	51,271	08/15/2023	2.A FE
26442E-AD-2	DUKE ENERGY OHIO 3.800		09/01/2023	MATURED		2,200,000	2,200,000	2,238,810	2,203,517	0	(3,517)	0	(3,517)	0	2,200,000	0	0	0	83,600	09/01/2023	1.F FE
28932M-AG-0	ELM RD GENERATING STAT 4.673		07/19/2023	REDEEMED		110,283	110,283	110,789	110,515	0	(232)	0	(232)	0	110,283	0	0	0	5,154	01/19/2031	1.F 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
459200-HP-9	IBM CORP 3.375		08/01/2023	MATURED		2,000,000	2,000,000	1,993,600	1,999,525	0	475	0	475	0	2,000,000	0	0	0	67,500	08/01/2023	1.G FE
501044-CS-8	KROGER CO 3.850		08/01/2023	MATURED		1,000,000	1,000,000	999,580	999,946	0	54	0	54	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
55261F-AJ-3	M&T BANK CORP 3.550		07/26/2023	MATURED		5,000,000	5,000,000	5,006,350	5,000,682	0	(682)	0	(682)	0	5,000,000	0	0	0	177,500	07/26/2023	1.G FE
595620-AK-1	MIDAMERICAN ENERGY CO 3.700		09/15/2023	MATURED		2,200,000	2,200,000	2,340,860	2,209,793	0	(9,793)	0	(9,793)	0	2,200,000	0	0	0	81,400	09/15/2023	1.E FE
666807-BG-6	NORTHROP GRUMMAN CORP 3.250		08/01/2023	MATURED		4,939,000	4,939,000	4,927,326	4,938,857	0	143	0	143	0	4,939,000	0	0	0	160,518	08/01/2023	2.A FE
68389X-AS-4	ORACLE CORP 3.625		07/15/2023	MATURED		10,000,000	10,000,000	10,116,580	10,011,025	0	(11,025)	0	(11,025)	0	10,000,000	0	0	0	362,500	07/15/2023	2.B FE
717081-EN-9	PFIZER INC 3.200		09/15/2023	MATURED		5,000,000	5,000,000	4,992,600	4,998,737	0	1,263	0	1,263	0	5,000,000	0	0	0	160,000	09/15/2023	1.E FE
69349L-AM-0	PNC BANK NA 3.800		07/25/2023	MATURED		1,000,000	1,000,000	999,010	999,913	0	87	0	87	0	1,000,000	0	0	0	38,000	07/25/2023	1.G FE
913017-DB-2	RAYTHEON TECHNOLOGIES 3.650		08/16/2023	MATURED		68,000	68,000	68,262	68,031	0	(31)	0	(31)	0	68,000	0	0	0	2,482	08/16/2023	2.A FE
776743-AE-6	ROPER TECHNOLOGIES INC 3.650		09/15/2023	MATURED		7,000,000	7,000,000	6,988,660	6,998,027	0	1,973	0	1,973	0	7,000,000	0	0	0	255,500	09/15/2023	2.A FE
90783W-AA-1	UNION PACIFIC PASS THR 5.866		07/02/2023	REDEEMED		190	190	190	192	0	(2)	0	(2)	0	190	0	0	0	11	07/02/2030	1.C FE
960386-AH-3	WABTEC 4.375		08/15/2023	MATURED		2,000,000	2,000,000	1,997,580	1,999,730	0	270	0	270	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		3,000,000	3,000,000	2,925,810	2,995,105	0	4,895	0	4,895	0	3,000,000	0	0	0	82,500	07/15/2023	1.E FE
046353-AR-9	ASTRAZENECA PLC 3.500	D	08/17/2023	MATURED		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	245,000	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	2,015,600	2,001,332	0	(1,332)	0	(1,332)	0	2,000,000	0	0	0	38,500	09/30/2023	1.F FE
20271A-AG-2	COMMONWEALTH BANK OF A 3.250	D	07/20/2023	MATURED		5,000,000	5,000,000	4,989,000	4,998,624	0	1,376	0	1,376	0	5,000,000	0	0	0	162,500	07/20/2023	1.A FE
25156P-AV-5	DEUTSCHE TELEKOM INT F 2.485	D	07/19/2023	REDEEMED		2,373,000	2,373,000	2,332,560	2,367,531	0	4,105	0	4,105	0	2,371,636	0	1,364	1,364	49,141	09/19/2023	2.A FE
25243Y-AY-5	DIAGEO CAPITAL PLC 3.500	D	09/18/2023	MATURED		3,000,000	3,000,000	2,995,950	2,999,256	0	744	0	744	0	3,000,000	0	0	0	105,000	09/18/2023	1.G FE
40049J-BB-2	GRUPO TELEVISA SAB 4.625	D	08/07/2023	TENDERED 98.09		980,880	1,000,000	1,048,690	1,018,402	0	(3,719)	0	(3,719)	0	1,014,684	0	(33,804)	(33,804)	47,149	01/30/2026	2.A FE
50247V-AA-7	LYB INTERNATIONAL FINA 4.000	D	07/15/2023	MATURED		1,130,000	1,130,000	1,122,163	1,129,474	0	526	0	526	0	1,130,000	0	0	0	45,200	07/15/2023	2.B FE
780097-BD-2	NATWEST GROUP PLC 3.875	D	09/12/2023	MATURED		2,000,000	2,000,000	2,025,580	2,003,356	0	(3,356)	0	(3,356)	0	2,000,000	0	0	0	77,500	09/12/2023	2.A FE
756250-AB-5	RECKITT BENCKISER TSY 3.625	D	09/21/2023	MATURED		2,319,000	2,319,000	2,342,617	2,320,568	0	(1,568)	0	(1,568)	0	2,319,000	0	0	0	84,064	09/21/2023	1.G FE
82620K-AK-9	SIEMENS FINANCIERINGSM 2.000	D	09/15/2023	MATURED		6,000,000	6,000,000	5,682,560	5,952,449	0	47,551	0	47,551	0	6,000,000	0	0	0	120,000	09/15/2023	1.E FE
04541G-AS-1	ABSLB 2000-LB1 AF6 7.615		09/21/2023	PAID ON PRINCIPAL		44,572	44,572	46,522	44,380	0	192	0	192	0	44,572	0	0	0	2,081	03/21/2029	1.A FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		09/25/2023	PAID ON PRINCIPAL		866	866	861	517	0	348	0	348	0	866	0	0	0	34	03/25/2036	1.D FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		09/25/2023	WRITTEN OFF		0	281	279	168	0	(6)	0	(6)	0	162	0	(162)	(162)	10	03/25/2036	1.D FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO 5.354		09/25/2023	PAID ON PRINCIPAL		198	198	193	194	0	5	0	5	0	198	0	0	0	6	05/25/2033	1.A FM
161546-EF-9	CFAB 2003-1 2A2 6.094		09/25/2023	PAID ON PRINCIPAL		4,533	4,533	4,536	4,540	0	(7)	0	(7)	0	4,533	0	0	0	151	11/25/2032	1.A FM
17330C-AR-9	CMLTI 2022-J1 A3A CMO 3.000		09/25/2023	PAID ON PRINCIPAL		309,816	309,816	309,235	309,233	0	583	0	583	0	309,816	0	0	0	6,044	02/25/2052	1.A
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		09/25/2023	PAID ON PRINCIPAL		13,802	13,802	14,318	13,760	0	42	0	42	0	13,802	0	0	0	556	12/25/2033	1.A FM
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3.000		09/25/2023	PAID ON PRINCIPAL		12,090	12,090	11,410	11,336	0	754	0	754	0	12,090	0	0	0	243	05/25/2043	1.A
12647M-AM-7	CSMC 2013-6 1A1 CMO 2.500		09/25/2023	PAID ON PRINCIPAL		61,194	61,194	59,760	60,493	0	701	0	701	0	61,194	0	0	0	1,019	07/25/2028	1.A
12667F-A4-7	CWALT 2004-33 3A1 CMO 3.716		09/25/2023	PAID ON PRINCIPAL		2,572	2,572	1,846	1,169	0	1,403	0	1,403	0	2,572	0	0	0	62	12/25/2034	1.A FM
36263V-AB-3	GSMBS 2021-PJ11 A2 (14 2.500		09/25/2023	PAID ON PRINCIPAL		150,017	150,017	150,533	150,545	0	(528)	0	(528)	0	150,017	0	0	0	2,531	04/25/2052	1.A
36262L-AB-6	GSMBS 2021-PJ6 A2 (144 2.500		09/25/2023	PAID ON PRINCIPAL		111,934	111,934	113,263	113,265	0	(1,332)	0	(1,332)	0	111,934	0	0	0	1,813	11/25/2051	1.A
36262L-AJ-9	GSMBS 2021-PJ6 A8 (144 2.500		09/25/2023	PAID ON PRINCIPAL		91,122	91,122	82,978	83,251	0	7,871	0	7,871	0	91,122	0	0	0	1,476	11/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		09/25/2023	PAID ON PRINCIPAL		234,977	234,977	237,153	237,160	0	(2,183)	0	(2,183)	0	234,977	0	0	0	3,801	01/25/2052	1.A
36263N-AB-1	GSMBS 2022-PJ1 A2 (144 2.500		09/25/2023	PAID ON PRINCIPAL		61,185	61,185	60,105	60,117	0	1,068	0	1,068	0	61,185	0	0	0	1,053	05/28/2052	1.A
46640M-AX-8	JPMMT 2013-3 A10 CMO (3.351		09/25/2023	PAID ON PRINCIPAL		26,692	26,692	26,050	26,303	0	389	0	389	0	26,692	0	0	0	595	07/25/2043	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
46648R-AC-5	JPMMT 2018-1 A3 CMO (1 3.500		09/25/2023	PAID ON PRINCIPAL		6,950	6,950	6,973	6,967	0	(17)	0	(17)	0	6,950	0	0	0	175	06/25/2048	1.A
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		224,008	224,008	222,853	222,857	0	1,151	0	1,151	0	224,008	0	0	0	3,683	05/25/2052	1.A
46654T-AC-2	JPMMT 2021-15 A3 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		465,137	465,137	464,701	464,694	0	443	0	443	0	465,137	0	0	0	7,469	06/25/2052	1.A
46656D-AM-3	JPMMT 2023-2 A4A CMO 5.000		09/25/2023	PAID ON PRINCIPAL		1,537,053	1,537,053	1,501,508	1,501,508	0	35,544	0	35,544	0	1,537,053	0	0	0	36,082	07/25/2053	1.A FE
61744C-BD-7	MSAC 2004-SD1 A 6.234		09/25/2023	PAID ON PRINCIPAL		33,416	33,416	29,995	33,435	0	(20)	0	(20)	0	33,416	0	0	0	1,268	08/25/2034	1.A FM
61772C-AH-4	MSRM 2021-3 A4 (144A) 2.500		09/25/2023	PAID ON PRINCIPAL		230,335	230,335	198,340	198,340	0	31,995	0	31,995	0	230,335	0	0	0	797	06/25/2051	1.A
61772N-AJ-6	MSRM 2021-5 A3 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		113,554	113,554	115,595	115,656	0	(2,102)	0	(2,102)	0	113,554	0	0	0	1,856	08/25/2051	1.A
61772Q-AE-0	MSRM 2021-6 A3 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		106,572	106,572	107,272	107,282	0	(710)	0	(710)	0	106,572	0	0	0	1,807	09/25/2051	1.A
67647V-AA-7	OCMT 2021-3 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		84,608	84,608	86,009	86,051	0	(1,443)	0	(1,443)	0	84,608	0	0	0	1,434	06/25/2051	1.A
743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		09/25/2023	PAID ON PRINCIPAL		59,816	59,816	60,667	61,785	0	(1,968)	0	(1,968)	0	59,816	0	0	0	1,191	02/25/2050	1.A
693650-AL-7	PSMC 2021-1 A11 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		226,974	226,974	196,510	196,510	0	30,464	0	30,464	0	226,974	0	0	0	653	03/25/2051	1.A
75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		99,922	99,922	99,797	99,796	0	126	0	126	0	99,922	0	0	0	1,670	11/25/2051	1.A
74938F-AA-6	RCKT 2022-1 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		166,732	166,732	163,371	163,451	0	3,281	0	3,281	0	166,732	0	0	0	2,710	01/25/2052	1.A
81377N-AA-2	SABR 2007-BR3 A2A 5.504		09/25/2023	PAID ON PRINCIPAL		39,048	39,048	13,367	4,178	0	34,870	0	34,870	0	39,048	0	0	0	463	04/25/2037	1.D FM
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		09/25/2023	PAID ON PRINCIPAL		14,259	14,259	14,426	14,396	0	(137)	0	(137)	0	14,259	0	0	0	286	05/25/2043	1.A
81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		09/25/2023	PAID ON PRINCIPAL		17,450	17,450	17,050	17,098	0	352	0	352	0	17,450	0	0	0	349	06/25/2043	1.A
81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		23,905	23,905	24,073	23,987	0	(82)	0	(82)	0	23,905	0	0	0	555	02/25/2048	1.A
81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		52,145	52,145	44,177	44,375	0	7,771	0	7,771	0	52,145	0	0	0	848	07/25/2051	1.A
81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		174,203	174,203	174,638	174,613	0	(410)	0	(410)	0	174,203	0	0	0	2,893	01/25/2052	1.A
939336-PC-1	WAMU 2003-AR1 A6 CMO 4.014		09/25/2023	PAID ON PRINCIPAL		1,198	1,198	1,081	1,121	0	77	0	77	0	1,198	0	0	0	33	03/25/2033	1.A FM
949930-AD-3	WFMBS 2022-2 A4 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		184,340	184,340	163,832	163,832	0	20,508	0	20,508	0	184,340	0	0	0	2,708	12/25/2051	1.A
97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		09/20/2023	PAID ON PRINCIPAL		2,139	2,139	2,212	2,136	0	3	0	3	0	2,139	0	0	0	56	06/20/2044	1.A
92977Y-BR-1	WMLT 2005-B 4A1 CMO 4.498		09/20/2023	PAID ON PRINCIPAL		2,838	2,838	2,515	2,045	0	792	0	792	0	2,838	0	0	0	81	10/20/2035	1.D FM
92977Y-BR-1	WMLT 2005-B 4A1 CMO 4.498		08/20/2023	WRITTEN OFF		0	26	23	18	0	0	0	0	0	19	0	(19)	(19)	1	10/20/2035	1.D FM
12630B-AZ-1	COMM 2013-CR13 A3 3.928		09/10/2023	PAID ON PRINCIPAL		10,414,433	10,414,433	10,538,182	10,422,770	0	(8,337)	0	(8,337)	0	10,414,433	0	0	0	274,186	11/10/2046	1.A
12632Q-AW-3	COMM 2014-CR18 A4 3.550		09/15/2023	PAID ON PRINCIPAL		171,133	171,133	173,359	171,338	0	(205)	0	(205)	0	171,133	0	0	0	4,042	07/15/2047	1.A
46590K-AD-6	JPMCC 2015-JP1 A4 3.650		07/15/2023	PAID ON PRINCIPAL		364,713	364,713	372,646	368,038	0	(3,325)	0	(3,325)	0	364,713	0	0	0	7,765	01/15/2049	1.A
962210-AF-0	WFRBS 2013-C18 ASB 3.676		09/15/2023	PAID ON PRINCIPAL		733,968	733,968	755,956	734,082	0	(114)	0	(114)	0	733,968	0	0	0	17,373	12/15/2046	1.A
05592X-AA-8	BMWOT 2023-A A1 5.593		08/07/2023	TRAVELERS MMLP		30,002,344	30,000,000	30,000,000	30,000,000	0	(99)	0	(99)	0	29,999,901	0	2,443	2,443	93,217	07/25/2024	1.C FE
17295F-AA-2	CITZN 2023-2 A1 5.739		09/22/2023	TRAVELERS MMLP		41,003,203	41,000,000	41,000,000	41,000,000	0	511	0	511	0	41,000,511	0	2,692	2,692	45,753	09/16/2024	1.D FE
141312-AA-6	CRBN 2017-1A A1 (144A) 6.728		07/20/2023	PAID ON PRINCIPAL		364,375	364,375	364,375	364,912	0	(537)	0	(537)	0	364,375	0	0	0	16,316	01/20/2031	1.A FE
344930-AA-0	FORDO 2023-B A1 5.517		07/15/2023	PAID ON PRINCIPAL		6,399,722	6,399,722	6,399,722	6,399,722	0	0	0	0	0	6,399,722	0	0	0	20,596	07/15/2024	1.C FE
344930-AA-0	FORDO 2023-B A1 5.517		08/07/2023	TRAVELERS MMLP		31,591,637	31,600,278	31,600,278	31,600,278	0	(10,547)	0	(10,547)	0	31,589,730	0	1,907	1,907	203,395	07/15/2024	1.C FE
379929-AA-0	GMALT 2023-3 A1 5.634		08/25/2023	TRAVELERS MMLP		10,500,820	10,500,000	10,500,000	10,500,000	0	(27)	0	(27)	0	10,499,973	0	847	847	14,789	08/20/2024	1.C FE
36267K-AA-5	GMCAR 2023-3 A1 5.560		08/07/2023	TRAVELERS MMLP		25,500,996	25,500,000	25,500,000	25,500,000	0	(63)	0	(63)	0	25,499,937	0	1,060	1,060	74,828	07/16/2024	1.D FE
44933X-AA-5	HART 2023-B A1 5.581		08/07/2023	TRAVELERS MMLP		23,002,695	23,000,000	23,000,000	23,000,000	0	1,621	0	1,621	0	23,001,621	0	1,075	1,075	67,747	07/15/2024	1.C FE
78398A-AA-1	SFAST 2023-1A A1 5.566		07/20/2023	PAID ON PRINCIPAL		2,534,326	2,534,326	2,534,326	2,534,326	0	0	0	0	0	2,534,326	0	0	0	7,837	07/22/2024	1.D FE
78398A-AA-1	SFAST 2023-1A A1 5.566		08/07/2023	TRAVELERS MMLP		7,465,674	7,465,674	7,465,674	7,465,674	0	634	0	634	0	7,466,308	0	(634)	(634)	43,862	07/22/2024	1.D FE
89231F-AA-8	TAOT 2023-C A1 5.604		08/25/2023	TRAVELERS MMLP		23,251,817	23,250,000	23,250,000	23,250,000	0	(58)	0	(58)	0	23,249,942	0	1,875	1,875	36,193	08/15/2024	1.C FE
87272H-AA-8	TIA 2017-2A A (144A) 6.720		07/17/2023	PAID ON PRINCIPAL		294,632	294,632	294,632	295,039	0	(407)	0	(407)	0	294,632	0	0	0	13,089	01/16/2031	1.A FE
89240H-AA-3	TLOT 2023-B A1 (144A) 5.658		09/22/2023	TRAVELERS MMLP		12,000,938	12,000,000	12,000,000	12,000,000	0	(12)	0	(12)	0	11,999,988	0	950	950	5,658	09/20/2024	1.D FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						331,201,876	331,312,006	331,341,526	331,142,086	0	175,073	0	175,073	0	331,317,158	0	(115,283)	(115,283)	4,463,491	XXX	XXX
2509999997. Total - Bonds - Part 4						742,286,434	738,037,593	764,255,399	748,005,973	(3,335,150)	(1,315,389)	0	(4,650,539)	0	743,355,434	0	(1,789,007)	(1,789,007)	17,971,415	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						742,286,434	738,037,593	764,255,399	748,005,973	(3,335,150)	(1,315,389)	0	(4,650,539)	0	743,355,434	0	(1,789,007)	(1,789,007)	17,971,415	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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						742,286,434	XXX	764,255,399	748,005,973	(3,335,150)	(1,315,389)	0	(4,650,539)	0	743,355,434	0	(1,789,007)	(1,789,007)	17,971,415	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - DAIWA A TREASURY		1.A	16,287,154	16,287,154	10/02/2023
000000-00-0	REPO - DEUS A TREASURY		1.A	13,960,417	13,960,417	10/02/2023
000000-00-0	REPO - INGF A TREASURY		1.A	16,287,154	16,287,154	10/02/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				46,534,725	46,534,725	XXX
0109999999. Total - U.S. Government Bonds				46,534,725	46,534,725	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				46,534,725	46,534,725	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				46,534,725	46,534,725	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				46,534,725	46,534,725	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (14,736,050) Book/Adjusted Carrying Value $ (14,736,050)
2. Average balance for the year Fair Value $ 54,978,361 Book/Adjusted Carrying Value $ 54,978,361
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 46,534,725 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT	.....	...0.000	 0	 0	..... (662,513)	..... (714,531)	..... (745,609)	..XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(662,513)	(714,531)	(745,609)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(662,513)	(714,531)	(745,609)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash	XXX	XXX	0	0	(662,513)	(714,531)	(745,609)	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		128,590,816	0	212,680
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						128,590,816	0	212,680
8609999999 - Total Cash Equivalents						128,590,816	0	212,680