PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

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

OFFICERS

	Name	Title	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 MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

19th day of July, 2024

Michael J. Schmidt *Notary Public*

My Commission Expires January 31, 2027

MICHAEL SHAWN SCHMIDT
NOTARY PUBLIC - MINNESOTA
MY COMMISSION EXPIRES 01/31/27

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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	16,294,099,500	0	16,294,099,500	15,844,111,077
2.	Stocks:				
	2.1 Preferred stocks	1,376,400	0	1,376,400	1,298,400
	2.2 Common stocks	2,547,896,596	316,491,635	2,231,404,960	2,060,774,487
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)	24,066,139	0	24,066,139	24,639,694
	4.2 Properties held for the production of income (less $ 0 encumbrances)	849,137,203	0	849,137,203	850,456,343
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 55,197,236), cash equivalents ($ 125,875,676) and short-term investments ($ 0)	181,072,912	0	181,072,912	745,754,175
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,982,489,168	22,561,182	1,959,927,986	1,745,759,602
9.	Receivables for securities	978,604	0	978,604	192,919
10.	Securities lending reinvested collateral assets	119,613,421	0	119,613,421	177,516,330
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	22,000,729,944	339,052,817	21,661,677,127	21,450,503,028
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	129,705,303	0	129,705,303	128,885,014
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,238,100,952	42,552,025	1,195,548,927	1,112,608,641
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 34,706,041 earned but unbilled premiums)	1,902,416,296	7,499,262	1,894,917,034	1,639,383,307
	15.3 Accrued retrospective premiums ($ 13,468,465) and contracts subject to redetermination ($ 0)	13,468,465	1,462,734	12,005,731	10,416,860
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	28,300,452	0	28,300,452	17,790,408
	16.2 Funds held by or deposited with reinsured companies	1,369,774	0	1,369,774	1,358,374
	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	21,532,569	0	21,532,569	0
18.2	Net deferred tax asset	366,437,786	62,796,013	303,641,773	288,253,012
19.	Guaranty funds receivable or on deposit	403,182	0	403,182	402,415
20.	Electronic data processing equipment and software	10,590	0	10,590	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	12,886,837	12,886,837	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	126,645,205	3,873,999	122,771,206	121,209,565
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	25,842,007,355	470,123,688	25,371,883,667	24,770,810,624
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	25,842,007,355	470,123,688	25,371,883,667	24,770,810,624
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	44,160,342	0	44,160,342	41,372,951
2502.	Real estate operating fund	28,227,643	2,121,192	26,106,451	24,136,663
2503.	COLI supplemental benefits trust	22,206,225	0	22,206,225	21,124,562
2598.	Summary of remaining write-ins for Line 25 from overflow page	32,050,995	1,752,807	30,298,188	34,575,389
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	126,645,205	3,873,999	122,771,206	121,209,565

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,032,948,962)	10,485,138,272	10,001,314,519
2.	Reinsurance payable on paid losses and loss adjustment expenses	459,838,648	434,678,337
3.	Loss adjustment expenses	2,189,191,830	2,155,859,405
4.	Commissions payable, contingent commissions and other similar charges	153,819,117	208,069,539
5.	Other expenses (excluding taxes, licenses and fees)	127,142,351	159,204,711
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	76,474,336	97,518,415
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	85,720,783
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 $ 133,942,947 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	4,420,712,724	4,183,733,714
10.	Advance premium	0	12,134
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,208,754	13,759,708
12.	Ceded reinsurance premiums payable (net of ceding commissions)	171,605,712	97,524,538
13.	Funds held by company under reinsurance treaties	0	8,927
14.	Amounts withheld or retained by company for account of others	18,458,966	17,341,190
15.	Remittances and items not allocated	24,094,473	15,255,849
16.	Provision for reinsurance (including $ 41,267 certified)	2,951,110	2,951,110
17.	Net adjustments in assets and liabilities due to foreign exchange rates	115,032,702	105,212,183
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	41,358,937	8,678,076
20.	Derivatives	0	0
21.	Payable for securities	185,954,443	29,296,787
22.	Payable for securities lending	119,613,421	177,516,330
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	70,379,513	68,702,974
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	18,675,975,309	17,862,359,229
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	18,675,975,309	17,862,359,229
29.	Aggregate write-ins for special surplus funds	10,602,791	10,711,399
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	3,426,923,034	3,639,357,463
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,695,908,358	6,908,451,395
38.	Totals (Page 2, Line 28, Col. 3)	25,371,883,667	24,770,810,624
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,110,239	43,107,311
2502.	Investment real estate liability	36,248,887	34,738,656
2503.	Retroactive reinsurance reserve assumed	292,273	292,297
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,271,886)	(9,435,291)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	70,379,513	68,702,974
2901.	Special surplus from retroactive reinsurance	10,602,791	10,711,399
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	10,602,791	10,711,399
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 $ 159,946,716)	129,188,959	80,814,619	183,600,268
	1.2 Assumed (written $ 4,710,216,438)	4,481,625,257	3,958,539,611	8,280,931,737
	1.3 Ceded (written $ 141,088,379)	113,311,461	62,735,321	148,708,920
	1.4 Net (written $ 4,729,074,774)	4,497,502,755	3,976,618,908	8,315,823,085
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 2,832,767,761):			
	2.1 Direct	48,695,089	105,789,633	177,514,917
	2.2 Assumed	2,797,621,335	2,630,131,909	5,157,074,020
	2.3 Ceded	43,547,196	99,544,783	206,431,068
	2.4 Net	2,802,769,228	2,636,376,760	5,128,157,869
3.	Loss adjustment expenses incurred	400,906,497	371,819,544	816,844,262
4.	Other underwriting expenses incurred	1,287,247,665	1,182,381,186	2,369,808,215
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	4,490,923,391	4,190,577,490	8,314,810,347
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	6,579,365	(213,958,582)	1,012,739
	INVESTMENT INCOME			
9.	Net investment income earned	358,622,281	324,400,320	827,352,002
10.	Net realized capital gains (losses) less capital gains tax of $ (6,561,883)	(12,425,287)	(7,290,852)	(33,844,787)
11.	Net investment gain (loss) (Lines 9 + 10)	346,196,995	317,109,468	793,507,215
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 878,078 amount charged off $ 6,720,398)	(5,842,320)	(5,619,364)	(12,124,465)
13.	Finance and service charges not included in premiums	11,864,727	11,632,579	23,275,154
14.	Aggregate write-ins for miscellaneous income	(1,226,742)	1,231,332	1,397,908
15.	Total other income (Lines 12 through 14)	4,795,665	7,244,546	12,548,597
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	357,572,024	110,395,433	807,068,551
17.	Dividends to policyholders	4,222,862	4,279,701	9,659,887
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)	353,349,162	106,115,731	797,408,664
19.	Federal and foreign income taxes incurred	90,842,941	(39,995,739)	78,051,582
20.	Net income (Line 18 minus Line 19)(to Line 22)	262,506,221	146,111,470	719,357,081
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6,908,451,395	6,483,286,026	6,483,286,026
22.	Net income (from Line 20)	262,506,221	146,111,470	719,357,081
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,648,689	115,013,237	(50,923,377)	(67,373,696)
25.	Change in net unrealized foreign exchange capital gain (loss)	(10,353,828)	3,246,350	(2,647,442)
26.	Change in net deferred income tax	8,908,840	28,514,481	36,123,052
27.	Change in nonadmitted assets	(291,617,507)	(6,599,096)	(2,438,643)
28.	Change in provision for reinsurance	0	0	2,145,017
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(297,000,000)	(260,000,000)	(260,000,000)
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)	(212,543,037)	(139,650,171)	425,165,369
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,695,908,358	6,343,635,855	6,908,451,395
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Change in COLI cash values	1,171,477	432,393	967,985
1402.	Fines and penalties of regulatory authorities	(40,358)	(43,831)	(89,605)
1403.	Other expense	(617,042)	0	0
1498.	Summary of remaining write-ins for Line 14 from overflow page	(1,740,818)	842,770	519,528
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,226,742)	1,231,332	1,397,908
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	4,463,888,226	4,021,809,553	8,542,422,874
2.	Net investment income	372,206,450	351,280,327	870,857,261
3.	Miscellaneous income	4,705,851	6,596,891	11,400,573
4.	Total (Lines 1 to 3)	4,840,800,527	4,379,686,772	9,424,680,709
5.	Benefit and loss related payments	2,304,306,608	2,239,688,931	4,630,169,409
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	1,761,110,907	1,657,318,703	3,046,770,828
8.	Dividends paid to policyholders	3,773,816	3,162,174	8,495,836
9.	Federal and foreign income taxes paid (recovered) net of $ (13,745) tax on capital gains (losses)	191,534,411	(25,174,402)	(41,156,628)
10.	Total (Lines 5 through 9)	4,260,725,742	3,874,995,406	7,644,279,444
11.	Net cash from operations (Line 4 minus Line 10)	580,074,785	504,691,365	1,780,401,264
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,085,978,773	1,378,475,930	2,242,260,792
	12.2 Stocks	36,339,826	39,667,733	84,222,651
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	5,100	0	0
	12.5 Other invested assets	30,321,625	26,268,151	87,651,215
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(35,712)	3,309	3,788
	12.7 Miscellaneous proceeds	214,650,379	30,042,840	28,268,379
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,367,259,991	1,474,457,963	2,442,406,825
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,553,525,712	1,446,453,600	2,811,628,099
	13.2 Stocks	490,758,537	42,976,521	89,128,429
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	19,808,429	22,134,317	61,244,676
	13.5 Other invested assets	138,754,367	172,937,892	349,655,534
	13.6 Miscellaneous applications	785,685	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,203,632,731	1,684,502,331	3,311,656,738
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)	(836,372,740)	(210,044,367)	(869,249,913)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	297,000,000	260,000,000	260,000,000
	16.6 Other cash provided (applied)	(11,383,308)	(39,005,092)	(35,962,826)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(308,383,308)	(299,005,092)	(295,962,826)
	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)	(564,681,263)	(4,358,094)	615,188,526
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	745,754,175	130,565,650	130,565,650
	19.2 End of period (Line 18 plus Line 19.1)	181,072,912	126,207,556	745,754,175

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

20.0001. Exchange of stock	2,350,218	0	3,321,379
20.0002. Income payment received in securities	367,852	290,616	545,653
20.0003. Exchange of bonds	0	5,398,370	9,081,541

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2024	December 31, 2023
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 262,506,221	$ 719,357,081
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	$ 262,506,221	$ 719,357,081
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,695,908,358	$ 6,908,451,395
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,695,908,358	$ 6,908,451,395

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

The Company had no material changes in accounting principles or material corrections of errors through June 30, 2024.

3. BUSINESS COMBINATIONS AND GOODWILL

A. Statutory Purchase Method:

On January 2, 2024, the Company completed its acquisition of all issued and outstanding shares of Corvus Insurance Holdings, Inc. (Corvus), a cyber insurance managing general underwriter.

The transaction was accounted for as a statutory purchase and reflects the following:

1 Purchased entity	2 Acquisition date	3 Cost of acquired entity	4 Original amount of goodwill	5 Original amount of admitted goodwill
Corvus Insurance Holdings, Inc.	1/2/24	$ 431,262,645	$ 367,443,764	$ 42,696,569

1 Purchased entity	6 Admitted goodwill as of the reporting date	7 Amount of goodwill amortized during the reporting period	8 Book Value of SCA	9 Admitted goodwill as a % of SCA BACV, gross of admitted goodwill Col. 6/Col. 8
Corvus Insurance Holdings, Inc.	$ 42,672,141	$ 18,372,188	$ 410,093,067	10.4 %

The Net Admitted Asset Value of Corvus was $103,693,633 at June 30, 2024.

4. DISCONTINUED OPERATIONS

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

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 following table provides aggregated information on structured securities classified on the basis used for the recognized 2024 other-than-temporary impairments:

	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss	Fair Value
OTTI recognized in the quarter ending March 31, 2024			
Present value of cash flows is less than amortized cost	$ 10,218,720	$ 2,717,200	$ 5,942,939
Annual Aggregate Total		$ 2,717,200	

3. Loan-backed and structured securities with other-than-temporary impairments recognized in 2024 are as follows:

CUSIP	Amortized Cost Basis Before Other-Than-Temporary Impairment	Present Value of Projected Cash Flows	Other-Than-Temporary Impairment Recognized in Loss	Amortized Cost Basis After Other-Than-Temporary Impairment	Fair Value	Impairment Quarter
05604LAA0	$ 10,218,720	$ 7,501,520	$ 2,717,200	$ 7,501,520	$ 5,942,939	Q1 2024
Total:			$ 2,717,200			

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 $ 9,709,073
      2. 12 Months or Longer $ 94,370,607

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

      1. Less than 12 Months $ 914,296,785
      2. 12 Months or Longer $ 997,155,515

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.

NOTES TO FINANCIAL STATEMENTS

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.

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	0.8 %
(2)	Cash equivalents	53.0 %
(3)	Short-term investments	46.2 %
(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

No significant change.

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

1. On January 2, 2024, all issued and outstanding shares of Corvus were acquired by the Company for consideration transferred of $431.3 million. See Note 3 for additional detail.

2. On June 17, 2024, the Company made a capital contribution of $3.0 million to its wholly-owned subsidiary, Fidelity and Guaranty Insurance Company.

11. DEBT

A. No significant change.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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:

No significant change.

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 June 30, 2024, the Company paid dividends totaling $297 million to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 27, 2024	$ 87	$ —	$ 87
June 27, 2024	210	—	210

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

NOTES TO FINANCIAL STATEMENTS

the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. The three levels of the hierarchy are as follows:

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

A. Securities measured and reported at fair value as of June 30, 2024:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 2,187,990	$ —	$ —	$ 2,187,990
Industrial and miscellaneous	—	471,904,854	10,927,363	—	482,832,217
Total bonds	—	474,092,844	10,927,363	—	485,020,207
Preferred stock					
Perpetual	1,376,400	—	—	—	1,376,400
Common stock					
Industrial and miscellaneous	126,727,857	—	2,468,475	—	129,196,332
Total securities at fair value	$ 128,104,257	$ 474,092,844	$ 13,395,838	$ —	$ 615,592,939

At June 30, 2024, the Company also holds Level 2 U.S. special revenue and special assessment obligations bonds and Level 3 perpetual preferred stock, both measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the quarter:

Description	Beginning Balance 4/1/2024	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ 11,837,977	$ —	$ —	$ —	$ (910,614)
Common stock	2,359,634	—	—	—	108,841
Total	$ 14,197,611	$ —	$ —	$ —	$ (801,773)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2024
Bonds	$ —	$ —	$ —	$ —	$ 10,927,363
Common stock	—	—	—	—	2,468,475
Total	$ —	$ —	$ —	$ —	$ 13,395,838

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At June 30, 2024)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 125,875,676	$ 125,875,676	$ 14,036,296	$ 111,839,380	$ —	$ —	$ —
Long-term bonds	15,377,343,257	16,294,099,500	928,605,734	14,308,080,652	140,656,871	—	—
Preferred stock	1,376,400	1,376,400	1,376,400	—	—	—	—
Common stock	129,196,332	129,196,332	126,727,857	—	2,468,475	—	—

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 698,062,770	$ 698,062,770	$ 151,193,868	$ 546,868,902	$ —	$ —	$ —
Short-term bonds	2,979,358	2,978,913	—	2,979,358	—	—	—
Long-term bonds	15,120,426,180	15,844,111,077	1,141,977,619	13,906,031,384	72,417,177	—	—
Preferred stock	1,298,400	1,298,400	1,298,400	—	—	—	—
Common stock	131,665,560	131,665,560	129,305,926	—	2,359,634	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

On July 1, 2024, the Company sold all issued and outstanding shares of Corvus to The Travelers Indemnity Company for cash consideration of approximately $427 million.

The Company had no additional material subsequent events through August 8, 2024, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2024, the prior year-end total loss and LAE reserves developed favorably by $35,932,000, resulting from from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers’ compensation, homeowners and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence.

The improvement in workers' compensation was driven primarily by better than expected loss experience in 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. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years.

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

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from the 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.

NOTES TO FINANCIAL STATEMENTS

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 [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

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?
Connecticut Insurance Department .....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 16,288,471

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	$ 1,939,200,820	$ 2,418,700,263
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 335,423,206	$ 389,925,910
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,274,624,026	$ 2,808,626,173
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. ..... $ 119,613,421

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 119,613,421

16.3 Total payable for securities lending reported on the liability page. ..... $ 119,613,421

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	25,571,133	25,571,133	0	0	208,236	208,236
TOTAL			0	0	25,571,133	25,571,133	0	0	208,236	208,236

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		All Other Insurers				
00000	AA-1780116	Chaucer Insurance Company DAC	IRL	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	4,382,849	2,762,491	12,873,433	1,130,985	24,897,968	24,196,845
2. Alaska AK	L	0	5,631	141,513	91,533	1,905,205	2,736,725
3. Arizona AZ	L	4,244,038	838,819	427,831	1,025,520	19,490,484	19,957,485
4. Arkansas AR	L	2,627,606	1,539,533	1,387,926	1,150,858	11,420,243	10,417,359
5. California CA	L	455,987	3,799,212	1,052,396	7,386,182	101,930,937	113,091,979
6. Colorado CO	L	9,122,599	6,376,587	13,380,336	2,303,139	43,522,962	44,845,286
7. Connecticut CT	L	3,899,330	1,207,979	1,316,788	108,130	11,654,633	11,221,152
8. Delaware DE	L	356,892	109,794	22,567	24,648	3,278,766	4,029,237
9. District of Columbia DC	L	336,849	53,290	3,715	5,796	3,021,423	3,332,500
10. Florida FL	L	375,477	280,167	469,805	859,022	29,602,392	31,568,865
11. Georgia GA	L	7,091,470	5,843,251	3,481,603	1,605,092	30,148,064	29,912,009
12. Hawaii HI	L	8,200	8,041	2,451	53,603	1,201,628	1,318,209
13. Idaho ID	L	378,739	37,470	65,809	(526)	1,668,249	1,366,120
14. Illinois IL	L	2,338,539	1,113,883	1,623,390	1,837,137	46,323,132	48,309,555
15. Indiana IN	L	937,274	512,797	1,731,441	169,892	10,352,267	13,455,759
16. Iowa IA	L	519,137	165,569	979,432	561,227	19,155,876	20,070,722
17. Kansas KS	L	1,700,936	262,649	181,596	1,371,881	15,610,403	17,799,424
18. Kentucky KY	L	679,794	232,916	480,080	75,824	7,254,547	7,949,073
19. Louisiana LA	L	1,173,506	142,817	1,016,894	3,008,957	30,154,732	33,354,810
20. Maine ME	L	132,013	82,719	28,860	770	2,100,361	1,529,595
21. Maryland MD	L	2,288,111	886,999	666,454	810,242	31,179,490	32,943,589
22. Massachusetts MA	L	2,193,662	801,831	292,737	442,411	21,346,876	22,160,293
23. Michigan MI	L	1,704,752	1,037,120	1,499,768	591,170	35,924,693	36,209,609
24. Minnesota MN	L	5,517,550	2,452,469	2,374,180	2,241,689	52,600,295	51,965,388
25. Mississippi MS	L	2,513,419	690,911	2,275,936	2,058,589	11,312,398	13,201,087
26. Missouri MO	L	2,752,423	896,903	2,405,386	1,156,220	24,636,714	27,228,662
27. Montana MT	L	1,682,908	1,076,149	143,437	444,059	5,713,107	5,573,868
28. Nebraska NE	L	456,498	106,014	156,850	1,091,738	9,915,585	10,406,643
29. Nevada NV	L	3,707,808	2,867,753	2,405,611	1,850,836	8,417,190	8,526,187
30. New Hampshire NH	L	265,709	121,745	18,275	76,164	3,244,134	3,457,842
31. New Jersey NJ	L	12,035,373	7,360,248	5,491,449	2,782,392	39,910,766	34,534,280
32. New Mexico NM	L	1,515,109	482,853	2,622,887	25,912,305	25,207,894	38,030,541
33. New York NY	L	344,944	429,413	4,757,252	11,821,273	94,167,971	89,840,241
34. North Carolina NC	L	4,667,387	1,302,778	1,411,942	1,757,996	13,192,127	13,764,011
35. North Dakota ND	L	408,774	396,253	43,831	120,516	18,277,113	21,653,031
36. Ohio OH	L	2,213,511	2,046,289	4,735,769	4,542,659	19,146,218	27,828,313
37. Oklahoma OK	L	3,956,534	2,823,544	4,100,065	9,144,360	22,581,900	28,587,800
38. Oregon OR	L	1,603,315	823,396	2,839,265	421,531	5,157,937	4,860,587
39. Pennsylvania PA	L	5,836,583	2,168,693	1,505,248	2,300,566	53,092,803	55,246,803
40. Rhode Island RI	L	592,596	181,377	31,010	21,579	2,728,218	2,664,930
41. South Carolina SC	L	3,348,000	1,157,503	946,146	470,407	7,243,155	6,551,607
42. South Dakota SD	L	342,007	112,132	101,451	59,737	7,394,287	7,394,331
43. Tennessee TN	L	3,359,864	753,611	463,239	154,411	20,768,219	20,316,714
44. Texas TX	L	19,773,560	16,008,450	26,196,480	60,868,591	199,382,020	244,456,991
45. Utah UT	L	2,665,273	1,214,693	605,382	233,805	6,347,668	6,682,699
46. Vermont VT	L	141,430	35,171	2,061	2,910	1,611,985	1,670,549
47. Virginia VA	L	2,517,565	939,813	628,602	176,729	14,790,773	15,041,424
48. Washington WA	L	76,421	83,509	2,050,684	14,376,190	11,713,153	11,858,851
49. West Virginia WV	L	583,005	362,760	(818,904)	100,728	10,409,654	13,594,017
50. Wisconsin WI	L	2,085,771	266,897	417,415	290,584	36,420,761	36,926,450
51. Wyoming WY	L	579,517	315,513	8,441,244	151,832	14,858,151	20,097,566
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands VI	L	0	0	0	0	21,368	30,175
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	27,452,217	27,146,035	7,619,834	8,477,675	104,651,897	117,373,079
58. Aggregate Other Alien OT	XXX	3,885	7,318	49,911	99,198	2,647,950	3,124,029
59. Totals	XXX	159,946,716	102,731,759	127,148,763	177,820,761	1,350,708,740	1,474,264,892
DETAILS OF WRITE-INS							
58001. NLD Netherlands	XXX	3,055	3,387	0	0	0	0
58002. DEU Germany	XXX	445	432	0	0	0	0
58003. CHN China	XXX	210	210	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	175	3,289	49,911	99,198	2,647,950	3,124,029
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,885	7,318	49,911	99,198	2,647,950	3,124,029

(a) Active Status Counts:

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … 8527512 Canada Inc. (22.48%)	Canada	
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… … Fog City Fund, LLC (99%)	Minnesota	41-1985480
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… … Spire GS Co-Investment, LLC (31.12%)	Delaware	99-2174283
… … … TravCo Personal Insurance Company (36463) *	Connecticut	36-2999370	… Camperdown Corporation	Delaware	41-1762781
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Aprilgrange Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… F&G UK Underwriters Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Underwriting Agency Limited	United Kingdom	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Travelers Syndicate Management Limited	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Travelers Corporate Trustee Limited	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… Travelers London Limited	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… TCI Global Services, Inc.	Delaware	52-1965525
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Travelers Management Limited	United Kingdom	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… 10762962 Canada Inc.	Canada	
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … Zensurance Inc.	Canada	
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … Zensurance Brokers Inc.	Canada	
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … ClearCover Underwriting Inc.	Canada	
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Corvus Insurance Holdings, Inc.	Delaware	81-4981134	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … Corvus Insurance Agency, LLC	Delaware	32-0548038	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … … Corvus Reinsurance Company *	Vermont	86-3282639	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … … Corvus Agency Limited	United Kingdom	98-1694580	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … … Corvus Underwriting GmbH	Germany	98-1721933	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … USF&G Capital III	Delaware	52-2044075	… … … TPC Investments Inc.	Connecticut	06-1534005
… … 350 Market Street, LLC	Delaware	38-4046010	… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … Travelers Special Services Limited	United Kingdom		… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370

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

… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … … … … … … … Voice Corretora de Seguros Ltda.	Brazil	
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … Performance Construction Advisors 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
… … … … … Highwing, Inc. (16.38%)	Delaware	85-3666408
… … … … 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
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	DS	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		81-4981134	0	0		Corvus Insurance Holdings, Inc.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		32-0548038	0	0		Corvus Insurance Agency, LLC	DE	DS	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		86-3282639	0	0		Corvus Reinsurance Company	VT	DS	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		98-1694580	0	0		Corvus Agency Limited	GBR	DS	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		98-1721933	0	0		Corvus Underwriting GmbH		DS	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		99-2174283	0	0		Spire GS Co-Investment, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O	31.120	The Travelers Companies, Inc.	NO	0
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

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

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3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Voice Corretora de Seguros Ltda.	BRA	NIA	Junto Holding Latam S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Performance Construction Advisors LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-3666408	0	0		Highwing, Inc.	DE	NIA	Travelers Indemnity U.K. Investments LLC	O/B	16.380	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

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.		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.		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			
												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			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire	9,380,810	(608,847)	(6.5)	2.8
2.1	Allied Lines	2,677,741	4,123,782	154.0	326.5
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	71,013,782	35,758,010	50.4	115.5
5.2	Commercial multiple peril (liability portion)	24,173,489	25,638,981	106.1	103.2
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	3,530,778	2,529,965	71.7	8.1
9.1	Inland marine	1,734,148	(348,710)	(20.1)	(26.6)
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	166	0.0	0.0
11.2	Medical professional liability - claims-made	0	60,630	0.0	0.0
12.	Earthquake	93,470	13,386	14.3	23.4
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	236	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	(807)	0.0	0.0
16.	Workers' compensation	52,882	(12,271,447)	(23,205.3)	(11,656.2)
17.1	Other liability - occurrence	4,323,737	(5,399,817)	(124.9)	1,191.7
17.2	Other liability - claims-made	2,715,299	1,409,542	51.9	20.8
17.3	Excess workers' compensation	0	133,973	0.0	0.0
18.1	Products liability - occurrence	3,705,299	(6,087,506)	(164.3)	(120.8)
18.2	Products liability - claims-made	56,835	(713,965)	(1,256.2)	(1,367.9)
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	(84,073)	0.0	0.0
19.4	Other commercial auto liability	2,945,121	3,476,413	118.0	(322.8)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	670,880	439,919	65.6	(20.7)
22.	Aircraft (all perils)	0	(7,285)	0.0	0.0
23.	Fidelity	1,285,266	871,999	67.8	28.2
24.	Surety	303,647	102,604	33.8	90.9
26.	Burglary and theft	184,344	43,220	23.4	16.1
27.	Boiler and machinery	341,430	43,996	12.9	13.5
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	(429,279)	0.0	0.0
35.	Totals	129,188,959	48,695,089	37.7	130.9
	DETAILS OF WRITE-INS				
3401.	Tribal workers' compensation	0	(429,279)	0.0	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	(429,279)	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	5,276,283	11,117,933	10,344,483
2.1	Allied Lines	1,537,157	3,018,610	2,195,417
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	49,559,055	87,925,532	48,897,068
5.2	Commercial multiple peril (liability portion)	18,409,642	32,893,298	14,884,776
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	2,407,059	3,654,875	3,586,875
9.1	Inland marine	484,927	1,339,036	1,928,464
9.2	Pet insurance	0	0	0
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	63,828	111,622	96,002
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	86,331	52,682	129,739
17.1	Other liability - occurrence	2,823,193	6,265,385	7,363,201
17.2	Other liability - claims-made	1,513,139	2,480,511	2,793,607
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	2,233,953	4,186,124	4,280,764
18.2	Products liability - claims-made	51,080	61,322	107,109
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	508,233	4,042,687	3,471,125
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	136,218	970,785	810,404
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	537,550	1,111,936	1,005,748
24.	Surety	30,235	198,291	262,563
26.	Burglary and theft	107,152	170,327	192,500
27.	Boiler and machinery	186,445	345,761	381,913
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	85,951,479	159,946,716	102,731,759
	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 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2024 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. 2021 + Prior	2,926,200	3,969,959	6,896,160	556,446	52,912	609,359	2,628,195	33,458	3,559,362	6,221,015	258,441	(324,227)	(65,786)
2. 2022	714,291	1,133,296	1,847,587	278,795	22,809	301,604	600,984	26,496	958,989	1,586,470	165,488	(125,001)	40,487
3. Subtotals 2022 + Prior	3,640,491	5,103,255	8,743,747	835,241	75,721	910,963	3,229,180	59,954	4,518,351	7,807,485	423,930	(449,229)	(25,299)
4. 2023	939,752	2,473,675	3,413,427	689,837	159,734	849,571	769,586	68,064	1,715,573	2,553,224	519,671	(530,304)	(10,633)
5. Subtotals 2023 + Prior	4,580,243	7,576,930	12,157,174	1,525,079	235,455	1,760,533	3,998,766	128,018	6,233,925	10,360,709	943,601	(979,533)	(35,932)
6. 2024	XXX	XXX	XXX	XXX	925,986	925,986	XXX	492,091	1,821,530	2,313,621	XXX	XXX	XXX
7. Totals	4,580,243	7,576,930	12,157,174	1,525,079	1,161,441	2,686,520	3,998,766	620,109	8,055,455	12,674,330	943,601	(979,533)	(35,932)
8. Prior Year-End Surplus As Regards Policyholders	6,908,451										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. 20.6	2. (12.9)	3. (0.3)
													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.	YES

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			
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Amounts receivable under high deductible policies	16,519,003	1,667,088	14,851,915	19,714,605
2505.	State surcharges receivable	9,948,936	0	9,948,936	9,667,007
2506.	Assumed reinsurance receivable and payable	2,144,050	0	2,144,050	0
2507.	Ceded deposit asset	1,458,277	0	1,458,277	1,458,277
2508.	Suspense, undistributed payments	875,491	0	875,491	2,349,953
2509.	Other assets	821,199	0	821,199	892,962
2510.	Contingent commissions receivable	198,320	0	198,320	492,584
2511.	Sundry	69,586	69,586	0	0
2512.	Other assets nonadmitted	16,133	16,133	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	32,050,995	1,752,807	30,298,188	34,575,389

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Interest deposit liability	134,244	142,384
2505.	Retroactive reinsurance reserve ceded	(9,406,129)	(9,577,675)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(9,271,886)	(9,435,291)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Retroactive reinsurance gain/loss	(720,133)	(129,043)	946,606
1405.	Profit and loss, miscellaneous	(1,020,686)	971,813	(427,078)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(1,740,818)	842,770	519,528

Additional Write-ins for Schedule T Line 58

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004.	GBR United Kingdom	XXX	175	1	8,238	9,326	251,260	265,531
58005.	MEX Mexico	XXX	0	2,818	0	0	0	0
58006.	ZAF South Africa	XXX	0	470	0	0	0	0
58007.	ZZZ Other Alien	XXX	0	0	41,672	89,871	1,975,894	2,032,913
58008.	BRA Brazil	XXX	0	0	0	0	231,778	250,000
58009.	FRA France	XXX	0	0	0	0	115,000	115,000
58010.	BRB Barbados	XXX	0	0	0	0	52,255	52,255
58011.	SGP Singapore	XXX	0	0	0	0	21,763	12,330
58012.	CHL Chile	XXX	0	0	0	0	1	396,000
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	175	3,289	49,911	99,198	2,647,950	3,124,029

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	875,096,037	864,690,714
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	19,808,429	61,244,807
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	9,406,327
8.	Deduct current year's depreciation	21,701,124	41,433,156
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	873,203,343	875,096,037
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	873,203,343	875,096,037

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	1,768,997,039	1,548,061,413
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	11,219,469	59,595,093
	2.2 Additional investment made after acquisition	127,534,898	290,060,442
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	106,404,903	(40,554,087)
6.	Total gain (loss) on disposals	(9,609)	(1,357,723)
7.	Deduct amounts received on disposals	30,321,625	87,651,215
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(750,494)	1,872,909
10.	Deduct current year's other than temporary impairment recognized	585,414	1,029,793
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,982,489,168	1,768,997,039
12.	Deduct total nonadmitted amounts	22,561,182	23,237,437
13.	Statement value at end of current period (Line 11 minus Line 12)	1,959,927,986	1,745,759,602

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	17,916,275,858	17,389,732,167
2.	Cost of bonds and stocks acquired	2,047,002,320	2,913,705,101
3.	Accrual of discount	22,165,164	31,258,746
4.	Unrealized valuation increase/(decrease)	17,257,023	(17,293,153)
5.	Total gain (loss) on disposals	(13,707,095)	(14,625,893)
6.	Deduct consideration for bonds and stocks disposed of	1,125,033,310	2,341,175,839
7.	Deduct amortization of premium	16,223,000	37,009,096
8.	Total foreign exchange change in book/adjusted carrying value	451,011	436,439
9.	Deduct current year's other than temporary impairment recognized	5,179,967	11,042,092
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	364,494	2,289,476
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,843,372,496	17,916,275,858
12.	Deduct total nonadmitted amounts	316,491,635	10,091,893
13.	Statement value at end of current period (Line 11 minus Line 12)	18,526,880,860	17,906,183,965

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	12,712,643,620	871,977,213	504,305,808	16,375,946	12,712,643,620	13,096,690,970	0	12,619,092,270
2.	NAIC 2 (a)	2,592,077,294	61,690,608	46,763,540	(6,117,693)	2,592,077,294	2,600,886,670	0	2,568,483,768
3.	NAIC 3 (a)	379,720,107	0	17,827,034	9,145,906	379,720,107	371,038,978	0	352,845,663
4.	NAIC 4 (a)	221,689,776	0	10,712,769	(24,421,326)	221,689,776	186,555,681	0	247,538,942
5.	NAIC 5 (a)	27,020,135	0	10,068,000	7,210,537	27,020,135	24,162,672	0	47,117,658
6.	NAIC 6 (a)	12,431,607	0	0	2,332,923	12,431,607	14,764,530	0	12,011,690
7.	Total Bonds	15,945,582,539	933,667,821	589,677,151	4,526,293	15,945,582,539	16,294,099,501	0	15,847,089,991
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	1,375,800	0	0	600	1,375,800	1,376,400	0	1,298,400
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,375,800	0	0	600	1,375,800	1,376,400	0	1,298,400
15.	Total Bonds and Preferred Stock	15,946,958,339	933,667,821	589,677,151	4,526,893	15,946,958,339	16,295,475,901	0	15,848,388,391

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,978,913	3,437,305
2.	Cost of short-term investments acquired	17,000,000	2,949,320
3.	Accrual of discount	21,082	31,143
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	3,990	0
6.	Deduct consideration received on disposals	20,003,984	3,401,351
7.	Deduct amortization of premium	0	37,504
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	2,978,913
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	2,978,913

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	698,062,770	88,215,825
2.	Cost of cash equivalents acquired	2,363,502,748	4,459,750,671
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,935,689,842	3,849,903,726
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)	125,875,676	698,062,770
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	125,875,676	698,062,770

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office Bldg located at 385 Washington St.	Saint Paul	MN	12/31/1983		0	0	0	149,487
Other real estate properties								
Commercial industrial properties								
21 warehouses and land located at various addresses	Denver	CO	05/26/1993		0	0	0	1,715,917
35 warehouses and land located at various addresses	Saint Paul	MN	12/31/1990		0	0	0	124,617
344 Duffy Avenue	Hicksville	NY	12/29/2020		0	0	0	70,786
14 warehouses/office showrooms and land located at Plymouth Business Center	Plymouth	MN	04/01/1992		0	0	0	23,215
9 warehouses and land located at 1885 Beaver Ruin Road	Norcross	GA	03/18/1994		0	0	0	277,505
8 warehouses and land located at various addresses	Memphis	TN	12/10/1996		0	0	0	737,849
13 warehouses and land located at 6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996		0	0	0	930,761
12 warehouses and land located at aarious addresses	Houston	TX	02/20/1997		0	0	0	70,453
12 warehouses and land located at 2042 W. Winton	Hayward	CA	06/15/1998		0	0	0	548,574
2 Warehouses and Land located at Various addresses	Minneapolis	MN	02/20/2019		0	0	0	1,256,481
5 warehouses and land located at various addresses	Tampa/St. Petersburg	FL	03/22/2004		0	0	0	290,441
2 Warehouses and Land located at Alameda Distribution Center	Lynwood	CA	06/15/1998		0	0	0	13,500
Commercial office properties 706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	12/31/1991		0	0	0	815,137
3300 Fernbrook Lane	Plymouth	MN	04/01/1992		0	0	0	24,646
4 Warehouses & Land Located at Oceangate Business Park	Hawthorne	CA	12/31/1990		0	0	0	16,123
5401 West Kennedy	Tampa	FL	03/31/1998		0	0	0	170,823
2525 West 190th Street	Torrance	CA	12/31/1990		0	0	0	10,000
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998		0	0	0	89,512
19801 SW 72nd Street	Tualatin	OR	10/01/1998		0	0	0	8,272
3001 Butterfield Road	Oakbrook	IL	05/12/1999		0	0	0	538,690
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006		0	0	0	148,887
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013		0	0	0	335,551
1901 West 14th Street	Tempe	AZ	12/28/1995		0	0	0	2,289
101 Lincoln Center Drive	Foster City	CA	04/17/2015		0	0	0	13,177
9780 So. Meridian Blvd.	Denver	CO	12/21/2006		0	0	0	140,306
4440 El Camino Real	Los Altos	CA	06/27/2012		0	0	0	26,015
9060 East Via Linda	Scottsdale	AZ	02/01/2007		0	0	0	412,658
0199999. Acquired by Purchase					0	0	0	8,961,672
0399999 - Totals					0	0	0	8,961,672

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

E02

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 - Totals																	

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	(62,633)	0	805,138	2.960
	Ironwood Capital Partners V LP	Avon	CT	Ironwood Capital Advisors		03/30/2022	2	0	878,961	0	6,420,882	2.620
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	816,328	0	7,226,020	XXX
Joint Venture Interests - Common Stock - Unaffiliated												
	Aquiline Financial Services Fund IV L.P.	New York	NY	Aquiline Capital Partners		05/30/2019	3	0	378,440	0	1,432,844	0.700
	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners		11/03/2022	3	0	(360,829)	0	10,650,000	0.930
	Aquiline Technology Growth Fund II L.P.	New York	NY	Aquiline Capital Partners		10/30/2020	1	0	224,038	0	3,682,544	1.320
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital		10/17/2019	3	0	574,284	0	4,968,635	9.360
	BBH Capital Partners VI, L.P.	New York	NY	BBH Capital Partners		04/20/2021	3	0	1,064,857	0	1,594,937	1.170
	BCM Fund II, LP	Miami	FL	Boyne Capital Management, LLC		07/17/2020	3	0	785,807	0	6,874,394	5.740
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group		03/29/2019	3	0	2,255,555	0	6,088,124	0.080
	BRS & Co. IV, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.		12/22/2017	3	0	407,924	0	4,433,541	10.420
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	1,229	0	1,061,531	0.140
	Cornell Capital Partners II LP	New York	NY	Cornell Capital Partners		11/05/2021	3	0	450,000	0	5,400,000	1.770
	Elements Health Investors I, LP	New York	DE	Elements Health Investors		11/10/2023	3	0	286,458	0	8,338,848	8.880
	Eureka IV, L.P.	Philadelphia	PA	Eureka Growth Capital		07/19/2019	3	0	358,955	0	2,458,912	5.000
	FPE Fund III LP	London	GBR	FPE Capital LLP		08/06/2021	3	0	1,325,716	0	8,412,360	8.070
	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Management		05/27/2021	3	0	429,634	0	10,753,649	4.370
	GHK Fund II LP	Greenwich	DE	GHK Capital Partners		04/05/2024		196,859	0	0	9,806,041	2.239
	Green Equity Investors IX, L.P.	Los Angeles	CA	Leonard Green & Partners		03/01/2022	3	0	2,615,352	0	17,822,418	0.410
	HealthEdge Investment Fund IV (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners		04/22/2022	3	0	1,950,000	0	6,450,000	9.160
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	4,602	0	432,177	0.060
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham		03/01/2019	3	0	1,154,516	0	2,306,602	2.260
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company		12/24/2019	3	0	539,008	0	1,018,212	1.090
	Kelso Investment Associates XI, L.P.	New York	NY	Kelso & Company		02/08/2023	3	0	847,333	0	9,918,056	0.500
	Kester Capital III LP	London	GBR	Kester Capital LLP		03/01/2023	3	0	(367,337)	0	10,399,986	5.820
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management		12/06/2019	3	0	650,000	0	2,353,599	0.970
	NexPhase Capital Fund V, LP	New York	NY	NexPhase Capital		09/15/2023	3	0	1,260,028	0	13,164,822	2.910
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners		02/07/2014	3	0	98,647	0	3,848,031	2.780
	Pitango HealthTech Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital		02/15/2023	1	0	900,000	0	12,300,000	10.600
	Plug and Play Financial Services Fund I, L.P.	Sunnyvale	CA	Plug and Play		06/15/2023	1	0	750,000	0	3,500,000	12.400
	Rally Ventures Fund IV, L.P.	Menlo Park	CA	Rally Ventures		11/20/2020	1	0	900,000	0	6,750,000	6.710
	Sentinel Capital Partners VII, L.P.	New York	NY	Sentinel Capital Partners		07/14/2022	3	0	1,055,918	0	26,566,137	1.060
	Sentinel Junior Capital II, L.P.	New York	NY	Sentinel Capital Partners		07/14/2022	3	0	14,271	0	7,478,307	1.170
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Shamrock Capital		05/06/2021	3	0	68,870	0	3,394,673	1.000
	Solamere Series IV Flagship Fund, LP	New York	NY	Solamere Capital		12/30/2022	3	0	210,349	0	17,049,588	2.690
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands		05/29/2019		0	130,230	0	317,258	4.410
	Spire GS Co-Investment, LLC	West Conshohocken	DE	Spire Capital Management		04/18/2024	3	5,000,000	0	0	0	29.960
	Spire Capital Partners IV, L.P.	New York	NY	Spire Capital Management		11/15/2019	3	0	1,796,652	0	7,515,960	5.400
	Stone-Goff Partners Fund IV	New York	NY	Stone-Goff Management, LLC		06/15/2023	3	0	25,000	0	3,369,425	3.260
	Synova Capital Fund IV LP	London	GBR	Synova Capital		06/27/2019	3	0	60,399	0	538,831	2.680
	Synova Fund V LP	London	GBR	Synova Capital		07/22/2022	3	0	3,771,579	0	13,076,876	1.720
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	0	628,663	0	8,095,945	2.170
	Trident IX, L.P.	Greenwich	CT	Stone Point Capital LLC		11/19/2021	3	0	1,336,742	0	8,509,410	0.380
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC		02/22/2019	3	0	331,519	0	3,524,348	0.670
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP		04/28/2021	3	0	(205,827)	0	6,474,039	3.630
	Viewpoint Ventures Fund I, LP	New York	NY	Viewpoint Ventures		07/28/2023	1	0	143,101	0	2,306,662	3.380

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
	Viola FinTech II, L.P.	Ohter	ISR	Viola Group		12/29/2022	1	0	275,000	0	7,925,011	12.270
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	0	41,129	0	281,357	1.870
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners		02/17/2021	3	0	589	0	8,346,441	2.600
	WindRose Health Investors VI, L.P.	New York	NY	WindRose Health Investors		12/06/2021	3	0	2,397,288	0	14,807,511	3.610
1999999. Joint Venture Interests - Common Stock - Unaffiliated								5,196,859	31,565,688	0	315,798,043	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Management, L.P.		12/23/2020		0	987,654	0	3,868,313	1.650
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc		12/18/2019		0	169,948	0	874,113	2.470
	Bell Value-Add Fund VIII, LP	Wilmington	DE	Bell Partners,Inc		02/17/2023		0	1,138,521	0	16,459,180	1.770
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Blackstone Group		12/22/2015		0	550,737	0	8,092,191	0.720
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group		10/17/2019		0	753,824	0	9,473,517	0.500
	Blackstone Real Estate Partners X L.P.	Wilmington	DE	Blackstone Group		06/30/2022		0	4,786,409	0	19,113,964	0.080
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC		04/19/2019		0	750,000	0	0	2.750
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015		0	253,087	0	5,922,671	0.220
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		07/01/2021		0	1,804,500	0	16,823,069	0.310
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		05/01/2015		0	34,929	0	7,208,738	0.530
	CrossHarbor Institutional Partners 2021, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC		07/31/2023		0	346,821	0	7,456,647	1.740
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Dermody Properties		12/14/2023		0	383,776	0	10,613,992	1.820
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	ElmTree Funds, LLC		10/05/2021		0	5,351	0	488,176	1.460
	Focus Senior Housing Fund II LP	Wilmington	DE	Focus Healthcare Partners LLC		05/24/2024		1,587,697	0	0	8,412,303	2.703
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation		12/31/2019		0	2,976,866	0	1,570,419	4.710
	Noble Hospitality Fund V, L.P.	Wilmington	DE	Noble Investment Group		05/08/2023		0	930,000	0	10,563,342	1.480
	PCCP Credit X, LP	Dover	DE	PCCP, LLC		12/14/2021		0	1,101,469	0	7,052,304	3.780
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/13/2022		0	410,147	0	4,697,113	3.630
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Tishman Speyer		12/29/2021		0	140,229	0	4,702,906	6.740
2199999. Joint Venture Interests - Real Estate - Unaffiliated								1,587,697	17,524,267	0	143,392,959	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Aerospace & Defense Fund V, L.P..	Oklahoma City	OK	Acorn Growth Companies		08/13/2021		0	155,769	0	6,176,024	7.370
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Apollo Capital Management		12/17/2021		0	1,619,774	0	8,806,505	2.410
	Avego Healthcare Capital Fund II, L.P.	Alpharetta	GA	Avego Management, LLC		10/11/2023		0	340,714	0	10,585,205	4.290
	Diversis Capital Partners II, L.P.	Los Angeles	CA	Diversis Capital		08/11/2021		0	2,201,352	0	4,947,798	2.470
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015		0	75,735	0	910,910	0.280
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017		0	275,384	0	1,000,706	0.120
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014		0	61,413	0	589,157	0.530
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018		0	18,695	0	1,909,829	0.300
	Five Elms IV Q, L.P.	Kansas City	MO	Five Elms Capital Management		04/12/2019		0	359,120	0	550,158	2.810
	Five Elms V Q, L.P.	Kansas City	MO	Five Elms Capital Management		05/07/2021		0	814,886	0	3,475,330	1.230
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners		03/27/2020	2	0	189,033	0	3,935,033	0.720
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019		0	499,124	0	5,512,076	0.360
	Gridiron Capital Fund, L.P.	New Canaan	CT	Gridiron Capital		09/27/2007	3	0	(4,794)	0	0	5.540
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	9,742	0	298,489	5.950
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp		07/24/2020		0	(1,879,694)	0	5,525,806	3.780
	Level Equity Growth Partners V, L.P.	New York	NY	Level Equity Management LLC		09/23/2021		0	1,923,314	0	5,526,323	1.880
	Lynstone Special Situations Fund II (No.1) SCSP	New York	NY	JP Morgan Asset Management		05/27/2022		0	2,639,337	0	14,706,584	5.560
	Monarch Capital Partners VI LP	New York	NY	Monarch Alternative Capital		04/19/2023		0	2,000,000	0	9,000,000	1.660
	NB Secondary Opportunities Fund V LP	New York	NY	Neuberger Berman Investment Management		02/22/2022		0	637,500	0	9,979,021	0.310
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management		05/12/2020		0	417,067	0	6,082,026	5.140

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020		0	62,042	0	7,061,187	3.530
	Shamrock Capital Content Fund III, L.P.	Los Angeles	CA	Shamrock Capital		07/29/2022		0	81,474	0	14,429,477	2.490
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Shamrock Capital		10/14/2020		0	4,158	0	2,321,678	13.043
	Transom Capital Fund IV, LP	El Segundo	CA	Transom Capital Group		06/23/2022		0	1,688,377	0	10,411,071	7.720
	Vintage Secondary Fund V, L.P.	Herzliya Pituach	ISR	Vintage Investment Partners		10/08/2021		0	200,000	0	3,875,000	1.500
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013		0	6,471	0	2,071,438	1.960
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013		0	(53,844)	0	50,364	1.190
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016		0	(103,669)	0	189	1.570
2599999. Joint Venture Interests - Other - Unaffiliated								0	14,238,481	0	139,737,385	XXX
6099999. Total - Unaffiliated								6,784,556	64,144,765	0	606,154,407	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								6,784,556	64,144,765	0	606,154,407	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	05/24/2024	(62,633)	0	0	0	0	0	0	(62,633)	(62,633)	0	0	0	0
	Ironwood Capital Partners V LP	Avon	CT	Distribution	03/30/2022	04/08/2024	32,392	0	0	0	0	0	0	32,392	32,392	0	0	0	0
	Willow Tree Fund I, LP	New York	NY	Distribution	03/20/2019	05/23/2024	30,562	0	0	0	0	0	0	30,562	30,562	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							321	0	0	0	0	0	0	321	321	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Apollo Investment Fund X, L.P.	New York	NY	Distribution	09/29/2022	06/04/2024	183,021	0	0	0	0	0	0	183,021	183,021	0	0	0	0
	Aquiline Financial Services Fund V L.P.	New York	NY	Distribution	11/03/2022	05/24/2024	(360,829)	0	0	0	0	0	0	(360,829)	(360,829)	0	0	0	0
	Aquiline Technology Growth Fund II L.P.	New York	NY	Distribution	10/30/2020	05/15/2024	456,861	0	0	0	0	0	0	456,861	456,861	0	0	0	0
	Atlas Merchant Capital Fund II LP	New York	NY	Distribution	10/17/2019	04/10/2024	470,733	0	0	0	0	0	0	470,733	470,733	0	0	0	0
	BRS & Co. IV, L.P.	New York	NY	Distribution	12/22/2017	06/10/2024	2,637,184	0	0	0	0	0	0	2,637,184	2,637,184	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	06/10/2024	677,336	0	0	0	0	0	0	677,336	677,336	0	0	0	0
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Distribution	10/18/2019	06/07/2024	3,485	0	0	0	0	0	0	3,485	3,485	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Distribution	07/21/2009	05/30/2024	4,602	0	0	0	0	0	0	4,602	4,602	0	0	0	0
	Kester Capital III LP	London	GBR	Distribution	03/01/2023	05/06/2024	(98,979)	0	0	0	0	0	0	(98,979)	(98,979)	0	0	0	0
	NB Strategic Capital LP	New York	NY	Distribution	12/06/2019	06/24/2024	(76,386)	0	0	0	0	0	0	(76,386)	(76,386)	0	0	0	0
	Solamere Series IV Flagship Fund, LP	New York	NY	Distribution	12/30/2022	05/20/2024	40,858	0	0	0	0	0	0	40,858	40,858	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Stone-Goff Partners Fund IV	New York	NY	Distribution	06/15/2023	04/25/2024	16,268	0	0	0	0	0	0	16,268	16,268	0	0	0	0
	TruArc Fund IV, LP	New York	NY	Distribution	04/28/2021	04/12/2024	(280,418)	0	0	0	0	0	0	(280,418)	(280,418)	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,673,735	0	0	0	0	0	0	3,673,735	3,673,735	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Distribution	12/18/2019	04/30/2024	84,889	0	0	0	0	0	0	84,889	84,889	0	0	0	0
	Bell Value-Add Fund VIII, LP	Wilmington	DE	Distribution	02/17/2023	04/30/2024	20,177	0	0	0	0	0	0	20,177	20,177	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Distribution	12/22/2015	05/31/2024	864,187	0	0	0	0	0	0	864,187	864,187	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	06/28/2024	2,182,257	0	0	0	0	0	0	2,182,257	2,182,257	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	06/19/2024	602,242	0	0	0	0	0	0	602,242	602,242	0	0	0	0
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Distribution	07/01/2021	04/10/2024	100,685	0	0	0	0	0	0	100,685	100,685	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	06/24/2024	34,929	0	0	0	0	0	0	34,929	34,929	0	0	0	0
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	Distribution	06/28/2019	05/31/2024	870,502	0	0	0	0	0	0	870,502	870,502	0	0	0	0
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Distribution	12/14/2023	06/27/2024	438,162	0	0	0	0	0	0	438,162	438,162	0	0	0	0
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	Distribution	10/05/2021	04/02/2024	15,769	0	0	0	0	0	0	15,769	15,769	0	0	0	0
	HSREF VII Venture, LLC	Wilmington	DE	Distribution	03/17/2023	05/06/2024	80,048	0	0	0	0	0	0	80,048	80,048	0	0	0	0
	PIX MM Co-Invest, L.P.	Wilmington	DE	Distribution	10/25/2021	06/26/2024	253,916	0	0	0	0	0	0	253,916	253,916	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Distribution	11/20/2020	06/27/2024	1,472,583	0	0	0	0	0	0	1,472,583	1,472,583	0	0	0	0
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Distribution	04/21/2022	04/03/2024	(19,891)	0	0	0	0	0	0	(19,891)	(19,891)	0	0	0	0
	Prime Storage Fund III	Wilmington	DE	Distribution	07/20/2022	04/12/2024	46,466	0	0	0	0	0	0	46,466	46,466	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Distribution	09/13/2019	06/28/2024	568,799	0	0	0	0	0	0	568,799	568,799	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							7,615,720	0	0	0	0	0	0	7,615,720	7,615,720	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Distribution	02/07/2022	05/15/2024	(2,191)	0	0	0	0	0	0	(2,191)	(2,191)	0	0	0	0
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Distribution	12/17/2021	06/28/2024	(8,014)	0	0	0	0	0	0	(8,014)	(8,014)	0	0	0	0
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	Distribution	12/19/2012	06/07/2024	16,709	0	0	0	0	0	0	16,709	16,709	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	05/31/2024	76,756	0	0	0	0	0	0	76,756	76,756	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	05/31/2024	34,142	0	0	0	0	0	0	34,142	34,142	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	05/16/2024	604,933	0	0	0	0	0	0	604,933	604,933	0	0	0	0
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Distribution	07/24/2020	05/28/2024	(1,134,938)	0	0	0	0	0	0	(1,134,938)	(1,134,938)	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	06/21/2024	1,257,587	0	0	0	0	0	0	1,257,587	1,257,587	0	0	0	0
	MB Special Opportunities Fund II, LP	New York	NY	Distribution	03/31/2020	05/02/2024	739,005	0	0	0	0	0	0	739,005	739,005	0	0	0	0
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	04/05/2024	66,515	0	0	0	0	0	0	66,515	66,515	0	0	0	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Distribution	02/21/2020	04/29/2024	89,600	0	0	0	0	0	0	89,600	89,600	0	0	0	0
	Transom Capital Fund IV, LP	El Segundo	CA	Distribution	06/23/2022	06/10/2024	(41,629)	0	0	0	0	0	0	(41,629)	(41,629)	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	06/13/2024	141,146	0	0	0	0	0	0	141,146	141,146	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	05/02/2024	(26,981)	0	0	0	0	0	0	(26,981)	(26,981)	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	05/24/2024	676,050	0	0	0	0	0	0	676,050	676,050	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	04/29/2024	(55,226)	0	0	0	0	0	0	(55,226)	(55,226)	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	05/03/2024	(133,923)	0	0	0	0	0	0	(133,923)	(133,923)	0	0	0	0
	Content Partners Fund 3 LP	Los Angeles	CA	Liquidation	04/10/2014	04/19/2024	119,958	(119,957)	0	0	0	(119,957)	0	1	1	0	0	0	73,381
	Gridiron Capital Fund, L.P.	New Canaan	CT	Liquidation	09/27/2007	04/30/2024	9,214	5,189	0	0	0	5,189	0	9,609	0	0	(9,609)	(9,609)	0
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Liquidation	02/18/2010	04/17/2024	1	(1)	0	0	0	(1)	0	0	0	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
2599999. Joint Venture Interests - Other - Unaffiliated							2,428,714	(114,769)	0	0	0	(114,769)	0	2,309,151	2,299,542	0	(9,609)	(9,609)	73,381
6099999. Total - Unaffiliated							13,718,491	(114,769)	0	0	0	(114,769)	0	13,598,928	13,589,319	0	(9,609)	(9,609)	73,381
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							13,718,491	(114,769)	0	0	0	(114,769)	0	13,598,928	13,589,319	0	(9,609)	(9,609)	73,381

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									
069798-AZ-6	ONTARIO TEACHERS FINANCE 4.300 2034 06		06/11/2024	BMO CAPITAL MARKETS		799,376	800,000	0	1.B Z
3622AC-W8-9	GNMA II PASS T #787071 5.500 2053 09		04/16/2024	NOMURA		7,045,669	7,146,162	18,560	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12		06/20/2024	PAR WRITE-UP		38	38	0	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09		06/20/2024	PAR WRITE-UP		39,737	39,737	0	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12		06/20/2024	PAR WRITE-UP		55,997	55,997	0	1.A
38384M-ZT-7	GNR 2024-64 QK CMO 5.500 2051 07		06/13/2024	BMO		23,653,974	23,653,974	61,435	1.A
38384N-R4-9	GNR 2024-78 D CMO 5.500 2051 07		05/14/2024	J P MORGAN		34,819,531	35,000,000	155,069	1.A
38384N-R4-9	GNR 2024-78 D CMO 5.500 2051 07		06/20/2024	PAR WRITE-UP		160,417	160,417	0	1.A
38384P-3E-8	GNR 2024-94 KB CMO 5.500 2054 07		06/05/2024	HILLTOP SECURITIES		19,961,719	20,000,000	82,500	1.A
38381K-BM-5	GNR 2024 50 AC (PROJECT 4.500 2057 07		06/27/2024	CANTOR FITZGERALD		11,038,903	11,408,798	38,505	1.A
38381L-EE-8	GNR 2024-72 AC (PROJECT 5.000 2064 10		05/20/2024	NOMURA		14,660,486	14,988,357	45,798	1.A
0109999999. Subtotal - Bonds - U.S. Governments						112,235,847	113,253,479	401,867	XXX
Bonds - All Other Governments									
013051-EU-7	ALBERTA (PROVINCE OF) 4.100 2029 06		05/30/2024	CIBC WORLD MARKETS		4,999,100	5,000,000	1,685	1.C FE
013051-ER-4	ALBERTA (PROVINCE OF) 4.150 2033 06		06/04/2024	TD SECURITIES		2,006,740	2,000,000	910	1.C FE
110610-AA-0	BRITISH COLUMBIA INVESTM 4.900 2033 06		05/08/2024	DESJARDINS SECURITIES		2,217,859	2,135,000	45,859	1.A FE
62620D-AH-4	BRITISH COLUMBIA MUNICIP 2.550 2029 10		05/22/2024	RBC CAPITAL MARKETS CAD		927,620	1,000,000	3,493	1.A FE
62620D-AR-2	BRITISH COLUMBIA MUNICIP 4.050 2033 12		04/02/2024	NATIONAL BANK OF CANADA FINANCIAL		1,947,180	2,000,000	28,405	1.A FE
178916-AA-0	CALGARY (CITY OF) 4.200 2034 06		06/10/2024	BMO CAPITAL MARKETS		991,015	1,000,000	1,151	1.B FE
13509P-JK-0	CANADA HOUSING TRUST 3.650 2033 06		06/27/2024	VARIOUS		5,948,080	6,000,000	39,600	1.A FE
13509P-JT-1	CANADA HOUSING TRUST 3.700 2029 06		06/18/2024	VARIOUS		4,793,178	4,750,000	4,815	1.A FE
26682C-TP-8	DURHAM REGIONAL MUNICIPA 4.500 2034 07		05/06/2024	TD SECURITIES		1,001,700	1,000,000	15,288	1.A FE
40649C-C6-1	HALTON REGIONAL MUNICIPA 4.150 2030 04		04/03/2024	CIBC WORLD MARKETS		1,997,900	2,000,000	0	1.A FE
541908-ME-6	LONDON ONTARIO 4.100 2029 04		04/04/2024	TD SECURITIES		998,250	1,000,000	0	1.A FE
541908-MF-3	LONDON ONTARIO 4.150 2030 04		04/04/2024	TD SECURITIES		999,050	1,000,000	0	1.A FE
541908-MG-1	LONDON ONTARIO 4.200 2031 04		04/04/2024	TD SECURITIES		997,360	1,000,000	0	1.A FE
563469-VE-2	MANITOBA (PROVINCE OF) 4.250 2034 06		04/24/2024	TD SECURITIES		973,040	1,000,000	17,000	1.E FE
68333Z-BD-8	ONTARIO (PROVINCE OF) 4.100 2033 03		06/17/2024	RBC CAPITAL MARKETS CAD		2,023,160	2,000,000	24,038	1.D FE
705464-EQ-4	PEEL (REGIONAL MUNICIPAL 4.250 2033 12		06/03/2024	TD SECURITIES		997,520	1,000,000	233	1.A FE
803854-KU-1	SASKATCHEWAN (PROVINCE O 3.900 2033 06		06/06/2024	SCOTIA CAPITAL		989,690	1,000,000	534	1.C FE
80383B-RB-2	SASKATOON SASKATCHEWAN 4.000 2031 07		06/12/2024	RBC CAPITAL MARKETS CAD		999,820	1,000,000	0	1.A FE
80383B-RD-8	SASKATOON SASKATCHEWAN 4.150 2033 07		06/12/2024	RBC CAPITAL MARKETS CAD		997,030	1,000,000	0	1.A FE
519388-DP-4	VILLE DE LAVAL 1.500 2030 06		05/06/2024	TD SECURITIES		1,888,352	2,235,000	13,134	1.B FE
62981Z-AC-9	CANADA NHA PAS #97529012 4.100 2029 06		06/20/2024	SCOTIA CAPITAL		1,004,750	1,000,000	2,936	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						39,698,393	40,120,000	199,081	XXX
Bonds - U.S. States, Territories and Possessions									
882724-Z6-7	TEXAS GO AMT S2024A 4.375 2047 08		06/27/2024	J P MORGAN CHASE SECURITIES INC		36,255,132	36,755,000	0	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						36,255,132	36,755,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
015104-XG-2	ALEXANDRIA GENERAL OBLIG 5.000 2032 02		05/22/2024	HILLTOP SECURITIES		70,436	70,000	0	1.C Z
015104-XH-0	ALEXANDRIA GENERAL OBLIG 5.000 2033 02		05/22/2024	HILLTOP SECURITIES		75,361	75,000	0	1.C Z
015104-XJ-6	ALEXANDRIA GENERAL OBLIG 5.000 2034 02		05/22/2024	HILLTOP SECURITIES		80,359	80,000	0	1.C Z
015104-XK-3	ALEXANDRIA GENERAL OBLIG 5.000 2035 02		05/22/2024	HILLTOP SECURITIES		85,188	85,000	0	1.C Z
015104-XL-1	ALEXANDRIA GENERAL OBLIG 5.000 2036 02		05/22/2024	HILLTOP SECURITIES		90,000	90,000	0	1.C Z
015104-XM-9	ALEXANDRIA GENERAL OBLIG 5.000 2037 02		05/22/2024	HILLTOP SECURITIES		89,744	90,000	0	1.C Z
015104-XN-7	ALEXANDRIA GENERAL OBLIG 5.000 2038 02		05/22/2024	HILLTOP SECURITIES		94,346	95,000	0	1.C Z

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
015104-XP-2	ALEXANDRIA GENERAL OBLIG 5.125 2039 02		05/22/2024	HILLTOP SECURITIES		100,000	100,000	0	1.C Z
015104-XQ-0	ALEXANDRIA GENERAL OBLIG 5.125 2040 02		05/22/2024	HILLTOP SECURITIES		104,381	105,000	0	1.C Z
015104-XR-8	ALEXANDRIA GENERAL OBLIG 5.200 2041 02		05/22/2024	HILLTOP SECURITIES		109,750	110,000	0	1.C Z
015104-XS-6	ALEXANDRIA GENERAL OBLIG 5.250 2042 02		05/22/2024	HILLTOP SECURITIES		119,582	120,000	0	1.C Z
015104-XT-4	ALEXANDRIA GENERAL OBLIG 5.250 2043 02		05/22/2024	HILLTOP SECURITIES		123,820	125,000	0	1.C Z
015104-YB-2	ALEXANDRIA GENERAL OBLIG 5.400 2051 02		05/22/2024	HILLTOP SECURITIES		1,257,840	1,265,000	0	1.C Z
184541-HE-3	CLEAR CREEK ISD GO S2024 4.000 2044 02		06/27/2024	BOK FINANCIAL SECURITIES INC		28,009,290	28,390,000	0	1.B FE
194475-XW-4	COLLEGE STATION ISD GO S 4.250 2049 08		06/28/2024	BOK FINANCIAL SECURITIES INC		20,312,015	20,500,000	0	1.A FE
208418-3Z-4	CONROE ISD GO S2024 (PSF 4.000 2049 02		06/06/2024	JEFFERIES & CO INC		2,917,170	3,000,000	40,333	1.A FE
232769-MN-6	CYPRESS-FAIRBANKS ISD GO 4.000 2048 02		05/22/2024	JEFFERIES & CO INC		3,843,526	3,980,000	43,780	1.A FE
486063-V2-3	KATY ISD GO S2024 (PSF) 4.000 2049 02		06/21/2024	RAYMOND JAMES & ASSOC		24,237,500	25,000,000	0	1.A FE
511074-XE-1	LAKE TRAVIS ISD GO REF S 4.000 2048 02		05/20/2024	MORGAN STANLEY		2,813,232	2,900,000	31,256	1.B FE
564386-UD-0	MANSFIELD ISD GENERAL OB 4.000 2049 02		06/26/2024	RAYMOND JAMES & ASSOC		18,307,830	19,000,000	0	1.A FE
696497-WK-8	PALM BEACH CNTY TXBL S20 4.900 2039 06		06/20/2024	J P MORGAN CHASE SECURITIES INC		5,628,802	5,635,000	0	1.A FE
696497-WL-6	PALM BEACH CNTY TXBL S20 4.950 2040 06		06/20/2024	J P MORGAN CHASE SECURITIES INC		5,915,000	5,915,000	0	1.A FE
763261-8T-4	RICHARDSON ISD GO S2024 4.000 2049 02		06/20/2024	ROBERT W BAIRD & CO		27,801,465	28,500,000	0	1.A FE
889855-V3-3	TOMBALL ISD GENERAL OBLI 4.125 2048 02		06/06/2024	JEFFERIES & CO INC		6,952,470	7,000,000	89,833	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						149,139,107	152,230,000	205,202	XXX
Bonds - U.S. Special Revenues									
3137HC-ZF-2	FHR 5421 A CMO 5.500 2052 02		05/09/2024	BAS-MERRILL LYNCH		9,881,250	10,000,000	45,833	1.A
3137HD-2C-3	FHR 5424 CD CMO 5.500 2044 01		05/30/2024	CITIGROUP GLOBAL MARKETS		19,575,646	19,809,334	9,079	1.A
3140QM-KC-7	FNMA PASS THRU #CB2090 2.500 2051 11		05/23/2024	BAS-MERRILL LYNCH		17,838,721	21,997,652	35,135	1.A
3140QQ-J9-7	FNMA PASS THRU #CB4787 5.000 2052 10		05/16/2024	VARIOUS		43,688,243	45,346,579	121,218	1.A
3140QS-4E-8	FNMA PASS THRU #CB7120 6.000 2053 09		04/10/2024	BANK OF MONTREAL		24,457,433	24,328,190	40,547	1.A
3140XM-PS-9	FNMA PASS THRU #FS5832 6.000 2053 10		04/11/2024	WELLS FARGO SECURITIES		12,496,057	12,431,954	22,792	1.A
3140XP-FA-2	FNMA PASS THRU #FS7360 5.500 2053 09		04/25/2024	CITIGROUP GLOBAL MARKETS		9,572,423	9,836,787	37,571	1.A
31418E-DD-9	FNMA PASS THRU #MA4599 3.000 2052 05		05/23/2024	WELLS FARGO SECURITIES		17,460,235	20,670,645	39,619	1.A
31418E-R9-3	FNMA PASS THRU #MA5011 6.000 2053 05		04/17/2024	WELLS FARGO SECURITIES		24,529,640	24,587,266	69,664	1.A
31418E-S5-0	FNMA PASS THRU #MA5039 5.500 2053 06		06/06/2024	BAS-MERRILL LYNCH		13,650,206	13,753,357	12,607	1.A
3136BR-Q2-6	FNR 2024-22 G CMO 5.500 2051 08		05/02/2024	BAS-MERRILL LYNCH		28,992,136	29,452,329	26,998	1.A
3136BR-TV-9	FNR 2024-25 AD CMO 5.000 2044 03		05/30/2024	NOMURA		19,131,784	19,603,493	8,168	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						241,273,775	251,817,586	469,232	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
049468-AA-9	ATLASSIAN CORPORATION 5.250 2029 05		05/09/2024	BAS-MERRILL LYNCH		1,993,660	2,000,000	0	2.C FE
053484-AF-8	AVALONBAY COMMUNITIES 5.350 2034 06		05/07/2024	BAS-MERRILL LYNCH		2,990,910	3,000,000	0	1.G FE
10373Q-BZ-2	BP CAP MARKETS AMERICA 4.970 2029 10	C	05/15/2024	DEUTSCHE BANC		2,999,430	3,000,000	0	1.E FE
191098-AP-7	COCA-COLA CONSOLIDATED 5.450 2034 06		05/29/2024	CITADEL SECURITIES		4,975,600	5,000,000	757	2.A FE
219207-AC-1	CORNELL UNIVERSITY REV (4.835 2034 06		04/04/2024	GOLDMAN SACHS & CO		25,000,000	25,000,000	0	1.C FE
233852-AL-6	DAIMLER TRUCK FINANCE CA 4.460 2027 09	B	06/18/2024	RBC CAPITAL MARKETS CAD		999,730	1,000,000	0	1.G FE
233852-AK-8	DAIMLER TRUCK FINANCE CA 4.540 2029 09	B	06/18/2024	RBC CAPITAL MARKETS CAD		999,790	1,000,000	0	1.G FE
036752-AY-9	ELEVANCE HEALTH INC 5.150 2029 06		05/20/2024	BAS-MERRILL LYNCH		4,998,750	5,000,000	0	2.A FE
345397-E7-4	FORD MOTOR CREDIT CO LLC 5.850 2027 05		05/14/2024	BNP PARIBAS		4,994,050	5,000,000	0	2.C FE
37045X-EU-6	GENERAL MOTORS FINANCIAL 5.550 2029 07		04/01/2024	J P MORGAN CHASE SECURITIES INC		2,998,650	3,000,000	0	2.B FE
443510-AJ-1	HUBBELL INC 3.500 2028 02		05/01/2024	J P MORGAN CHASE SECURITIES INC		5,144,425	5,500,000	41,708	2.A FE
459200-KX-8	IBM CORP 4.500 2028 02		04/25/2024	CITADEL SECURITIES		5,364,920	5,500,000	57,063	1.G FE
24422E-XP-9	JOHN DEERE CAPITAL CORP 5.100 2034 04		04/08/2024	HSBC		4,372,288	4,375,000	0	1.E FE
487836-BW-7	KELLANOVA 4.300 2028 05		05/13/2024	GOLDMAN SACHS & CO		1,288,173	1,328,000	0	2.B FE
53359#-AL-6	LINCOLN ELECTRIC HOLDING 5.740 2034 06		05/24/2024	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	2.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 Administrative Symbol
57629W-4T-4	MASSMUTUAL GLOBAL FUNDIN 5.150 2029 05		05/22/2024	J P MORGAN CHASE SECURITIES INC		9,991,700	10,000,000	0	1.B FE
57636Q-AR-5	MASTERCARD INC 3.300 2027 03		04/29/2024	BAS-MERRILL LYNCH		10,954,440	11,500,000	36,896	1.D FE
620076-BZ-1	MOTOROLA SOLUTIONS INC 5.400 2034 04		05/30/2024	J P MORGAN CHASE SECURITIES INC		4,922,050	5,000,000	49,500	2.B FE
62829D-2D-1	MUTUAL OF OMAHA GLOBAL F 5.350 2027 04		05/02/2024	CITIGROUP GLOBAL MARKETS		7,954,240	8,000,000	32,100	1.E FE
654106-AJ-2	NIKE INC 2.750 2027 03		05/20/2024	U S BANCORP		944,660	1,000,000	4,201	1.E FE
67021C-AV-9	NSTAR ELECTRIC CO 5.400 2034 06		05/21/2024	CIBC WORLD MARKETS		2,009,720	2,000,000	300	1.F FE
718172-BQ-1	PHILIP MORRIS INTERNATIO 3.375 2025 08		05/31/2024	J P MORGAN CHASE SECURITIES INC		2,150,698	2,200,000	23,100	1.F FE
806851-AM-3	SCHLUMBERGER HOLDINGS CO 5.000 2029 11		05/22/2024	TRUIST SECURITIES		3,957,440	4,000,000	0	2.A FE
883203-CB-5	TEXTRON INC 3.000 2030 06		04/11/2024	GOLDMAN SACHS & CO		4,327,850	5,000,000	55,833	2.B FE
91412N-BJ-8	UNIVERSITY OF CHICAGO RE 4.988 2030 04		05/08/2024	RBC CAPITAL MARKETS		13,000,000	13,000,000	0	1.C FE
928668-BB-7	VOLKSWAGEN GROUP AMERICA 3.200 2026 09	C	06/04/2024	MUFG SECURITIES AMERICAS INC		1,715,148	1,800,000	11,040	1.G FE
014443-AN-5	ALECTRA INC 4.627 2034 06		06/11/2024	RBC CAPITAL MARKETS CAD		1,000,000	1,000,000	0	1.G FE
07813Z-CR-3	BELL CANADA 5.150 2034 08		05/21/2024	DESJARDINS SECURITIES		996,460	1,000,000	0	2.A FE
136375-DL-3	CANADIAN NATIONAL RAILWA 4.600 2029 05		04/30/2024	TD SECURITIES		2,995,500	3,000,000	0	1.G FE
88078Z-AB-0	FORTISBC ENERGY INC 6.500 2034 05		06/07/2024	SCOTIA CAPITAL		1,903,939	1,675,000	11,932	1.G FE
86682Z-AU-0	SUN LIFE FINANCIAL INC 5.120 2036 05		05/14/2024	VARIOUS		2,000,710	2,000,000	139	1.F FE
92660F-AR-5	VIDEOTRON LTD 4.650 2029 07		06/14/2024	SCOTIA CAPITAL		999,470	1,000,000	0	2.C FE
94106B-AH-4	WASTE CONNECTIONS INC 4.500 2029 06		06/28/2024	TD SECURITIES		999,320	1,000,000	2,342	2.A FE
G2964#-AA-7	AP GRANGE HOLDINGS LLC 6.500 2045 03	D	06/03/2024	APOLLO		125,000,000	125,000,000	0	1.G PL
12661P-AG-4	CSL FINANCE PLC (144A) 5.106 2034 04	D	05/28/2024	VARIOUS		8,316,835	8,500,000	67,513	1.G FE
423012-AF-0	HEINEKEN NV (144A) 3.500 2028 01	D	04/30/2024	VARIOUS		6,120,560	6,500,000	58,771	2.A FE
45687V-AD-8	INGERSOLL RAND 5.176 2029 06	D	05/07/2024	BAS-MERRILL LYNCH		4,999,650	5,000,000	0	2.B FE
45687V-AF-3	INGERSOLL RAND 5.450 2034 06	D	05/29/2024	J P MORGAN CHASE SECURITIES INC		2,974,500	3,000,000	9,083	2.B FE
89157X-AA-9	TOTALENERGIES CAPITAL SA 5.150 2034 04	D	04/18/2024	MORGAN STANLEY		2,953,620	3,000,000	7,296	1.E FE
46655G-AC-9	JPMMT 2022-4 A2A CMO (14 3.000 2052 10		05/22/2024	NOMURA		14,593,318	17,708,994	33,942	1.A FE
75410P-AG-5	RATE 2024-J1 A7 CMO (144 6.000 2054 07		06/28/2024	BAS-MERRILL LYNCH		17,157,347	17,250,000	109,250	1.A FE
81743B-AD-9	SEMT 2024-4 A4 (144A) 6.000 2054 05		04/09/2024	WELLS FARGO SECURITIES		26,006,016	26,000,000	65,000	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						355,065,567	360,836,994	677,766	XXX
2509999997. Total - Bonds - Part 3						933,667,821	955,013,058	1,953,148	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						933,667,821	955,013,058	1,953,148	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
008492-10-0	AGREE REALTY CORPORATION		05/08/2024	VARIOUS	4,529.000	257,544		0	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITY		04/01/2024	MERRILL LYNCH NORTH AMERICA ALGO 161	275.000	34,519		0	
03027X-10-0	AMERICAN TOWER CORP		06/18/2024	MORGAN STANLEY NORTH AMERICA ALGO 050	4,529.000	884,888		0	
03064D-10-8	AMERICOLD REALTY TRUST		06/11/2024	VARIOUS	80,887.000	1,970,655		0	
053484-10-1	AVALONBAY COMMUNITIES INC		06/28/2024	VARIOUS	4,689.000	950,528		0	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		05/02/2024	VARIOUS	17,257.000	383,208		0	
133131-10-2	CAMDEN PROPERTY TRUST		05/07/2024	EVERCORE ISI NORTH AMERICA ALGO 226	2,353.000	248,383		0	
253868-10-3	DIGITAL REALTY TRUST INC		06/18/2024	VARIOUS	8,135.000	1,168,922		0	
29444U-70-0	EQUINIX INC		05/14/2024	VARIOUS	3,017.000	2,322,481		0	
313745-10-1	FEDERAL REALTY INV TRUST		04/30/2024	VARIOUS	23,084.000	2,327,979		0	
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		04/01/2024	CITIGROUP SOFT CREDIT NORTH AMERICA ALGO	2,271.000	55,459		0	
44107P-10-4	HOST HOTELS & RESORTS INC		05/02/2024	VARIOUS	21,773.000	437,023		0	
45378A-10-6	INDEPENDENCE REALTY TRUST INC		04/12/2024	VARIOUS	66,352.000	1,084,248		0	

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
554489-10-4	VERIS RESIDENTIAL INC		06/28/2024	WELLS FARGO NORTH AMERICA ALGO 250	2,624.000	39,258		0	
64119V-30-3	NETSTREIT CORP		04/23/2024	VARIOUS	30,631.000	547,850		0	
74340W-10-3	PROLOGIS INC		04/16/2024	CITIGROUP NORTH AMERICA CASH 505	6,688.000	765,967		0	
74460D-10-9	PUBLIC STORAGE INC		04/23/2024	VARIOUS	551.000	149,002		0	
756109-10-4	REALTY INCOME CORPORATION		06/11/2024	VARIOUS	10,832.000	577,561		0	
758849-10-3	REGENCY CENTERS CORPORATION		04/30/2024	WELLS FARGO NORTH AMERICA ALGO 250	2,346.000	139,269		0	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		04/01/2024	CITIGROUP SOFT CREDIT NORTH AMERICA ALGO	5,072.000	63,781		0	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		05/14/2024	VARIOUS	5,520.000	263,499		0	
78410G-10-4	SBA COMMUNICATION CORP		05/14/2024	VARIOUS	821.000	169,150		0	
828806-10-9	SIMON PROPERTY GROUP INC		06/18/2024	WELLS FARGO NORTH AMERICA ALGO 250	1,204.000	177,282		0	
85254J-10-2	STAG INDUSTRIAL INC		06/28/2024	VARIOUS	39,476.000	1,407,728		0	
866674-10-4	SUN COMMUNITIES INC		06/28/2024	VARIOUS	5,865.000	724,919		0	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		05/14/2024	UBS SECURITIES SOFT CREDIT NORTH AMERICA	6,844.000	71,120		0	
939653-10-1	WASHINGTON REAL ESTATE INVESTMENT TRUST		04/12/2024	VARIOUS	53,657.000	803,660		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						18,025,883	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
22103*-10-0	CORVUS INSURANCE HOLDINGS INC		04/10/2024	CAPITAL CONTRIBUTION	0.000	12,000,000		0	
31574*-10-1	FIDELITY & GUARANTY INSURANCE COMPANY		06/17/2024	CAPITAL CONTRIBUTION	0.000	3,000,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						15,000,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						33,025,883	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						33,025,883	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						33,025,883	XXX	0	XXX
6009999999 - Totals						966,693,704	XXX	1,953,148	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
Bonds - U.S. Governments																					
..91282C-BV-2	U S TREASURY NOTES .375		04/15/2024	MATURED		33,000,000	33,000,000	31,346,243	32,592,124	0	407,876	0	407,876	0	33,000,000	0	0	0	61,875	04/15/2024	1.A
..91282C-CV-1	U S TREASURY NOTES 1.125		04/29/2024	BAS-MERRILL LYNCH		1,292,163	1,500,000	1,474,922	1,482,770	0	1,185	0	1,185	0	1,483,955	0	(191,792)	(191,792)	11,235	08/31/2028	1.A
..91282C-CE-9	U S TREASURY NOTES 1.250		05/09/2024	BAS-MERRILL LYNCH		17,957,499	20,425,000	20,452,209	20,442,448	0	(1,356)	0	(1,356)	0	20,441,092	0	(2,483,593)	(2,483,593)	112,051	05/31/2028	1.A
..912828-X7-0	U S TREASURY NOTES 2.000		04/30/2024	MATURED		46,500,000	46,500,000	45,023,417	46,109,387	0	390,613	0	390,613	0	46,500,000	0	0	0	465,000	04/30/2024	1.A
..91282C-EG-2	U S TREASURY NOTES 2.250		03/31/2024	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	219,375	03/31/2024	1.A
..912828-WJ-5	U S TREASURY NOTES 2.500		05/15/2024	MATURED		10,000,000	10,000,000	9,691,440	9,919,954	0	80,046	0	80,046	0	10,000,000	0	0	0	125,000	05/15/2024	1.A
..91282C-EK-3	U S TREASURY NOTES 2.500		04/30/2024	MATURED		16,000,000	16,000,000	15,573,804	15,880,991	0	119,009	0	119,009	0	16,000,000	0	0	0	200,000	04/30/2024	1.A
..925387-AC-6	VESSEL MANAGEMENT SERV 5.850		05/01/2024	REDEEMED		79,000	79,000	79,000	78,988	0	12	0	12	0	79,000	0	0	0	2,311	05/01/2027	1.A
..36225C-PC-4	G2 (ARM) #80418 4.000		06/20/2024	PAID ON PRINCIPAL		814	814	815	807	0	7	0	7	0	814	0	0	0	14	06/20/2030	1.A
..36202K-6Z-3	G2 (ARM) #8988 3.750		06/20/2024	PAID ON PRINCIPAL		2,738	2,738	2,744	2,729	0	9	0	9	0	2,738	0	0	0	38	10/20/2026	1.A
..36202F-2L-9	GNMA II PASS #00005279 3.500		06/20/2024	PAID ON PRINCIPAL		56,219	56,219	58,547	58,805	0	(2,586)	0	(2,586)	0	56,219	0	0	0	817	01/20/2042	1.A
..36202C-HM-8	GNMA II PASS #2036 8.000		06/20/2024	PAID ON PRINCIPAL		81	81	82	81	0	0	0	0	0	81	0	0	0	3	07/20/2025	1.A
..36202C-K7-7	GNMA II PASS #2118 7.500		06/20/2024	PAID ON PRINCIPAL		1,451	1,451	1,476	1,452	0	(1)	0	(1)	0	1,451	0	0	0	46	11/20/2025	1.A
..36202C-PS-6	GNMA II PASS #2233 7.500		06/20/2024	PAID ON PRINCIPAL		1,130	1,130	1,113	1,122	0	8	0	8	0	1,130	0	0	0	36	06/20/2026	1.A
..36202C-QY-2	GNMA II PASS #2271 8.500		06/20/2024	PAID ON PRINCIPAL		299	299	306	301	0	(2)	0	(2)	0	299	0	0	0	10	08/20/2026	1.A
..36202C-RF-2	GNMA II PASS #2286 8.500		06/20/2024	PAID ON PRINCIPAL		243	243	248	244	0	(1)	0	(1)	0	243	0	0	0	8	09/20/2026	1.A
..36202C-HK-0	GNMA II PASS #2934 7.500		06/20/2024	PAID ON PRINCIPAL		457	457	450	448	0	9	0	9	0	457	0	0	0	14	06/20/2030	1.A
..36202D-SP-7	GNMA II PASS #3226 5.500		06/20/2024	PAID ON PRINCIPAL		1,826	1,826	1,750	1,756	0	71	0	71	0	1,826	0	0	0	42	04/20/2032	1.A
..36202D-TD-3	GNMA II PASS #3248 5.500		06/20/2024	PAID ON PRINCIPAL		1,745	1,745	1,665	1,683	0	62	0	62	0	1,745	0	0	0	40	06/20/2032	1.A
..36202D-UU-3	GNMA II PASS #3295 5.500		06/20/2024	PAID ON PRINCIPAL		801	801	800	800	0	2	0	2	0	801	0	0	0	19	10/20/2032	1.A
..36202D-U7-4	GNMA II PASS #3306 5.500		06/20/2024	PAID ON PRINCIPAL		9,382	9,382	9,364	9,363	0	18	0	18	0	9,382	0	0	0	215	11/20/2032	1.A
..36202D-VM-0	GNMA II PASS #3320 5.500		06/20/2024	PAID ON PRINCIPAL		16,208	16,208	16,312	16,309	0	(101)	0	(101)	0	16,208	0	0	0	370	12/20/2032	1.A
..36202D-YY-1	GNMA II PASS #3427 4.500		06/20/2024	PAID ON PRINCIPAL		54,895	54,895	51,316	52,574	0	2,321	0	2,321	0	54,895	0	0	0	1,043	08/20/2033	1.A
..36202D-2B-6	GNMA II PASS #3470 4.500		06/20/2024	PAID ON PRINCIPAL		3,912	3,912	3,623	3,707	0	206	0	206	0	3,912	0	0	0	73	11/20/2033	1.A
..36202D-4N-8	GNMA II PASS #3529 5.000		06/20/2024	PAID ON PRINCIPAL		36,858	36,858	35,228	35,571	0	1,287	0	1,287	0	36,858	0	0	0	746	03/20/2034	1.A
..36202D-5P-2	GNMA II PASS #3554 4.500		06/20/2024	PAID ON PRINCIPAL		10,741	10,741	9,946	10,251	0	490	0	490	0	10,741	0	0	0	201	05/20/2034	1.A
..36202E-F2-0	GNMA II PASS #3785 5.000		06/20/2024	PAID ON PRINCIPAL		51,114	51,114	49,804	50,056	0	1,058	0	1,058	0	51,114	0	0	0	1,129	11/20/2035	1.A
..36202E-XT-1	GNMA II PASS #4290 5.500		06/20/2024	PAID ON PRINCIPAL		11,018	11,018	10,972	10,965	0	53	0	53	0	11,018	0	0	0	245	11/20/2038	1.A
..3622AC-EH-9	GNMA II PASS #786536 5.500		06/20/2024	PAID ON PRINCIPAL		336,528	336,528	338,842	338,747	0	(2,219)	0	(2,219)	0	336,528	0	0	0	7,707	02/20/2053	1.A
..3622AC-JA-9	GNMA II PASS #786657 5.000		06/20/2024	PAID ON PRINCIPAL		434,381	434,381	434,245	434,209	0	172	0	172	0	434,381	0	0	0	9,300	04/20/2053	1.A
..3622AC-JE-1	GNMA II PASS #786661 5.500		06/20/2024	PAID ON PRINCIPAL		518,355	518,355	521,149	521,036	0	(2,681)	0	(2,681)	0	518,355	0	0	0	12,097	04/20/2053	1.A
..3622AC-JG-6	GNMA II PASS #786663 5.500		06/20/2024	PAID ON PRINCIPAL		273,321	273,321	274,559	274,482	0	(1,161)	0	(1,161)	0	273,321	0	0	0	6,272	04/20/2053	1.A
..3622AC-JK-7	GNMA II PASS #786666 5.500		06/20/2024	PAID ON PRINCIPAL		625,136	625,136	629,580	629,265	0	(4,129)	0	(4,129)	0	625,136	0	0	0	14,185	04/20/2053	1.A
..3622AC-NE-6	GNMA II PASS #786789 5.500		06/20/2024	PAID ON PRINCIPAL		630,118	630,118	631,988	631,849	0	(1,731)	0	(1,731)	0	630,118	0	0	0	15,695	04/20/2053	1.A
..3622AC-W8-9	GNMA II PASS #787071 5.500		06/20/2024	PAID ON PRINCIPAL		164,878	164,878	162,560	162,560	0	2,319	0	2,319	0	164,878	0	0	0	1,288	09/20/2053	1.A
..36179S-LQ-8	GNMA II PASS #MA3935 2.500		06/20/2024	PAID ON PRINCIPAL		22,514	22,514	22,103	21,810	0	704	0	704	0	22,514	0	0	0	232	09/20/2046	1.A
..36179S-NT-0	GNMA II PASS #MA4002 2.500		06/20/2024	PAID ON PRINCIPAL		224,342	224,342	220,852	219,531	0	4,811	0	4,811	0	224,342	0	0	0	2,241	10/20/2046	1.A
..36179S-SN-8	GNMA II PASS #MA4125 2.500		06/20/2024	PAID ON PRINCIPAL		274,387	274,387	269,155	267,028	0	7,359	0	7,359	0	274,387	0	0	0	2,838	12/20/2046	1.A
..36179T-G3-3	GNMA II PASS #MA4718 3.000		06/20/2024	PAID ON PRINCIPAL		44,080	44,080	44,793	45,193	0	(1,113)	0	(1,113)	0	44,080	0	0	0	554	09/20/2047	1.A
..36179X-VT-0	GNMA II PASS #MA8726 5.500		06/20/2024	PAID ON PRINCIPAL		423,026	423,026	421,655	421,659	0	1,368	0	1,368	0	423,026	0	0	0	9,490	03/20/2053	1.A
..36179X-X6-8	GNMA II PASS #MA8801 5.500		06/20/2024	PAID ON PRINCIPAL		256,097	256,097	254,996	255,008	0	1,089	0	1,089	0	256,097	0	0	0	5,850	04/20/2053	1.A
..36179X-5H-5	GNMA II PASS #MA8948 5.500		06/20/2024	PAID ON PRINCIPAL		439,768	439,768	440,507	440,408	0	(640)	0	(640)	0	439,768	0	0	0	10,078	06/20/2053	1.A
..36179Y-AR-5	GNMA II PASS #MA9016 5.000		06/20/2024	PAID ON PRINCIPAL		151,957	151,957	149,096	149,185	0	2,772	0	2,772	0	151,957	0	0	0	3,188	07/20/2053	1.A
..36179Y-KR-4	GNMA II PASS #MA9304 5.000		06/20/2024	PAID ON PRINCIPAL		286,659	286,659	283,690	283,690	0	2,969	0	2,969	0	286,659	0	0	0	4,932	11/20/2053	1.A
..36176S-SV-3	GNMA PASS TH #0074832 3.500		06/15/2024	PAID ON PRINCIPAL		3,605	3,605	3,767	3,834	0	(229)	0	(229)	0	3,605	0	0	0	52	04/15/2042	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
..36176J-GJ-3	GNMA PASS TH #00767301 3.500		06/15/2024	PAID ON PRINCIPAL		814	814	851	876	0	(62)	0	(62)	0	814	0	0	0	12	04/15/2042	1.A
..36176X-FR-5	GNMA PASS TH #00778976 3.500		06/15/2024	PAID ON PRINCIPAL		18,724	18,724	19,657	20,551	0	(1,827)	0	(1,827)	0	18,724	0	0	0	307	03/15/2042	1.A
..36208F-JZ-4	GNMA PASS TH #449480 7.500		06/15/2024	PAID ON PRINCIPAL		3,640	3,640	3,733	3,676	0	(35)	0	(35)	0	3,640	0	0	0	114	10/15/2027	1.A
..36209G-RV-1	GNMA PASS TH #471300 6.000		06/15/2024	PAID ON PRINCIPAL		17,206	17,206	16,809	16,869	0	337	0	337	0	17,206	0	0	0	505	01/15/2032	1.A
..36209Y-TV-0	GNMA PASS TH #485764 6.000		06/15/2024	PAID ON PRINCIPAL		1,460	1,460	1,456	1,456	0	4	0	4	0	1,460	0	0	0	36	09/15/2031	1.A
..36210N-RP-6	GNMA PASS TH #497394 6.000		06/15/2024	PAID ON PRINCIPAL		1,350	1,350	1,322	1,328	0	22	0	22	0	1,350	0	0	0	34	01/15/2029	1.A
..36212N-AM-9	GNMA PASS TH #538312 6.000		06/15/2024	PAID ON PRINCIPAL		4,783	4,783	4,724	4,723	0	60	0	60	0	4,783	0	0	0	120	02/15/2032	1.A
..36213A-CE-2	GNMA PASS TH #548269 6.000		06/15/2024	PAID ON PRINCIPAL		802	802	794	794	0	8	0	8	0	802	0	0	0	20	02/15/2032	1.A
..36213C-U4-0	GNMA PASS TH #550603 5.000		06/15/2024	PAID ON PRINCIPAL		12,520	12,520	12,376	12,391	0	129	0	129	0	12,520	0	0	0	262	08/15/2035	1.A
..36213C-YY-0	GNMA PASS TH #550727 5.000		06/15/2024	PAID ON PRINCIPAL		24,427	24,427	24,040	24,114	0	313	0	313	0	24,427	0	0	0	464	11/15/2035	1.A
..36213D-Z4-3	GNMA PASS TH #551663 6.000		06/15/2024	PAID ON PRINCIPAL		1,461	1,461	1,457	1,457	0	5	0	5	0	1,461	0	0	0	37	09/15/2031	1.A
..36213E-B9-6	GNMA PASS TH #551864 6.000		06/15/2024	PAID ON PRINCIPAL		492	492	483	484	0	9	0	9	0	492	0	0	0	12	11/15/2031	1.A
..36213E-PU-4	GNMA PASS TH #552235 6.000		06/15/2024	PAID ON PRINCIPAL		296	296	289	289	0	7	0	7	0	296	0	0	0	7	12/15/2031	1.A
..36213E-PY-6	GNMA PASS TH #552239 6.000		06/15/2024	PAID ON PRINCIPAL		1,782	1,782	1,746	1,746	0	36	0	36	0	1,782	0	0	0	44	12/15/2031	1.A
..36213E-UH-7	GNMA PASS TH #552384 6.000		06/15/2024	PAID ON PRINCIPAL		506	506	490	486	0	20	0	20	0	506	0	0	0	13	02/15/2032	1.A
..36213E-UL-8	GNMA PASS TH #552387 6.500		06/15/2024	PAID ON PRINCIPAL		1,972	1,972	2,085	2,080	0	(108)	0	(108)	0	1,972	0	0	0	53	02/15/2032	1.A
..36213E-YG-5	GNMA PASS TH #552511 6.500		06/15/2024	PAID ON PRINCIPAL		2,597	2,597	2,746	2,761	0	(164)	0	(164)	0	2,597	0	0	0	70	04/15/2032	1.A
..36213F-QS-5	GNMA PASS TH #553165 6.000		06/15/2024	PAID ON PRINCIPAL		31,138	31,138	32,705	32,432	0	(1,294)	0	(1,294)	0	31,138	0	0	0	913	04/15/2033	1.A
..36213F-WW-9	GNMA PASS TH #553361 5.500		06/15/2024	PAID ON PRINCIPAL		23,937	23,937	23,754	23,803	0	134	0	134	0	23,937	0	0	0	600	07/15/2033	1.A
..36213G-U5-8	GNMA PASS TH #554204 6.000		06/15/2024	PAID ON PRINCIPAL		869	869	853	853	0	16	0	16	0	869	0	0	0	21	12/15/2031	1.A
..36213U-YC-8	GNMA PASS TH #565107 6.000		06/15/2024	PAID ON PRINCIPAL		7,616	7,616	7,763	7,715	0	(99)	0	(99)	0	7,616	0	0	0	196	10/15/2032	1.A
..36213X-2H-6	GNMA PASS TH #567876 6.000		06/15/2024	PAID ON PRINCIPAL		2,796	2,796	2,835	2,838	0	(41)	0	(41)	0	2,796	0	0	0	70	10/15/2032	1.A
..36200Q-LQ-5	GNMA PASS TH #569235 6.000		06/15/2024	PAID ON PRINCIPAL		4,445	4,445	4,531	4,547	0	(102)	0	(102)	0	4,445	0	0	0	111	03/15/2032	1.A
..36200Q-WM-2	GNMA PASS TH #569552 6.000		06/15/2024	PAID ON PRINCIPAL		5,594	5,594	5,588	5,588	0	6	0	6	0	5,594	0	0	0	153	01/15/2032	1.A
..36200Q-W6-7	GNMA PASS TH #569569 6.000		06/15/2024	PAID ON PRINCIPAL		3,935	3,935	3,827	3,832	0	103	0	103	0	3,935	0	0	0	95	01/15/2032	1.A
..36200R-WR-9	GNMA PASS TH #570456 6.000		06/15/2024	PAID ON PRINCIPAL		3,373	3,373	3,386	3,384	0	(11)	0	(11)	0	3,373	0	0	0	95	11/15/2031	1.A
..36200S-AG-5	GNMA PASS TH #570707 6.000		06/15/2024	PAID ON PRINCIPAL		1,194	1,194	1,177	1,184	0	10	0	10	0	1,194	0	0	0	30	12/15/2031	1.A
..36200S-BH-2	GNMA PASS TH #570740 6.000		06/15/2024	PAID ON PRINCIPAL		3,745	3,745	3,676	3,690	0	55	0	55	0	3,745	0	0	0	91	01/15/2032	1.A
..36200S-WM-8	GNMA PASS TH #571352 6.000		06/15/2024	PAID ON PRINCIPAL		789	789	771	770	0	19	0	19	0	789	0	0	0	20	12/15/2031	1.A
..36200W-BU-4	GNMA PASS TH #574351 6.000		06/15/2024	PAID ON PRINCIPAL		1,504	1,504	1,484	1,485	0	19	0	19	0	1,504	0	0	0	38	01/15/2032	1.A
..36200W-T6-8	GNMA PASS TH #574873 6.000		06/15/2024	PAID ON PRINCIPAL		1,803	1,803	1,778	1,780	0	23	0	23	0	1,803	0	0	0	45	12/15/2031	1.A
..36200X-E6-2	GNMA PASS TH #575357 6.000		06/15/2024	PAID ON PRINCIPAL		5,377	5,377	5,350	5,349	0	27	0	27	0	5,377	0	0	0	133	12/15/2031	1.A
..36200X-XP-9	GNMA PASS TH #575886 6.000		06/15/2024	PAID ON PRINCIPAL		3,243	3,243	3,196	3,199	0	45	0	45	0	3,243	0	0	0	81	12/15/2031	1.A
..36200X-YB-9	GNMA PASS TH #575906 6.000		06/15/2024	PAID ON PRINCIPAL		738	738	729	727	0	11	0	11	0	738	0	0	0	18	01/15/2032	1.A
..36201A-NV-6	GNMA PASS TH #577404 6.000		06/15/2024	PAID ON PRINCIPAL		6,047	6,047	5,966	5,970	0	77	0	77	0	6,047	0	0	0	151	12/15/2031	1.A
..36201A-PS-1	GNMA PASS TH #577433 6.000		06/15/2024	PAID ON PRINCIPAL		41,993	41,993	41,832	41,833	0	160	0	160	0	41,993	0	0	0	870	02/15/2032	1.A
..36201A-SW-9	GNMA PASS TH #577533 6.000		06/15/2024	PAID ON PRINCIPAL		1,469	1,469	1,449	1,447	0	22	0	22	0	1,469	0	0	0	37	01/15/2032	1.A
..36201A-XN-3	GNMA PASS TH #577685 6.000		06/15/2024	PAID ON PRINCIPAL		2,100	2,100	2,141	2,151	0	(51)	0	(51)	0	2,100	0	0	0	53	10/15/2032	1.A
..36201A-3T-3	GNMA PASS TH #577810 6.000		06/15/2024	PAID ON PRINCIPAL		1,905	1,905	1,870	1,871	0	34	0	34	0	1,905	0	0	0	48	01/15/2032	1.A
..36201B-RQ-1	GNMA PASS TH #578395 6.000		06/15/2024	PAID ON PRINCIPAL		2,516	2,516	2,552	2,569	0	(52)	0	(52)	0	2,516	0	0	0	63	10/15/2032	1.A
..36201B-RT-5	GNMA PASS TH #578398 6.000		06/15/2024	PAID ON PRINCIPAL		2,362	2,362	2,407	2,429	0	(67)	0	(67)	0	2,362	0	0	0	59	10/15/2032	1.A
..36201C-JW-5	GNMA PASS TH #579077 6.000		06/15/2024	PAID ON PRINCIPAL		1,126	1,126	1,109	1,109	0	17	0	17	0	1,126	0	0	0	28	12/15/2031	1.A
..36201C-KF-0	GNMA PASS TH #579094 6.000		06/15/2024	PAID ON PRINCIPAL		12,357	12,357	12,176	12,162	0	195	0	195	0	12,357	0	0	0	253	12/15/2031	1.A
..36201C-LA-0	GNMA PASS TH #579121 6.000		06/15/2024	PAID ON PRINCIPAL		48,372	48,372	47,697	47,744	0	628	0	628	0	48,372	0	0	0	1,229	01/15/2032	1.A
..36201C-LZ-5	GNMA PASS TH #579144 6.000		06/15/2024	PAID ON PRINCIPAL		196	196	190	189	0	7	0	7	0	196	0	0	0	5	01/15/2032	1.A
..36201C-YP-3	GNMA PASS TH #579518 6.000		06/15/2024	PAID ON PRINCIPAL		2,719	2,719	2,637	2,631	0	88	0	88	0	2,719	0	0	0	68	02/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..36201E-M7-2	GNMA PASS TH #580982 6.000		06/15/2024	PAID ON PRINCIPAL		2,856	2,856	2,813	2,817	0	39	0	39	0	2,856	0	0	0	72	02/15/2032	1.A
..36201F-XP-7	GNMA PASS TH #582186 6.000		06/15/2024	PAID ON PRINCIPAL		2,023	2,023	2,001	2,002	0	22	0	22	0	2,023	0	0	0	54	01/15/2032	1.A
..36201F-5T-0	GNMA PASS TH #582358 6.000		06/15/2024	PAID ON PRINCIPAL		4,408	4,408	4,470	4,496	0	(88)	0	(88)	0	4,408	0	0	0	110	10/15/2032	1.A
..36201F-5U-7	GNMA PASS TH #582359 6.000		06/15/2024	PAID ON PRINCIPAL		11,404	11,404	11,564	11,585	0	(182)	0	(182)	0	11,404	0	0	0	283	10/15/2032	1.A
..36201G-TK-1	GNMA PASS TH #582954 6.000		06/15/2024	PAID ON PRINCIPAL		1,378	1,378	1,371	1,371	0	7	0	7	0	1,378	0	0	0	35	02/15/2032	1.A
..36201H-2U-6	GNMA PASS TH #584087 6.000		06/15/2024	PAID ON PRINCIPAL		1,583	1,583	1,614	1,627	0	(44)	0	(44)	0	1,583	0	0	0	40	10/15/2032	1.A
..36201M-FN-7	GNMA PASS TH #587073 6.000		06/15/2024	PAID ON PRINCIPAL		9,358	9,358	9,293	9,293	0	65	0	65	0	9,358	0	0	0	274	05/15/2032	1.A
..36201N-M4-9	GNMA PASS TH #588179 6.000		06/15/2024	PAID ON PRINCIPAL		8,166	8,166	8,496	8,456	0	(290)	0	(290)	0	8,166	0	0	0	199	01/15/2033	1.A
..36201S-XE-4	GNMA PASS TH #592077 5.000		06/15/2024	PAID ON PRINCIPAL		2,011	2,011	2,010	2,009	0	2	0	2	0	2,011	0	0	0	42	08/15/2033	1.A
..36201V-AE-2	GNMA PASS TH #594105 4.500		06/15/2024	PAID ON PRINCIPAL		38,925	38,925	36,859	37,623	0	1,302	0	1,302	0	38,925	0	0	0	799	09/15/2033	1.A
..36201V-AF-9	GNMA PASS TH #594106 4.500		06/15/2024	PAID ON PRINCIPAL		1,279	1,279	1,212	1,236	0	43	0	43	0	1,279	0	0	0	24	09/15/2033	1.A
..36201V-VN-9	GNMA PASS TH #594721 4.500		06/15/2024	PAID ON PRINCIPAL		13,027	13,027	13,129	13,067	0	(40)	0	(40)	0	13,027	0	0	0	239	07/15/2033	1.A
..36200A-BA-6	GNMA PASS TH #595033 6.000		06/15/2024	PAID ON PRINCIPAL		1,620	1,620	1,651	1,669	0	(49)	0	(49)	0	1,620	0	0	0	40	10/15/2032	1.A
..36200E-BQ-3	GNMA PASS TH #598647 5.500		06/15/2024	PAID ON PRINCIPAL		9,396	9,396	9,608	9,600	0	(204)	0	(204)	0	9,396	0	0	0	215	04/15/2033	1.A
..36200E-B6-7	GNMA PASS TH #598661 5.000		06/15/2024	PAID ON PRINCIPAL		65,076	65,076	66,198	65,643	0	(567)	0	(567)	0	65,076	0	0	0	1,144	05/15/2033	1.A
..36200E-CQ-2	GNMA PASS TH #598679 5.500		06/15/2024	PAID ON PRINCIPAL		2,503	2,503	2,563	2,552	0	(50)	0	(50)	0	2,503	0	0	0	57	05/15/2033	1.A
..36200E-DL-2	GNMA PASS TH #598707 5.000		06/15/2024	PAID ON PRINCIPAL		3,864	3,864	3,867	3,863	0	0	0	0	0	3,864	0	0	0	81	07/15/2033	1.A
..36200E-D5-7	GNMA PASS TH #598724 4.500		06/15/2024	PAID ON PRINCIPAL		61,838	61,838	62,312	62,096	0	(257)	0	(257)	0	61,838	0	0	0	953	07/15/2033	1.A
..36200M-QW-6	GNMA PASS TH #604469 4.500		06/15/2024	PAID ON PRINCIPAL		11,985	11,985	11,060	11,372	0	613	0	613	0	11,985	0	0	0	222	07/15/2033	1.A
..36200M-RT-2	GNMA PASS TH #604498 4.500		06/15/2024	PAID ON PRINCIPAL		3,790	3,790	3,805	3,798	0	(9)	0	(9)	0	3,790	0	0	0	71	07/15/2033	1.A
..36200M-T7-8	GNMA PASS TH #604574 4.500		06/15/2024	PAID ON PRINCIPAL		19,027	19,027	18,920	18,945	0	82	0	82	0	19,027	0	0	0	404	08/15/2033	1.A
..36200M-VM-2	GNMA PASS TH #604620 4.500		06/15/2024	PAID ON PRINCIPAL		12,212	12,212	11,549	11,753	0	458	0	458	0	12,212	0	0	0	243	09/15/2033	1.A
..36200M-WA-7	GNMA PASS TH #604641 4.500		06/15/2024	PAID ON PRINCIPAL		4,011	4,011	3,776	3,841	0	170	0	170	0	4,011	0	0	0	82	09/15/2033	1.A
..36200M-3K-7	GNMA PASS TH #604802 4.500		06/15/2024	PAID ON PRINCIPAL		1,180	1,180	1,117	1,141	0	38	0	38	0	1,180	0	0	0	22	11/15/2033	1.A
..36200N-RJ-2	GNMA PASS TH #605389 5.000		06/15/2024	PAID ON PRINCIPAL		7,176	7,176	7,090	7,104	0	73	0	73	0	7,176	0	0	0	150	04/15/2034	1.A
..36290R-QZ-9	GNMA PASS TH #615272 4.500		06/15/2024	PAID ON PRINCIPAL		9,750	9,750	9,823	9,785	0	(35)	0	(35)	0	9,750	0	0	0	183	07/15/2033	1.A
..36290R-Q2-2	GNMA PASS TH #615273 4.500		06/15/2024	PAID ON PRINCIPAL		5,736	5,736	5,779	5,762	0	(26)	0	(26)	0	5,736	0	0	0	108	07/15/2033	1.A
..36290R-T4-5	GNMA PASS TH #615371 4.500		06/15/2024	PAID ON PRINCIPAL		2,410	2,410	2,424	2,417	0	(7)	0	(7)	0	2,410	0	0	0	45	07/15/2033	1.A
..36290R-YE-7	GNMA PASS TH #615509 4.500		06/15/2024	PAID ON PRINCIPAL		16,350	16,350	15,111	15,523	0	827	0	827	0	16,350	0	0	0	289	08/15/2033	1.A
..36290R-YM-9	GNMA PASS TH #615516 4.500		06/15/2024	PAID ON PRINCIPAL		2,918	2,918	2,763	2,816	0	102	0	102	0	2,918	0	0	0	55	09/15/2033	1.A
..36290R-ZJ-5	GNMA PASS TH #615545 4.500		06/15/2024	PAID ON PRINCIPAL		8,419	8,419	7,873	8,031	0	388	0	388	0	8,419	0	0	0	157	09/15/2033	1.A
..36290R-4Y-6	GNMA PASS TH #615639 4.500		06/15/2024	PAID ON PRINCIPAL		3,335	3,335	3,153	3,210	0	125	0	125	0	3,335	0	0	0	63	09/15/2033	1.A
..36290R-5E-9	GNMA PASS TH #615645 4.500		06/15/2024	PAID ON PRINCIPAL		1,731	1,731	1,601	1,640	0	90	0	90	0	1,731	0	0	0	32	09/15/2033	1.A
..36290X-JW-1	GNMA PASS TH #620477 4.500		06/15/2024	PAID ON PRINCIPAL		1,717	1,717	1,630	1,660	0	57	0	57	0	1,717	0	0	0	32	08/15/2033	1.A
..36290X-PJ-3	GNMA PASS TH #620625 4.500		06/15/2024	PAID ON PRINCIPAL		7,516	7,516	7,136	7,374	0	143	0	143	0	7,516	0	0	0	140	09/15/2033	1.A
..36290X-QX-1	GNMA PASS TH #620670 4.500		06/15/2024	PAID ON PRINCIPAL		3,983	3,983	3,772	3,838	0	145	0	145	0	3,983	0	0	0	78	09/15/2033	1.A
..36291Q-BW-3	GNMA PASS TH #634653 5.000		06/15/2024	PAID ON PRINCIPAL		4,384	4,384	4,456	4,435	0	(51)	0	(51)	0	4,384	0	0	0	91	12/15/2034	1.A
..36291R-RF-1	GNMA PASS TH #635986 5.000		06/15/2024	PAID ON PRINCIPAL		2,344	2,344	2,383	2,370	0	(26)	0	(26)	0	2,344	0	0	0	49	12/15/2034	1.A
..36291R-2G-6	GNMA PASS TH #636275 5.000		06/15/2024	PAID ON PRINCIPAL		3,069	3,069	3,032	3,044	0	25	0	25	0	3,069	0	0	0	65	03/15/2035	1.A
..36291S-VW-7	GNMA PASS TH #637029 5.000		06/15/2024	PAID ON PRINCIPAL		4,447	4,447	4,520	4,499	0	(52)	0	(52)	0	4,447	0	0	0	93	12/15/2034	1.A
..36292F-S2-4	GNMA PASS TH #647737 5.000		06/15/2024	PAID ON PRINCIPAL		1,931	1,931	1,908	1,914	0	17	0	17	0	1,931	0	0	0	38	08/15/2035	1.A
..36292H-S6-1	GNMA PASS TH #649541 5.000		06/15/2024	PAID ON PRINCIPAL		1,273	1,273	1,258	1,260	0	12	0	12	0	1,273	0	0	0	27	11/15/2035	1.A
..36176E-5W-7	GNMA PASS TH #764361 3.500		06/15/2024	PAID ON PRINCIPAL		2,645	2,645	2,761	2,876	0	(231)	0	(231)	0	2,645	0	0	0	39	01/15/2042	1.A
..36176E-6E-6	GNMA PASS TH #764369 3.500		06/15/2024	PAID ON PRINCIPAL		746	746	779	817	0	(71)	0	(71)	0	746	0	0	0	11	01/15/2042	1.A
..36176Q-NH-3	GNMA PASS TH #772892 3.500		06/15/2024	PAID ON PRINCIPAL		1,023	1,023	1,067	1,124	0	(101)	0	(101)	0	1,023	0	0	0	15	01/15/2042	1.A
..36176Q-NT-7	GNMA PASS TH #772902 3.500		06/15/2024	PAID ON PRINCIPAL		1,194	1,194	1,247	1,318	0	(124)	0	(124)	0	1,194	0	0	0	17	01/15/2042	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
..36176Q-NX-8	GNMA PASS TH #772906 3.500		06/15/2024	PAID ON PRINCIPAL		2,071	2,071	2,162	2,217	0	(146)	0	(146)	0	2,071	0	0	0	31	01/15/2042	1.A
..36225A-TG-5	GNMA PASS TH #780551 7.500		06/15/2024	PAID ON PRINCIPAL		399	399	409	405	0	(6)	0	(6)	0	399	0	0	0	12	04/15/2027	1.A
..36225A-YM-6	GNMA PASS TH #780716 7.500		06/15/2024	PAID ON PRINCIPAL		975	975	999	987	0	(12)	0	(12)	0	975	0	0	0	31	02/15/2028	1.A
..36241K-BF-4	GNMA PASS TH #781838 8.000		06/15/2024	PAID ON PRINCIPAL		13,421	13,421	14,644	13,947	0	(525)	0	(525)	0	13,421	0	0	0	447	12/15/2029	1.A
..36241K-BG-2	GNMA PASS TH #781839 8.000		06/15/2024	PAID ON PRINCIPAL		1,476	1,476	1,598	1,483	0	(7)	0	(7)	0	1,476	0	0	0	46	06/15/2025	1.A
..36241K-BL-1	GNMA PASS TH #781843 6.500		06/15/2024	PAID ON PRINCIPAL		6,018	6,018	6,347	6,168	0	(150)	0	(150)	0	6,018	0	0	0	162	11/15/2028	1.A
..36241K-BM-9	GNMA PASS TH #781844 6.500		06/15/2024	PAID ON PRINCIPAL		76,316	76,316	80,353	79,013	0	(2,697)	0	(2,697)	0	76,316	0	0	0	1,977	03/15/2032	1.A
..36241K-CT-3	GNMA PASS TH #781882 7.500		06/15/2024	PAID ON PRINCIPAL		13,644	13,644	14,615	14,049	0	(405)	0	(405)	0	13,644	0	0	0	421	03/15/2030	1.A
..36241K-CU-0	GNMA PASS TH #781883 7.500		06/15/2024	PAID ON PRINCIPAL		11,225	11,225	12,023	11,580	0	(355)	0	(355)	0	11,225	0	0	0	347	03/15/2030	1.A
..36241K-CV-8	GNMA PASS TH #781884 7.500		06/15/2024	PAID ON PRINCIPAL		18,527	18,527	19,849	19,150	0	(623)	0	(623)	0	18,527	0	0	0	580	04/15/2030	1.A
..36241K-DH-8	GNMA PASS TH #781904 5.000		06/15/2024	PAID ON PRINCIPAL		23,587	23,587	23,214	23,283	0	304	0	304	0	23,587	0	0	0	482	04/15/2035	1.A
..38375B-G2-2	GNR 2013-H03 HA CMO 1.750		06/20/2024	PAID ON PRINCIPAL		97	97	97	97	0	0	0	0	0	97	0	0	0	1	12/20/2062	1.A
..38376R-GY-6	GNR 2015-H22 GA CMO 2.000		06/20/2024	PAID ON PRINCIPAL		1,880,364	1,880,364	1,813,229	1,859,017	0	21,347	0	21,347	0	1,880,364	0	0	0	14,667	09/20/2065	1.A
..38376R-ML-7	GNR 2015-H32 KA CMO 2.700		06/20/2024	PAID ON PRINCIPAL		2,158,206	2,158,206	2,144,295	2,156,162	0	2,044	0	2,044	0	2,158,206	0	0	0	22,036	12/20/2065	1.A
..38384A-RB-1	GNR 2023-66 BC CMO 5.000		06/20/2024	PAID ON PRINCIPAL		256,616	256,616	252,616	252,950	0	3,666	0	3,666	0	256,616	0	0	0	5,583	09/20/2048	1.A
..38384N-R4-9	GNR 2024-78 D CMO 5.500		06/20/2024	PAID ON PRINCIPAL		358,703	358,703	356,853	356,853	0	1,850	0	1,850	0	358,703	0	0	0	1,637	07/20/2051	1.A
..38378N-EW-9	GNR 2013-162 A (PROJEC 2.750		06/16/2024	PAID ON PRINCIPAL		4,696	4,696	4,639	4,660	0	36	0	36	0	4,696	0	0	0	54	09/16/2046	1.A
..38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		06/16/2024	PAID ON PRINCIPAL		17,157	17,157	17,163	17,164	0	(7)	0	(7)	0	17,157	0	0	0	179	05/16/2055	1.A
..38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471		06/16/2024	PAID ON PRINCIPAL		20,951	20,951	21,035	21,015	0	(64)	0	(64)	0	20,951	0	0	0	216	09/16/2053	1.A
..38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750		06/16/2024	PAID ON PRINCIPAL		25,816	25,816	26,025	26,068	0	(252)	0	(252)	0	25,816	0	0	0	296	12/16/2047	1.A
..38379K-H5-0	GNR 2015-130 AH (PROJE 2.900		06/16/2024	PAID ON PRINCIPAL		82,861	82,861	84,829	83,549	0	(689)	0	(689)	0	82,861	0	0	0	1,002	08/16/2047	1.A
..38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300		06/16/2024	PAID ON PRINCIPAL		28,274	28,274	28,009	28,066	0	208	0	208	0	28,274	0	0	0	271	11/16/2048	1.A
..38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650		06/16/2024	PAID ON PRINCIPAL		53,483	53,483	53,813	53,614	0	(132)	0	(132)	0	53,483	0	0	0	591	03/16/2050	1.A
..38379R-5R-0	GNR 2017-145A (PROJECT 2.700		06/16/2024	PAID ON PRINCIPAL		28,274	28,274	28,265	28,266	0	8	0	8	0	28,274	0	0	0	318	10/16/2051	1.A
..38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600		06/16/2024	PAID ON PRINCIPAL		31,204	31,204	30,980	30,985	0	219	0	219	0	31,204	0	0	0	338	07/16/2057	1.A
..38380M-BX-8	GNR 2018-98 A (PROJECT 3.000		06/16/2024	PAID ON PRINCIPAL		7,245	7,245	7,245	7,243	0	2	0	2	0	7,245	0	0	0	91	10/16/2050	1.A
..38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250		06/16/2024	PAID ON PRINCIPAL		13,126	13,126	12,910	12,826	0	300	0	300	0	13,126	0	0	0	178	03/16/2059	1.A
..38381L-EE-8	GNR 2024-72 AC (PROJEC 5.000		06/16/2024	PAID ON PRINCIPAL		11,697	11,697	11,441	11,441	0	256	0	256	0	11,697	0	0	0	49	10/16/2064	1.A
..83162C-VY-6	SBAP 2013-20L 1 3.380		06/01/2024	PAID ON PRINCIPAL		53,588	53,588	53,588	53,278	0	310	0	310	0	53,588	0	0	0	906	12/01/2033	1.A
..83162C-YX-5	SBAP 2017-20J 1 2.850		04/01/2024	PAID ON PRINCIPAL		72,195	72,195	72,195	71,844	0	351	0	351	0	72,195	0	0	0	1,031	10/01/2037	1.A
..83162C-ZY-2	SBAP 2018-10F 1 3.470		05/01/2024	PAID ON PRINCIPAL		118,087	118,087	118,087	117,967	0	119	0	119	0	118,087	0	0	0	2,049	11/01/2028	1.A
..83162C-ZZ-9	SBAP 2018-20K 1 3.870		05/01/2024	PAID ON PRINCIPAL		101,803	101,803	101,803	101,085	0	719	0	719	0	101,803	0	0	0	2,028	11/01/2038	1.A
..83162C-B9-3	SBAP 2019-25E 1 3.070		05/01/2024	PAID ON PRINCIPAL		92,164	92,164	92,164	91,916	0	248	0	248	0	92,164	0	0	0	1,422	05/01/2044	1.A
..83162C-T6-0	SBAP 2023-25F 1 4.930		06/01/2024	PAID ON PRINCIPAL		75,643	75,643	75,643	75,635	0	8	0	8	0	75,643	0	0	0	1,872	06/01/2048	1.A
..83162C-V5-9	SBAP 2023-25L 1 5.280		06/01/2024	PAID ON PRINCIPAL		115,505	115,505	115,505	115,502	0	4	0	4	0	115,505	0	0	0	2,871	12/01/2048	1.A
0109999999. Subtotal - Bonds - U.S. Governments						136,682,264	139,357,603	135,403,077	138,320,698	0	1,036,951	0	1,036,951	0	139,357,649	0	(2,675,385)	(2,675,385)	1,387,341	XXX	XXX
Bonds - All Other Governments																					
..013051-DM-6	ALBERTA (PROVINCE OF) 3.100		06/01/2024	MATURED		10,000,000	10,000,000	10,350,650	10,031,410	0	(31,410)	0	(31,410)	0	10,000,000	0	0	0	155,000	06/01/2024	1.D FE
..62620D-AJ-0	BRITISH COLUMBIA MUNIC 2.150		06/03/2024	MATURED		5,000,000	5,000,000	4,992,450	4,999,253	0	747	0	747	0	5,000,000	0	0	0	53,750	06/03/2024	1.A FE
..62620D-AS-0	BRITISH COLUMBIA MUNIC 4.500		04/02/2024	TD SECURITIES		1,019,420	1,000,000	1,009,110	1,008,892	0	(447)	0	(447)	0	1,008,444	0	10,976	10,976	15,164	12/03/2028	1.A FE
..13509P-EF-6	CANADA HOUSING TRUST 2.900		06/15/2024	MATURED		6,500,000	6,500,000	6,677,800	6,515,423	0	(15,423)	0	(15,423)	0	6,500,000	0	0	0	94,250	06/15/2024	1.A FE
..135087-N4-2	CANADA TREASURY BONDS 1.500		05/01/2024	MATURED		5,000,000	5,000,000	4,880,450	4,978,318	0	21,682	0	21,682	0	5,000,000	0	0	0	37,500	05/01/2024	1.A FE
..563469-UC-7	MANITOBA (PROVINCE OF) 3.300		06/02/2024	MATURED		1,000,000	1,000,000	1,047,890	1,008,161	0	(8,161)	0	(8,161)	0	1,000,000	0	0	0	16,500	06/02/2024	1.E FE
..68323A-CG-7	ONTARIO (PROVINCE OF) 3.500		06/02/2024	MATURED		10,000,000	10,000,000	10,770,800	10,053,103	0	(53,103)	0	(53,103)	0	10,000,000	0	0	0	175,000	06/02/2024	1.D FE
..803854-JW-9	SASKATCHEWAN (PROVINCE 3.200		06/03/2024	MATURED		1,000,000	1,000,000	981,690	995,070	0	4,930	0	4,930	0	1,000,000	0	0	0	16,000	06/03/2024	1.C FE
..62959Z-RN-5	CANADA NHA PASS THRU P 1.740		06/17/2024	PAID ON PRINCIPAL		88,371	88,371	87,487	88,116	0	255	0	255	0	88,371	0	0	0	655	01/01/2025	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..62959Z-X6-5	CANADA NHA PASS THRU P 1.920		06/17/2024	PAID ON PRINCIPAL		6,396	6,396	6,352	6,365	0	31	0	31	0	6,396	0	0	0	51	01/01/2030	1.A FE
..62976Z-V5-8	CANADA NHA PASS THRU P 3.120		06/15/2024	PAID ON PRINCIPAL		11,904	11,904	11,115	11,150	0	754	0	754	0	11,904	0	0	0	141	08/01/2028	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						39,626,091	39,606,671	40,815,793	39,695,262	0	(80,146)	0	(80,146)	0	39,615,115	0	10,976	10,976	564,011	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
..928109-B8-9	VIRGINIA GENERAL OBLIG 5.000		06/01/2024	MATURED		100,000	100,000	124,809	101,311	0	(1,311)	0	(1,311)	0	100,000	0	0	0	2,500	06/01/2024	1.A FE
..93974D-RN-0	WASHINGTON GENERAL OBL 5.000		06/04/2024	MUNI CENTER		253,915	250,000	288,543	257,043	0	(1,874)	0	(1,874)	0	255,169	0	(1,254)	(1,254)	10,556	08/01/2037	1.B FE
..97705M-BD-6	WISCONSIN GENERAL OBLI 5.000		05/01/2024	REDEEMED		25,415,000	25,415,000	29,209,968	25,578,956	0	(163,956)	0	(163,956)	0	25,415,000	0	0	0	635,375	05/01/2035	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						25,768,915	25,765,000	29,623,319	25,937,311	0	(167,142)	0	(167,142)	0	25,770,169	0	(1,254)	(1,254)	648,431	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..033161-7B-0	ANCHORAGE GENERAL OBLI 5.000		04/24/2024	STERN BROTHERS		1,854,615	1,750,000	2,065,998	1,906,064	0	(9,932)	0	(9,932)	0	1,896,132	0	(41,517)	(41,517)	56,875	09/01/2036	1.C FE
..131537-E3-2	CALVERT CO GENERAL OBL 2.500		06/03/2024	MUNI CENTER		96,061	100,000	103,380	100,921	0	(154)	0	(154)	0	100,767	0	(4,706)	(4,706)	2,313	07/01/2029	1.A FE
..159808-GN-8	CHARLES CO GENERAL OBL 3.250		05/13/2024	PIPER JAFFRAY		1,866,375	1,890,000	1,867,982	1,877,129	0	556	0	556	0	1,877,685	0	(11,310)	(11,310)	38,049	10/01/2031	1.A FE
..199820-3M-1	COMAL ISD GO REF S2017 5.000		04/18/2024	MORGAN STANLEY		1,534,725	1,500,000	1,747,680	1,565,987	0	(9,300)	0	(9,300)	0	1,556,687	0	(21,962)	(21,962)	53,750	02/01/2037	1.A FE
..362668-KK-0	GAHANNA-JEFFERSON SCH 5.000		05/08/2024	PNC CAPITAL MARKETS		265,315	250,000	288,943	269,031	0	(1,436)	0	(1,436)	0	267,595	0	(2,280)	(2,280)	5,486	12/01/2038	1.D FE
..461225-DZ-4	INVER GROVE HEIGHTS IS 4.000		04/18/2024	REDEEMED		4,850,000	4,850,000	4,938,028	4,850,633	0	(633)	0	(633)	0	4,850,000	0	0	0	138,494	02/01/2032	1.B FE
..478740-TK-9	JOHNSON CO USD #512 GO 4.000		05/14/2024	WELLS FARGO SECURITIES		2,015,460	2,000,000	2,225,840	2,068,399	0	(8,957)	0	(8,957)	0	2,059,442	0	(43,982)	(43,982)	49,778	10/01/2036	1.A FE
..486063-QY-9	KATY ISD GO REF S2014A 4.000		06/28/2024	MUNI CENTER		200,696	200,000	212,882	201,634	0	(719)	0	(719)	0	200,915	0	(219)	(219)	4,000	02/15/2035	1.A FE
..494152-UY-5	KILLEEN ISD GENERAL OB 5.000		04/25/2024	PIPER JAFFRAY		7,205,325	6,870,000	7,898,783	7,354,743	0	(35,456)	0	(35,456)	0	7,319,287	0	(113,962)	(113,962)	239,496	02/15/2037	1.A FE
..495224-Z7-5	KING CO SD#411 ISSAQUA 4.500		06/28/2024	REDEEMED		8,350,000	8,350,000	9,359,599	8,398,381	0	(48,381)	0	(48,381)	0	8,350,000	0	0	0	216,056	12/01/2030	1.B FE
..495260-K9-1	KING CO SD#414 LAKE WA 5.000		06/20/2024	MUNI CENTER		107,638	100,000	113,662	106,889	0	(689)	0	(689)	0	106,199	0	1,439	1,439	2,778	12/01/2036	1.B FE
..498531-KF-8	KLEIN ISD GENERAL OBLI 5.000		05/08/2024	JANNEY MONTGOMERY SCOTT INC		1,544,445	1,500,000	1,741,905	1,572,858	0	(9,731)	0	(9,731)	0	1,563,127	0	(18,682)	(18,682)	57,917	08/01/2037	1.A FE
..562785-MC-6	MANHATTAN BEACH USD GO 5.000		05/13/2024	TD SECURITIES		1,072,520	1,000,000	1,186,940	1,091,460	0	(6,809)	0	(6,809)	0	1,084,651	0	(12,131)	(12,131)	35,139	09/01/2038	1.C FE
..567137-E4-2	MARICOPA CO ELEM SD #2 4.000		04/24/2024	SAMCO CAPITAL MARKETS		1,803,492	1,800,000	1,852,596	1,809,115	0	(1,959)	0	(1,959)	0	1,807,156	0	(3,664)	(3,664)	58,800	07/01/2032	1.C FE
..581664-DZ-9	MCKINNEY ISD GEN OBLIG 3.750		06/27/2024	MUNI CENTER		502,250	500,000	518,355	502,390	0	(1,043)	0	(1,043)	0	501,347	0	903	903	16,302	02/15/2031	1.A FE
..584002-SN-0	MECKLENBURG CO GENERAL 3.000		06/13/2024	MUNI CENTER		351,866	355,000	362,104	355,000	0	0	0	0	0	355,000	0	(3,134)	(3,134)	8,213	03/01/2028	1.A FE
..590760-QG-2	MESQUITE ISD GO S2018 5.000		04/24/2024	KEYBANC CAPITAL MARK BELLE HAVEN INVESTMENTS		2,604,050	2,500,000	2,896,700	2,672,098	0	(14,352)	0	(14,352)	0	2,657,746	0	(53,696)	(53,696)	86,806	08/15/2037	1.A FE
..62451F-HS-2	MOUNTAIN VIEW-WHISMAN 3.375		04/29/2024			1,965,780	2,000,000	2,098,420	2,028,270	0	(3,397)	0	(3,397)	0	2,024,874	0	(59,094)	(59,094)	44,813	09/01/2034	1.A FE
..62451F-HS-2	MOUNTAIN VIEW-WHISMAN 3.375		04/18/2024	MORGAN STANLEY		1,980,500	2,000,000	2,098,420	2,028,270	0	(3,075)	0	(3,075)	0	2,025,195	0	(44,695)	(44,695)	42,750	09/01/2034	1.A FE
..66702R-MC-3	NORTHSIDE ISD GO REF S 4.000		05/06/2024	MIDDLEGATE SECURITIES		2,011,980	2,000,000	2,163,460	2,044,124	0	(6,119)	0	(6,119)	0	2,038,004	0	(26,024)	(26,024)	31,556	06/15/2034	1.A FE
.680616-F8-7	OLENTANGY LOCAL SCHOOL 4.000		04/23/2024	J P MORGAN CHASE SECURITIES INC		603,180	600,000	672,588	619,399	0	(2,455)	0	(2,455)	0	616,944	0	(13,764)	(13,764)	9,533	12/01/2036	1.B FE
..720390-ZA-4	PIERCE CO SD#003 PUYAL 5.000		05/22/2024	PIPER JAFFRAY		2,031,500	2,000,000	2,352,960	2,076,568	0	(15,386)	0	(15,386)	0	2,061,183	0	(29,683)	(29,683)	47,778	12/01/2036	1.B FE
..763261-W3-4	RICHARDSON ISD GEN OBL 5.000		04/22/2024	MORGAN STANLEY BELLE HAVEN INVESTMENTS		1,532,715	1,500,000	1,715,910	1,558,049	0	(8,297)	0	(8,297)	0	1,549,752	0	(17,037)	(17,037)	51,667	02/15/2037	1.A FE
..765820-F3-4	RIDGEFIELD GENERAL OBL 3.000		05/08/2024			420,329	425,000	435,200	425,000	0	0	0	0	0	425,000	0	(4,671)	(4,671)	9,350	02/15/2029	1.A FE
..791400-XQ-2	ST LOUIS CO SD#R-3 PAT 5.000		04/29/2024	WELLS FARGO SECURITIES		868,377	850,000	966,357	885,552	0	(5,282)	0	(5,282)	0	880,270	0	(11,893)	(11,893)	28,215	03/01/2036	1.C FE
..930863-5P-6	WAKE CO GENERAL OBLIGA 3.500		06/03/2024	MUNI CENTER		200,020	200,000	207,178	200,544	0	(356)	0	(356)	0	200,188	0	(168)	(168)	5,308	09/01/2031	1.A FE
..939307-JK-1	WASHINGTON CO SD#1J HI 5.000		05/09/2024	KEYBANC CAPITAL MARK		3,122,820	3,000,000	3,538,110	3,212,834	0	(21,655)	0	(21,655)	0	3,191,179	0	(68,359)	(68,359)	61,667	06/15/2038	1.B FE
..962506-SM-4	WHATCOM CO SD#501 BELL 5.000		05/20/2024	RAYMOND JAMES & ASSOC		2,135,800	2,000,000	2,335,300	2,173,909	0	(12,795)	0	(12,795)	0	2,161,114	0	(25,314)	(25,314)	47,222	12/01/2035	1.A FE
..986438-MJ-5	YORK CO GENERAL OBLIGA 3.000		04/15/2024	REDEEMED		5,655,000	5,655,000	5,852,642	5,661,478	0	(6,478)	0	(6,478)	0	5,655,000	0	0	0	91,423	04/01/2029	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						58,752,834	57,745,000	63,817,918	59,616,729	0	(234,290)	0	(234,290)	0	59,382,439	0	(629,605)	(629,605)	1,541,532	XXX	XXX
Bonds - U.S. Special Revenues																					
..198504-WT-5	COLUMBIA WATERWORKS & 4.000		06/03/2024	MUNI CENTER		101,547	100,000	103,543	101,213	0	(161)	0	(161)	0	101,052	0	495	495	3,367	02/01/2035	1.B FE
..414158-NU-5	HARRIS CO HSG FIN CORP 6.700		06/01/2024	REDEEMED		23,000	23,000	22,706	22,999	0	1	0	1	0	23,000	0	0	0	771	06/01/2025	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
..426170-RU-2	HENRICO CO WTR & SWR T .515		05/01/2024 .	MATURED		885,000	885,000	885,000	885,000	0	0	0	0	0	885,000	0	0	0	2,279	05/01/2024 .	1.A FE
..46613P-2L-9	JEA WATER & SEWER SYS 4.000		05/07/2024 .	REDEEMED		3,505,000	3,505,000	3,636,367	3,508,688	0	(3,688)	0	(3,688)	0	3,505,000	0	0	0	84,120	10/01/2030 .	1.B FE
..46613P-2S-4	JEA WATER & SEWER SYS 4.000		05/07/2024 .	REDEEMED		2,010,000	2,010,000	2,073,637	2,011,762	0	(1,762)	0	(1,762)	0	2,010,000	0	0	0	48,240	10/01/2031 .	1.B FE
..560551-PJ-6	MAINE TURNPIKE AUTH RE 5.000		06/12/2024 .	MUNI CENTER		101,576	100,000	115,994	102,675	0	(791)	0	(791)	0	101,884	0	(308)	(308)	4,750	07/01/2037 .	1.D FE
..576051-ZP-4	MASSACHUSETTS WTR RES 2.090		06/12/2024 .	TENDERED 86.36		5,155,871	5,970,000	5,970,000	5,970,000	0	0	0	0	0	5,970,000	0	(814,129)	(814,129)	112,642	08/01/2031 .	1.B FE
..646066-P7-9	NEW JERSEY EDL FACS (P 4.000		05/13/2024 .	STONEX FINANCIAL		2,030,220	2,000,000	2,106,500	2,040,609	0	(4,130)	0	(4,130)	0	2,036,479	0	(6,259)	(6,259)	69,556	07/01/2036 .	1.A FE
..65819G-LD-8	NORTH CAROLINA CAP FAC 5.000		04/23/2024 .	MIDDLEGATE SECURITIES ..		2,062,800	2,000,000	2,388,000	2,118,319	0	(13,022)	0	(13,022)	0	2,105,297	0	(42,497)	(42,497)	56,389	10/01/2040 .	1.B FE
..65819G-LD-8	NORTH CAROLINA CAP FAC 5.000		05/06/2024 .	UBS AG		2,065,100	2,000,000	2,388,000	2,118,319	0	(14,550)	0	(14,550)	0	2,103,770	0	(38,670)	(38,670)	60,000	10/01/2040 .	1.B FE
..678908-4F-8	OKLAHOMA DEV FIN AUTH 4.135		06/01/2024 .	REDEEMED		166,408	166,408	161,277	161,277	0	5,130	0	5,130	0	166,408	0	0	0	3,440	12/01/2033 .	1.A FE
..68428T-CU-9	ORANGE CO SANTN DIST W 4.000		05/20/2024 .	MORGAN STANLEY		2,515,920	2,500,000	2,709,275	2,549,566	0	(7,410)	0	(7,410)	0	2,542,156	0	(26,236)	(26,236)	73,444	02/01/2037 .	1.A FE
..751100-LY-2	RALEIGH COMB ENTERPRIS 4.000		04/25/2024 .	BOK FINANCIAL SECURITIES INC		2,725,319	2,695,000	2,972,181	2,788,954	0	(9,106)	0	(9,106)	0	2,779,848	0	(54,529)	(54,529)	70,369	03/01/2036 .	1.A FE
..87354T-CA-1	TACOMA REGL WATER SYS 4.000		05/13/2024 .	REDEEMED		6,155,000	6,155,000	6,550,336	6,154,973	0	27	0	27	0	6,155,000	0	0	0	110,790	12/01/2030 .	1.B FE
..873547-JH-7	TACOMA WATER SYS REF S 5.000		04/23/2024 .	REDEEMED		5,000	5,000	5,268	5,000	0	0	0	0	0	5,000	0	0	0	99	12/01/2025 .	1.B FE
..876443-ST-0	TARRANT REGIONAL WATER 1.750		05/14/2024 .	TENDERED 87.56		21,499,621	24,555,000	24,594,288	24,581,194	0	(1,941)	0	(1,941)	0	24,579,253	0	(3,079,632)	(3,079,632)	328,253	03/01/2030 .	1.B FE
..88283L-KU-9	TEXAS TRANS COMM HIGHW 4.000		04/01/2024 .	MAKE WHOLE CALL 100.00		5,000,000	5,000,000	6,063,300	5,721,073	0	(25,137)	0	(25,137)	0	5,695,936	0	(695,936)	(695,936)	100,000	10/01/2030 .	1.A FE
..89658H-VL-1	TRINITY RIVER AUTH REG 5.000		05/06/2024 .	MIDDLEGATE SECURITIES ..		1,566,735	1,500,000	1,751,115	1,597,489	0	(9,095)	0	(9,095)	0	1,588,394	0	(21,659)	(21,659)	57,500	08/01/2036 .	1.A FE
..89658H-VL-1	TRINITY RIVER AUTH REG 5.000		05/14/2024 .	PIPER JAFFRAY		1,383,035	1,325,000	1,546,818	1,411,115	0	(8,544)	0	(8,544)	0	1,402,571	0	(19,536)	(19,536)	52,264	08/01/2036 .	1.A FE
..89658H-VL-1	TRINITY RIVER AUTH REG 5.000		04/25/2024 .	STIFEL NICOLAUS & CO INC		2,083,820	2,000,000	2,334,820	2,129,985	0	(11,067)	0	(11,067)	0	2,118,919	0	(35,099)	(35,099)	73,611	08/01/2036 .	1.A FE
..896576-PS-8	TRINITY RIVER AUTH TEN 4.000		04/29/2024 .	WELLS FARGO SECURITIES		1,005,300	1,000,000	1,132,920	1,038,046	0	(4,750)	0	(4,750)	0	1,033,296	0	(27,996)	(27,996)	29,889	08/01/2031 .	1.D FE
..914455-RU-6	UNIVERSITY OF MICHIGAN 4.000		05/13/2024 .	STIFEL NICOLAUS & CO INC		2,040,280	2,000,000	2,168,380	2,076,743	0	(6,274)	0	(6,274)	0	2,070,469	0	(30,189)	(30,189)	49,556	04/01/2035 .	1.A FE
..31349S-KR-3	FH (3/1 ARM) #781204 6.401		06/15/2024 .	PAID ON PRINCIPAL		1,435	1,435	1,433	1,430	0	5	0	5	0	1,435	0	0	0	30	02/15/2034 .	1.A
..31295N-AQ-1	FH (5/1 ARM) #789015 6.355		05/15/2024 .	PAID ON PRINCIPAL		152	152	153	152	0	0	0	0	0	152	0	0	0	3	02/15/2032 .	1.A
..31349G-5Z-8	FH (ARM) #755364 6.238		06/15/2024 .	PAID ON PRINCIPAL		1,066	1,066	1,074	1,063	0	3	0	3	0	1,066	0	0	0	23	01/15/2029 .	1.A
..3132GR-LV-1	FHLMC GOLD P #00006340 3.500		06/15/2024 .	PAID ON PRINCIPAL		12,119	12,119	12,424	12,474	0	(355)	0	(355)	0	12,119	0	0	0	175	02/15/2042 .	1.A
..3132GS-LQ-0	FHLMC GOLD P #00007235 3.500		06/15/2024 .	PAID ON PRINCIPAL		30,320	30,320	31,092	31,023	0	(704)	0	(704)	0	30,320	0	0	0	445	03/15/2042 .	1.A
..3128MJ-TB-6	FHLMC GOLD P #08545 3.500		06/15/2024 .	PAID ON PRINCIPAL		16,655	16,655	16,434	16,415	0	241	0	241	0	16,655	0	0	0	244	09/15/2043 .	1.A
..31335G-NC-5	FHLMC GOLD P #C80387 6.500		06/15/2024 .	PAID ON PRINCIPAL		598	598	558	588	0	10	0	10	0	598	0	0	0	16	04/15/2026 .	1.A
..31294M-GB-1	FHLMC GOLD P #E02894 3.500		06/15/2024 .	PAID ON PRINCIPAL		19,735	19,735	19,831	19,751	0	(15)	0	(15)	0	19,735	0	0	0	295	05/15/2026 .	1.A
..3128MJ-ZA-1	FHLMC GOLD P #G08736 2.500		06/15/2024 .	PAID ON PRINCIPAL		51,227	51,227	51,131	51,111	0	115	0	115	0	51,227	0	0	0	512	12/15/2046 .	1.A
..3128MJ-ZQ-6	FHLMC GOLD P #G08750 3.000		06/15/2024 .	PAID ON PRINCIPAL		34,452	34,452	34,877	35,137	0	(686)	0	(686)	0	34,452	0	0	0	429	03/15/2047 .	1.A
..3128MM-QB-2	FHLMC GOLD P #G18449 2.500		06/15/2024 .	PAID ON PRINCIPAL		34,897	34,897	36,391	35,356	0	(458)	0	(458)	0	34,897	0	0	0	364	11/15/2027 .	1.A
..31335A-YU-6	FHLMC GOLD P #G60723 3.000		06/15/2024 .	PAID ON PRINCIPAL		37,587	37,587	38,204	38,375	0	(788)	0	(788)	0	37,587	0	0	0	488	10/15/2046 .	1.A
..31335B-T8-9	FHLMC GOLD P #G61475 3.500		06/15/2024 .	PAID ON PRINCIPAL		65,375	65,375	64,813	64,631	0	744	0	744	0	65,375	0	0	0	957	12/15/2044 .	1.A
..31323F-AD-3	FHLMC GOLD P #T69904 3.000		06/15/2024 .	PAID ON PRINCIPAL		283,318	283,318	257,421	258,265	0	25,053	0	25,053	0	283,318	0	0	0	3,352	05/15/2045 .	1.A
..3133BN-AX-1	FHLMC PASS T #QF0922 5.000		06/25/2024 .	PAID ON PRINCIPAL		154,338	154,338	154,965	154,944	0	(606)	0	(606)	0	154,338	0	0	0	3,212	09/25/2052 .	1.A
..3133G6-7K-5	FHLMC PASS T #QN0898 2.500		06/25/2024 .	PAID ON PRINCIPAL		233,468	233,468	235,182	235,601	0	(2,133)	0	(2,133)	0	233,468	0	0	0	2,198	11/25/2034 .	1.A
..3133KP-LQ-9	FHLMC PASS T #RA7535 4.500		06/25/2024 .	PAID ON PRINCIPAL		379,153	379,153	357,215	357,306	0	21,847	0	21,847	0	379,153	0	0	0	7,236	06/25/2052 .	1.A
..3133KP-QV-3	FHLMC PASS T #RA7668 4.000		06/25/2024 .	PAID ON PRINCIPAL		508,230	508,230	472,972	473,620	0	34,611	0	34,611	0	508,230	0	0	0	8,593	07/25/2052 .	1.A
..3133KP-R4-2	FHLMC PASS T #RA7707 5.000		06/25/2024 .	PAID ON PRINCIPAL		604,419	604,419	574,009	574,286	0	30,133	0	30,133	0	604,419	0	0	0	13,575	07/25/2052 .	1.A
..3133KP-UU-0	FHLMC PASS T #RA7795 5.000		06/25/2024 .	PAID ON PRINCIPAL		258,483	258,483	252,344	252,466	0	6,017	0	6,017	0	258,483	0	0	0	5,724	08/25/2052 .	1.A
..3133KQ-FT-8	FHLMC PASS T #RA8278 5.000		06/25/2024 .	PAID ON PRINCIPAL		244,812	244,812	240,595	240,595	0	4,217	0	4,217	0	244,812	0	0	0	2,685	12/25/2052 .	1.A
..3133KQ-PS-9	FHLMC PASS T #RA8533 4.500		06/25/2024 .	PAID ON PRINCIPAL		200,177	200,177	192,944	192,944	0	7,233	0	7,233	0	200,177	0	0	0	3,049	02/25/2053 .	1.A
..3133KQ-XX-9	FHLMC PASS T #RA8794 5.500		06/25/2024 .	PAID ON PRINCIPAL		708,783	708,783	715,317	715,055	0	(6,272)	0	(6,272)	0	708,783	0	0	0	15,073	04/25/2053 .	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
3132D5-3W-0	FHLMC PASS T #SB8013 2.500		06/25/2024	PAID ON PRINCIPAL		166,410	166,410	168,614	169,753	0	(3,343)	0	(3,343)	0	166,410	0	0	0	1,746	09/25/2034	1.A
3132D6-ER-7	FHLMC PASS T #SB8244 5.500		06/25/2024	PAID ON PRINCIPAL		1,041,559	1,041,559	1,039,443	1,039,483	0	2,075	0	2,075	0	1,041,559	0	0	0	22,539	07/25/2038	1.A
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		06/25/2024	PAID ON PRINCIPAL		39,087	39,087	39,616	39,959	0	(872)	0	(872)	0	39,087	0	0	0	486	09/25/2047	1.A
3132DM-EV-3	FHLMC PASS T #SD0148 2.500		06/25/2024	PAID ON PRINCIPAL		70,430	70,430	70,320	70,323	0	107	0	107	0	70,430	0	0	0	742	04/25/2048	1.A
3132DN-FD-0	FHLMC PASS T #SD1064 3.000		06/25/2024	PAID ON PRINCIPAL		221,503	221,503	190,830	190,987	0	30,516	0	30,516	0	221,503	0	0	0	2,869	01/25/2052	1.A
3132DN-FZ-1	FHLMC PASS T #SD1084 3.500		06/25/2024	PAID ON PRINCIPAL		421,441	421,441	403,728	404,082	0	17,359	0	17,359	0	421,441	0	0	0	6,446	05/25/2051	1.A
3132DN-QB-2	FHLMC PASS T #SD1350 4.500		06/25/2024	PAID ON PRINCIPAL		169,857	169,857	163,898	163,997	0	5,859	0	5,859	0	169,857	0	0	0	3,480	07/25/2052	1.A
3132DP-CV-8	FHLMC PASS T #SD1884 5.000		06/25/2024	PAID ON PRINCIPAL		345,923	345,923	340,234	340,293	0	5,629	0	5,629	0	345,923	0	0	0	7,423	11/25/2052	1.A
3132DP-M9-6	FHLMC PASS T #SD2184 6.000		06/25/2024	PAID ON PRINCIPAL		506,532	506,532	507,323	507,231	0	(699)	0	(699)	0	506,532	0	0	0	13,333	01/25/2053	1.A
3132DP-PD-4	FHLMC PASS T #SD2220 3.000		06/25/2024	PAID ON PRINCIPAL		516,080	516,080	435,362	435,608	0	80,472	0	80,472	0	516,080	0	0	0	6,345	05/25/2052	1.A
3132DQ-AG-1	FHLMC PASS T #SD2707 5.000		06/25/2024	PAID ON PRINCIPAL		456,134	456,134	455,136	455,131	0	1,003	0	1,003	0	456,134	0	0	0	10,414	04/25/2053	1.A
3132DQ-E4-4	FHLMC PASS T #SD2855 3.000		06/25/2024	PAID ON PRINCIPAL		260,862	260,862	224,178	224,358	0	36,504	0	36,504	0	260,862	0	0	0	3,608	06/25/2052	1.A
3132DQ-QS-8	FHLMC PASS T #SD3165 5.000		06/25/2024	PAID ON PRINCIPAL		297,733	297,733	292,941	292,941	0	4,792	0	4,792	0	297,733	0	0	0	3,817	08/25/2052	1.A
3132DQ-Y5-9	FHLMC PASS T #SD3432 6.000		06/25/2024	PAID ON PRINCIPAL		457,255	457,255	450,825	450,835	0	6,420	0	6,420	0	457,255	0	0	0	11,969	07/25/2053	1.A
3132E0-K2-7	FHLMC PASS T #SD3913 5.500		06/25/2024	PAID ON PRINCIPAL		206,435	206,435	205,806	205,806	0	629	0	629	0	206,435	0	0	0	3,102	09/25/2053	1.A
3132E0-L8-3	FHLMC PASS T #SD3951 5.000		06/25/2024	PAID ON PRINCIPAL		716,314	716,314	681,365	681,677	0	34,637	0	34,637	0	716,314	0	0	0	15,271	10/25/2053	1.A
3132E0-NN-8	FHLMC PASS T #SD3997 6.000		06/25/2024	PAID ON PRINCIPAL		260,203	260,203	256,463	256,495	0	3,709	0	3,709	0	260,203	0	0	0	6,484	09/25/2053	1.A
3132E0-TU-6	FHLMC PASS T #SD4163 4.000		06/25/2024	PAID ON PRINCIPAL		194,803	194,803	183,449	183,449	0	11,353	0	11,353	0	194,803	0	0	0	2,610	04/25/2053	1.A
3132DV-L8-6	FHLMC PASS T #SD7551 3.000		06/25/2024	PAID ON PRINCIPAL		364,540	364,540	343,636	343,914	0	20,627	0	20,627	0	364,540	0	0	0	4,640	01/25/2052	1.A
3132DV-MC-6	FHLMC PASS T #SD7555 3.000		06/25/2024	PAID ON PRINCIPAL		656,288	656,288	557,947	558,322	0	97,966	0	97,966	0	656,288	0	0	0	8,331	08/25/2052	1.A
3132DV-ML-6	FHLMC PASS T #SD7563 4.500		06/25/2024	PAID ON PRINCIPAL		386,223	386,223	373,067	373,174	0	13,049	0	13,049	0	386,223	0	0	0	7,132	05/25/2053	1.A
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		06/25/2024	PAID ON PRINCIPAL		371,946	371,946	361,660	361,953	0	9,993	0	9,993	0	371,946	0	0	0	7,164	08/25/2052	1.A
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		06/25/2024	PAID ON PRINCIPAL		461,381	461,381	462,246	462,178	0	(797)	0	(797)	0	461,381	0	0	0	9,752	08/25/2052	1.A
3132DW-E6-6	FHLMC PASS T #SD8257 4.500		06/25/2024	PAID ON PRINCIPAL		158,701	158,701	150,468	150,769	0	7,931	0	7,931	0	158,701	0	0	0	2,993	10/25/2052	1.A
3132DW-F5-7	FHLMC PASS T #SD8288 5.000		06/25/2024	PAID ON PRINCIPAL		881,239	881,239	868,089	868,319	0	12,920	0	12,920	0	881,239	0	0	0	18,524	01/25/2053	1.A
3132DW-GZ-0	FHLMC PASS T #SD8316 5.500		06/25/2024	PAID ON PRINCIPAL		603,409	603,409	607,958	607,883	0	(4,473)	0	(4,473)	0	603,409	0	0	0	13,840	04/25/2053	1.A
3132DW-HU-0	FHLMC PASS T #SD8343 6.000		06/25/2024	PAID ON PRINCIPAL		611,840	611,840	595,062	595,185	0	16,655	0	16,655	0	611,840	0	0	0	15,284	07/25/2053	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		06/25/2024	PAID ON PRINCIPAL		29,068	29,068	29,189	29,580	0	(512)	0	(512)	0	29,068	0	0	0	291	12/25/2046	1.A
3133T5-LL-5	FHR 1727 I CMO 6.500		05/15/2024	MATURED		41	41	41	41	0	0	0	0	0	41	0	0	0	1	05/15/2024	1.A
3133T5-LL-5	FHR 1727 I CMO 6.500		04/15/2024	PAID ON PRINCIPAL		752	752	750	750	0	2	0	2	0	752	0	0	0	16	05/15/2024	1.A
3133TB-JR-2	FHR 1998 PE CMO 7.500		06/17/2024	PAID ON PRINCIPAL		3,553	3,553	3,687	3,576	0	(22)	0	(22)	0	3,553	0	0	0	111	10/17/2027	1.A
3137BA-HX-3	FHR 4345 AB CMO 3.000		06/15/2024	PAID ON PRINCIPAL		79,835	79,835	81,345	79,829	0	6	0	6	0	79,835	0	0	0	972	02/15/2040	1.A
3137BD-GH-3	FHR 4388 TP CMO 3.000		06/15/2024	PAID ON PRINCIPAL		232,730	232,730	238,730	238,677	0	(5,947)	0	(5,947)	0	232,730	0	0	0	2,949	09/15/2044	1.A
3137FA-3G-1	FHR 4710 CA CMO 3.000		04/15/2024	PAID ON PRINCIPAL		41,424	41,424	42,427	41,436	0	(12)	0	(12)	0	41,424	0	0	0	414	12/15/2043	1.A
3137FC-H9-8	FHR 4736 AB CMO 2.500		06/15/2024	PAID ON PRINCIPAL		200,912	200,912	200,952	200,945	0	(32)	0	(32)	0	200,912	0	0	0	2,090	12/15/2047	1.A
3137FC-HH-0	FHR 4736 CT CMO 3.000		06/15/2024	PAID ON PRINCIPAL		196,719	196,719	199,577	199,849	0	(3,130)	0	(3,130)	0	196,719	0	0	0	2,479	12/15/2047	1.A
3137FP-K2-0	FHR 4929 CP CMO 2.500		06/25/2024	PAID ON PRINCIPAL		120,032	120,032	120,369	120,711	0	(680)	0	(680)	0	120,032	0	0	0	1,232	10/25/2048	1.A
3137H9-FU-8	FHR 5271 A CMO 5.500		06/25/2024	PAID ON PRINCIPAL		325,644	325,644	322,057	322,307	0	3,337	0	3,337	0	325,644	0	0	0	7,267	10/25/2047	1.A
3137H9-EV-7	FHR 5274 DA CMO 5.500		06/25/2024	PAID ON PRINCIPAL		136,060	136,060	134,380	134,471	0	1,588	0	1,588	0	136,060	0	0	0	3,067	06/25/2045	1.A
3137HC-ZF-2	FHR 5421 A CMO 5.500		06/25/2024	PAID ON PRINCIPAL		94,579	94,579	93,456	93,456	0	1,123	0	1,123	0	94,579	0	0	0	433	02/25/2052	1.A
31379X-VF-9	FN (10/1 ARM #432714 4.612		06/25/2024	PAID ON PRINCIPAL		5,351	5,351	5,433	5,317	0	34	0	34	0	5,351	0	0	0	100	12/25/2027	1.A
31402D-GG-9	FN (3/1 ARM) #725699 6.000		05/25/2024	PAID ON PRINCIPAL		33,234	33,234	33,380	33,107	0	127	0	127	0	33,234	0	0	0	830	08/25/2034	1.A
31404M-BN-7	FN (3/1 ARM) #772345 6.119		06/25/2024	PAID ON PRINCIPAL		11,220	11,220	11,227	11,198	0	22	0	22	0	11,220	0	0	0	248	03/25/2034	1.A
31405N-4F-9	FN (3/1 ARM) #794722 5.822		06/25/2024	PAID ON PRINCIPAL		2,299	2,299	2,281	2,293	0	6	0	6	0	2,299	0	0	0	56	10/25/2034	1.A
31385H-6B-3	FN (5/1 ARM) #545466 6.280		05/25/2024	PAID ON PRINCIPAL		659	659	663	658	0	0	0	0	0	659	0	0	0	17	01/25/2032	1.A
31389D-W4-5	FN (5/1 ARM) #622667 6.125		06/25/2024	PAID ON PRINCIPAL		1,118	1,118	1,124	1,117	0	1	0	1	0	1,118	0	0	0	29	12/25/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31385S-B4-9	FN (ARM) #550959 6.970		06/25/2024	PAID ON PRINCIPAL		3,459	3,459	3,513	3,458	0	1	0	1	0	3,459	0	0	0	91	08/25/2029	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		06/25/2024	PAID ON PRINCIPAL		4,404	4,404	4,548	4,388	0	17	0	17	0	4,404	0	0	0	136	12/25/2041	1.A
31359V-YH-0	FNGT 99-T2 A1 CMO 7.500		06/19/2024	PAID ON PRINCIPAL		1,068	1,068	1,112	1,065	0	3	0	3	0	1,068	0	0	0	33	01/19/2039	1.A
31371F-E9-9	FNMA PASS TH #250460 7.000		06/25/2024	PAID ON PRINCIPAL		300	300	287	296	0	4	0	4	0	300	0	0	0	9	02/25/2026	1.A
31371M-DT-1	FNMA PASS TH #255814 5.500		06/25/2024	PAID ON PRINCIPAL		960	960	960	959	0	1	0	1	0	960	0	0	0	23	08/25/2035	1.A
31373D-EF-8	FNMA PASS TH #290034 7.500		04/25/2024	PAID ON PRINCIPAL		223	223	220	222	0	1	0	1	0	223	0	0	0	6	08/25/2024	1.A
31382M-ZX-5	FNMA PASS TH #486858 7.000		06/25/2024	PAID ON PRINCIPAL		792	792	801	795	0	(4)	0	(4)	0	792	0	0	0	23	03/25/2029	1.A
31391T-UL-0	FNMA PASS TH #676587 5.500		06/25/2024	PAID ON PRINCIPAL		2,819	2,819	2,831	2,828	0	(8)	0	(8)	0	2,819	0	0	0	70	12/25/2032	1.A
31402R-F9-5	FNMA PASS TH #735592 5.000		06/25/2024	PAID ON PRINCIPAL		28,784	28,784	27,511	27,719	0	1,064	0	1,064	0	28,784	0	0	0	649	05/25/2034	1.A
31403D-SP-5	FNMA PASS TH #745826 6.000		06/25/2024	PAID ON PRINCIPAL		441	441	439	439	0	2	0	2	0	441	0	0	0	11	07/25/2036	1.A
31405N-TV-7	FNMA PASS TH #794464 6.000		06/25/2024	PAID ON PRINCIPAL		4,637	4,637	4,757	4,811	0	(174)	0	(174)	0	4,637	0	0	0	118	09/25/2034	1.A
31406Y-TU-4	FNMA PASS TH #824163 5.500		06/25/2024	PAID ON PRINCIPAL		1,862	1,862	1,881	1,876	0	(15)	0	(15)	0	1,862	0	0	0	42	04/25/2035	1.A
31407B-XH-7	FNMA PASS TH #826080 5.000		06/25/2024	PAID ON PRINCIPAL		33,938	33,938	35,339	35,783	0	(1,845)	0	(1,845)	0	33,938	0	0	0	624	07/25/2035	1.A
31408G-ZW-0	FNMA PASS TH #851357 6.000		06/25/2024	PAID ON PRINCIPAL		771	771	781	782	0	(11)	0	(11)	0	771	0	0	0	19	02/25/2036	1.A
31408J-D4-0	FNMA PASS TH #852523 5.500		06/25/2024	PAID ON PRINCIPAL		83	83	83	83	0	0	0	0	0	83	0	0	0	2	02/25/2036	1.A
31409T-QM-3	FNMA PASS TH #878060 5.500		06/25/2024	PAID ON PRINCIPAL		964	964	948	949	0	15	0	15	0	964	0	0	0	22	03/25/2036	1.A
31410U-3G-5	FNMA PASS TH #898199 6.000		06/25/2024	PAID ON PRINCIPAL		291	291	293	293	0	(2)	0	(2)	0	291	0	0	0	7	11/25/2036	1.A
31411A-RJ-6	FNMA PASS TH #902389 5.500		06/25/2024	PAID ON PRINCIPAL		380	380	375	374	0	5	0	5	0	380	0	0	0	9	11/25/2036	1.A
31411Y-VZ-3	FNMA PASS TH #918732 5.500		06/25/2024	PAID ON PRINCIPAL		77	77	75	75	0	2	0	2	0	77	0	0	0	2	06/25/2037	1.A
31417G-F2-7	FNMA PASS TH #AB9184 3.000		06/25/2024	PAID ON PRINCIPAL		154,136	154,136	156,484	156,774	0	(2,638)	0	(2,638)	0	154,136	0	0	0	2,107	04/25/2043	1.A
3138EP-KU-7	FNMA PASS TH #AL6606 3.000		06/25/2024	PAID ON PRINCIPAL		43,992	43,992	44,109	44,143	0	(150)	0	(150)	0	43,992	0	0	0	547	08/25/2043	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		06/25/2024	PAID ON PRINCIPAL		50,529	50,529	50,174	49,999	0	530	0	530	0	50,529	0	0	0	589	08/25/2045	1.A
3138WG-X7-4	FNMA PASS TH #AS7001 3.000		06/25/2024	PAID ON PRINCIPAL		10,070	10,070	10,106	10,130	0	(60)	0	(60)	0	10,070	0	0	0	127	04/25/2041	1.A
3138X0-Y3-6	FNMA PASS TH #AU1629 3.000		06/25/2024	PAID ON PRINCIPAL		102,111	102,111	101,225	100,997	0	1,114	0	1,114	0	102,111	0	0	0	1,312	07/25/2043	1.A
3140F0-HX-5	FNMA PASS TH #BC4745 3.000		06/25/2024	PAID ON PRINCIPAL		208,617	208,617	203,695	203,018	0	5,599	0	5,599	0	208,617	0	0	0	2,676	10/25/2046	1.A
3140FQ-T3-1	FNMA PASS TH #BE5069 3.000		06/25/2024	PAID ON PRINCIPAL		21,950	21,950	21,978	21,995	0	(44)	0	(44)	0	21,950	0	0	0	297	11/25/2046	1.A
3140FX-LZ-3	FNMA PASS TH #BF0343 2.500		06/25/2024	PAID ON PRINCIPAL		109,128	109,128	109,555	109,552	0	(424)	0	(424)	0	109,128	0	0	0	1,138	06/25/2043	1.A
3140J6-DF-1	FNMA PASS TH #BM1901 3.000		06/25/2024	PAID ON PRINCIPAL		153,655	153,655	154,231	154,382	0	(727)	0	(727)	0	153,655	0	0	0	1,913	06/25/2045	1.A
3140J8-LG-6	FNMA PASS TH #BM3926 3.500		06/25/2024	PAID ON PRINCIPAL		93,479	93,479	92,340	92,077	0	1,402	0	1,402	0	93,479	0	0	0	1,345	08/25/2037	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		06/25/2024	PAID ON PRINCIPAL		47,363	47,363	47,126	47,090	0	273	0	273	0	47,363	0	0	0	480	10/25/2043	1.A
3140MF-4H-3	FNMA PASS TH #BV2623 4.500		06/25/2024	PAID ON PRINCIPAL		156,359	156,359	148,260	148,349	0	8,009	0	8,009	0	156,359	0	0	0	2,647	07/25/2052	1.A
3140MM-Y2-8	FNMA PASS TH #BV7928 4.500		06/25/2024	PAID ON PRINCIPAL		336,491	336,491	332,285	332,304	0	4,187	0	4,187	0	336,491	0	0	0	6,526	08/25/2052	1.A
3140MS-KP-9	FNMA PASS TH #BW1201 5.000		06/25/2024	PAID ON PRINCIPAL		353,790	353,790	352,961	352,953	0	837	0	837	0	353,790	0	0	0	6,805	09/25/2052	1.A
3140MS-NG-6	FNMA PASS TH #BW1290 5.000		06/25/2024	PAID ON PRINCIPAL		166,936	166,936	165,660	165,660	0	1,275	0	1,275	0	166,936	0	0	0	3,702	10/25/2052	1.A
3140Q7-WS-2	FNMA PASS TH #CA0656 3.500		06/25/2024	PAID ON PRINCIPAL		120,566	120,566	119,530	119,162	0	1,404	0	1,404	0	120,566	0	0	0	1,688	11/25/2047	1.A
3140QB-GN-2	FNMA PASS TH #CA3804 2.500		06/25/2024	PAID ON PRINCIPAL		27,222	27,222	27,239	27,258	0	(35)	0	(35)	0	27,222	0	0	0	284	07/25/2049	1.A
3140QM-KC-7	FNMA PASS TH #CB2090 2.500		06/25/2024	PAID ON PRINCIPAL		236,758	236,758	191,996	191,996	0	44,762	0	44,762	0	236,758	0	0	0	493	11/25/2051	1.A
3140QP-FM-4	FNMA PASS TH #CB3771 3.500		06/25/2024	PAID ON PRINCIPAL		399,205	399,205	361,405	361,405	0	37,800	0	37,800	0	399,205	0	0	0	3,296	06/25/2052	1.A
3140QP-3E-5	FNMA PASS TH #CB4396 4.500		06/25/2024	PAID ON PRINCIPAL		680,373	680,373	643,457	643,457	0	36,916	0	36,916	0	680,373	0	0	0	7,956	08/25/2052	1.A
3140QQ-CC-7	FNMA PASS TH #CB4566 5.000		06/25/2024	PAID ON PRINCIPAL		394,307	394,307	363,686	364,054	0	30,253	0	30,253	0	394,307	0	0	0	8,186	09/25/2052	1.A
3140QQ-J6-3	FNMA PASS TH #CB4784 5.000		06/25/2024	PAID ON PRINCIPAL		745,585	745,585	707,606	708,037	0	37,548	0	37,548	0	745,585	0	0	0	16,116	10/25/2052	1.A
3140QQ-J9-7	FNMA PASS TH #CB4787 5.000		06/25/2024	PAID ON PRINCIPAL		695,109	695,109	668,645	668,645	0	26,464	0	26,464	0	695,109	0	0	0	4,285	10/25/2052	1.A
3140QQ-S0-9	FNMA PASS TH #CB5026 5.500		06/25/2024	PAID ON PRINCIPAL		453,690	453,690	455,816	455,764	0	(2,074)	0	(2,074)	0	453,690	0	0	0	10,726	11/25/2052	1.A
3140QQ-U6-0	FNMA PASS TH #CB5104 4.500		06/25/2024	PAID ON PRINCIPAL		79,765	79,765	75,652	75,671	0	4,094	0	4,094	0	79,765	0	0	0	1,494	11/25/2052	1.A
3140QQ-3Q-6	FNMA PASS TH #CB5306 6.000		06/25/2024	PAID ON PRINCIPAL		295,398	295,398	288,971	288,991	0	6,406	0	6,406	0	295,398	0	0	0	7,921	12/25/2052	1.A
3140QS-T4-3	FNMA PASS TH #CB6870 5.500		06/25/2024	PAID ON PRINCIPAL		294,860	294,860	291,612	291,612	0	3,248	0	3,248	0	294,860	0	0	0	4,415	08/25/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31400S-UC-3	FNMA PASS TH #CB6878 6.000		06/25/2024	PAID ON PRINCIPAL		721,244	721,244	720,906	720,856	0	388	0	388	0	721,244	0	0	0	16,956	08/25/2053	1.A
31400S-4E-8	FNMA PASS TH #CB7120 6.000		06/25/2024	PAID ON PRINCIPAL		199,371	199,371	200,430	200,430	0	(1,059)	0	(1,059)	0	199,371	0	0	0	1,378	09/25/2053	1.A
3140X4-DE-3	FNMA PASS TH #FM1000 3.000		06/25/2024	PAID ON PRINCIPAL		57,975	57,975	58,745	59,339	0	(1,364)	0	(1,364)	0	57,975	0	0	0	732	04/25/2047	1.A
3140X4-S6-4	FNMA PASS TH #FM1440 2.500		06/25/2024	PAID ON PRINCIPAL		70,066	70,066	69,686	69,575	0	491	0	491	0	70,066	0	0	0	737	04/25/2048	1.A
3140XA-Y5-5	FNMA PASS TH #FM7031 4.000		06/25/2024	PAID ON PRINCIPAL		450,401	450,401	424,854	424,854	0	25,546	0	25,546	0	450,401	0	0	0	6,089	01/25/2051	1.A
3140XD-UF-1	FNMA PASS TH #FM9581 3.000		06/25/2024	PAID ON PRINCIPAL		151,438	151,438	142,494	142,650	0	8,788	0	8,788	0	151,438	0	0	0	1,971	11/25/2051	1.A
3140XE-B4-5	FNMA PASS TH #FM9958 3.500		06/25/2024	PAID ON PRINCIPAL		325,773	325,773	291,262	291,433	0	34,340	0	34,340	0	325,773	0	0	0	4,733	11/25/2051	1.A
3140XH-PQ-4	FNMA PASS TH #FS2230 3.500		06/25/2024	PAID ON PRINCIPAL		344,536	344,536	325,694	326,712	0	17,824	0	17,824	0	344,536	0	0	0	5,745	04/25/2049	1.A
3140XH-WX-1	FNMA PASS TH #FS2461 3.000		06/25/2024	PAID ON PRINCIPAL		245,657	245,657	208,233	208,572	0	37,085	0	37,085	0	245,657	0	0	0	3,135	12/25/2051	1.A
3140XJ-AR-4	FNMA PASS TH #FS2715 3.500		06/25/2024	PAID ON PRINCIPAL		276,394	276,394	256,139	256,228	0	20,166	0	20,166	0	276,394	0	0	0	4,065	04/25/2052	1.A
3140XJ-JL-8	FNMA PASS TH #FS2966 5.000		06/25/2024	PAID ON PRINCIPAL		245,973	245,973	241,496	241,536	0	4,437	0	4,437	0	245,973	0	0	0	5,117	10/25/2052	1.A
3140XJ-Q3-0	FNMA PASS TH #FS3173 3.000		06/25/2024	PAID ON PRINCIPAL		333,882	333,882	297,390	297,944	0	35,938	0	35,938	0	333,882	0	0	0	4,145	06/25/2051	1.A
3140XJ-RM-7	FNMA PASS TH #FS3191 5.500		06/25/2024	PAID ON PRINCIPAL		619,638	619,638	620,315	620,238	0	(601)	0	(601)	0	619,638	0	0	0	14,571	10/25/2052	1.A
3140XJ-XY-4	FNMA PASS TH #FS3394 4.000		06/25/2024	PAID ON PRINCIPAL		256,834	256,834	222,182	222,544	0	34,291	0	34,291	0	256,834	0	0	0	4,317	10/25/2052	1.A
3140XK-DN-7	FNMA PASS TH #FS3708 5.000		06/25/2024	PAID ON PRINCIPAL		498,633	498,633	496,140	496,142	0	2,492	0	2,492	0	498,633	0	0	0	10,527	01/25/2053	1.A
3140XK-EU-0	FNMA PASS TH #FS3746 5.500		06/25/2024	PAID ON PRINCIPAL		337,752	337,752	340,549	340,458	0	(2,705)	0	(2,705)	0	337,752	0	0	0	8,046	12/25/2052	1.A
3140XK-P3-8	FNMA PASS TH #FS4041 5.500		06/25/2024	PAID ON PRINCIPAL		145,672	145,672	146,878	146,792	0	(1,120)	0	(1,120)	0	145,672	0	0	0	3,193	03/25/2053	1.A
3140XK-V3-1	FNMA PASS TH #FS4233 4.500		06/25/2024	PAID ON PRINCIPAL		288,158	288,158	282,980	283,018	0	5,140	0	5,140	0	288,158	0	0	0	5,496	12/25/2052	1.A
3140XL-DL-9	FNMA PASS TH #FS4606 3.000		06/25/2024	PAID ON PRINCIPAL		578,656	578,656	486,523	486,892	0	91,764	0	91,764	0	578,656	0	0	0	7,728	04/25/2052	1.A
3140XL-PS-1	FNMA PASS TH #FS4932 6.000		06/25/2024	PAID ON PRINCIPAL		351,527	351,527	352,955	352,891	0	(1,363)	0	(1,363)	0	351,527	0	0	0	9,142	06/25/2053	1.A
3140XL-UG-1	FNMA PASS TH #FS5082 5.000		06/25/2024	PAID ON PRINCIPAL		374,506	374,506	365,436	365,401	0	9,105	0	9,105	0	374,506	0	0	0	8,053	02/25/2053	1.A
3140XL-VF-2	FNMA PASS TH #FS5113 5.500		06/25/2024	PAID ON PRINCIPAL		412,217	412,217	412,410	412,373	0	(157)	0	(157)	0	412,217	0	0	0	10,015	07/25/2053	1.A
3140XM-FP-6	FNMA PASS TH #FS5573 6.000		06/25/2024	PAID ON PRINCIPAL		519,858	519,858	522,376	522,421	0	(2,564)	0	(2,564)	0	519,858	0	0	0	13,773	08/25/2053	1.A
3140XM-JY-3	FNMA PASS TH #FS5678 5.500		06/25/2024	PAID ON PRINCIPAL		609,788	609,788	613,885	613,845	0	(4,057)	0	(4,057)	0	609,788	0	0	0	14,132	12/25/2052	1.A
3140XM-PS-9	FNMA PASS TH #FS5832 6.000		06/25/2024	PAID ON PRINCIPAL		176,241	176,241	177,149	177,149	0	(909)	0	(909)	0	176,241	0	0	0	1,171	10/25/2053	1.A
3140XN-QX-5	FNMA PASS TH #FS6769 5.000		06/25/2024	PAID ON PRINCIPAL		647,102	647,102	629,813	629,813	0	17,290	0	17,290	0	647,102	0	0	0	7,980	01/25/2053	1.A
3140XP-FA-2	FNMA PASS TH #FS7360 5.500		06/25/2024	PAID ON PRINCIPAL		189,679	189,679	184,581	184,581	0	5,098	0	5,098	0	189,679	0	0	0	1,336	09/25/2053	1.A
31418E-HP-8	FNMA PASS TH #MA 4737 5.000		06/25/2024	PAID ON PRINCIPAL		361,318	361,318	359,624	359,634	0	1,685	0	1,685	0	361,318	0	0	0	7,616	08/25/2052	1.A
31418A-VF-2	FNMA PASS TH #MA1513 2.500		06/25/2024	PAID ON PRINCIPAL		9,208	9,208	9,162	9,180	0	28	0	28	0	9,208	0	0	0	96	07/25/2028	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		06/25/2024	PAID ON PRINCIPAL		12,829	12,829	12,813	12,846	0	(17)	0	(17)	0	12,829	0	0	0	221	10/25/2048	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		06/25/2024	PAID ON PRINCIPAL		49,494	49,494	48,996	48,306	0	1,188	0	1,188	0	49,494	0	0	0	634	06/25/2049	1.A
31418D-GF-3	FNMA PASS TH #MA3797 2.500		06/25/2024	PAID ON PRINCIPAL		127,820	127,820	128,664	129,115	0	(1,295)	0	(1,295)	0	127,820	0	0	0	1,349	10/25/2034	1.A
31418D-GU-0	FNMA PASS TH #MA3810 2.500		06/25/2024	PAID ON PRINCIPAL		62,237	62,237	62,578	62,964	0	(727)	0	(727)	0	62,237	0	0	0	628	10/25/2039	1.A
31418D-ZX-3	FNMA PASS TH #MA4357 3.000		06/25/2024	PAID ON PRINCIPAL		102,448	102,448	87,237	87,267	0	15,181	0	15,181	0	102,448	0	0	0	1,311	06/25/2051	1.A
31418D-3Z-3	FNMA PASS TH #MA4415 3.000		06/25/2024	PAID ON PRINCIPAL		406,978	406,978	343,896	343,809	0	63,169	0	63,169	0	406,978	0	0	0	5,144	09/25/2051	1.A
31418E-DD-9	FNMA PASS TH #MA4599 3.000		06/25/2024	PAID ON PRINCIPAL		138,945	138,945	117,365	117,365	0	21,580	0	21,580	0	138,945	0	0	0	347	05/25/2052	1.A
31418E-D8-0	FNMA PASS TH #MA4626 4.000		06/25/2024	PAID ON PRINCIPAL		338,643	338,643	317,478	317,478	0	21,165	0	21,165	0	338,643	0	0	0	3,466	06/25/2052	1.A
31418E-GK-0	FNMA PASS TH #MA4701 4.500		06/25/2024	PAID ON PRINCIPAL		686,081	686,081	665,318	665,701	0	20,380	0	20,380	0	686,081	0	0	0	13,061	08/25/2052	1.A
31418E-JF-8	FNMA PASS TH #MA4761 5.000		06/25/2024	PAID ON PRINCIPAL		368,358	368,358	362,660	362,724	0	5,634	0	5,634	0	368,358	0	0	0	7,734	09/25/2052	1.A
31418E-J6-8	FNMA PASS TH #MA4784 4.500		06/25/2024	PAID ON PRINCIPAL		215,728	215,728	211,043	211,173	0	4,555	0	4,555	0	215,728	0	0	0	4,102	10/25/2052	1.A
31418E-KV-1	FNMA PASS TH #MA4807 5.500		06/25/2024	PAID ON PRINCIPAL		424,419	424,419	423,291	423,276	0	1,142	0	1,142	0	424,419	0	0	0	9,953	11/25/2052	1.A
31418E-L5-7	FNMA PASS TH #MA4847 6.000		06/25/2024	PAID ON PRINCIPAL		613,124	613,124	614,848	614,800	0	(1,676)	0	(1,676)	0	613,124	0	0	0	15,557	11/25/2052	1.A
31418E-L8-1	FNMA PASS TH #MA4850 5.000		06/25/2024	PAID ON PRINCIPAL		731,741	731,741	730,769	730,738	0	1,002	0	1,002	0	731,741	0	0	0	15,676	11/25/2037	1.A
31418E-MS-6	FNMA PASS TH #MA4868 5.000		06/25/2024	PAID ON PRINCIPAL		417,421	417,421	411,290	411,378	0	6,043	0	6,043	0	417,421	0	0	0	8,951	01/25/2053	1.A
31418E-PD-6	FNMA PASS TH #MA4919 5.500		06/25/2024	PAID ON PRINCIPAL		548,837	548,837	555,226	555,042	0	(6,205)	0	(6,205)	0	548,837	0	0	0	12,862	02/25/2053	1.A
31418E-R8-5	FNMA PASS TH #MA5010 5.500		06/25/2024	PAID ON PRINCIPAL		381,136	381,136	376,878	376,878	0	4,258	0	4,258	0	381,136	0	0	0	5,274	05/25/2053	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
..31418E-R9-3	FNMA PASS TH #MA5011 6.000		06/25/2024	PAID ON PRINCIPAL		375,397	375,397	374,517	374,517	0	880	0	880	0	375,397	0	0	0	2,663	05/25/2053	1.A
..31418E-T6-7	FNMA PASS TH #MA5072 5.500		06/25/2024	PAID ON PRINCIPAL		602,557	602,557	595,967	595,967	0	6,590	0	6,590	0	602,557	0	0	0	8,425	07/25/2053	1.A
..313921-DF-2	FNR 2001-55 PC CMO 6.500		06/25/2024	PAID ON PRINCIPAL		2,567	2,567	2,591	2,582	0	(16)	0	(16)	0	2,567	0	0	0	70	10/25/2031	1.A
..3136A8-SU-5	FNR 2012-102 BC CMO 1.750		06/25/2024	PAID ON PRINCIPAL		85,932	85,932	84,187	85,048	0	884	0	884	0	85,932	0	0	0	620	09/25/2027	1.A
..3136AG-XN-7	FNR 2013-102 DG CMO 3.000		06/25/2024	PAID ON PRINCIPAL		87,156	87,156	87,020	86,989	0	167	0	167	0	87,156	0	0	0	1,090	05/25/2032	1.A
..3136AG-QV-7	FNR 2013-109 BA CMO 3.000		06/25/2024	PAID ON PRINCIPAL		72,299	72,299	71,751	72,011	0	288	0	288	0	72,299	0	0	0	903	10/25/2032	1.A
..3136AD-R2-7	FNR 2013-41 DA CMO 1.750		06/25/2024	PAID ON PRINCIPAL		25,533	25,533	24,512	24,450	0	1,083	0	1,083	0	25,533	0	0	0	185	02/25/2043	1.A
..3136AM-UK-3	FNR 2015-8 AP CMO 2.000		06/25/2024	PAID ON PRINCIPAL		131,363	131,363	130,926	130,851	0	511	0	511	0	131,363	0	0	0	1,092	03/25/2045	1.A
..3136AR-C2-2	FNR 2016-19 CD CMO 2.500		06/25/2024	PAID ON PRINCIPAL		198,921	198,921	199,076	198,988	0	(67)	0	(67)	0	198,921	0	0	0	2,063	04/25/2046	1.A
..3136B7-DH-1	FNR 2019-64 A CMO 2.500		06/25/2024	PAID ON PRINCIPAL		63,561	63,561	64,053	64,249	0	(688)	0	(688)	0	63,561	0	0	0	652	08/25/2051	1.A
..3136B7-VD-0	FNR 2019-74 C CMO 2.500		06/25/2024	PAID ON PRINCIPAL		85,274	85,274	84,262	83,778	0	1,497	0	1,497	0	85,274	0	0	0	878	12/25/2049	1.A
..3136BR-Q2-6	FNR 2024-22 G CMO 5.500		06/25/2024	PAID ON PRINCIPAL		425,923	425,923	419,268	419,268	0	6,655	0	6,655	0	425,923	0	0	0	1,952	08/25/2051	1.A
..313920-XY-1	FNW 2001-W2 AF5 6.521		06/25/2024	PAID ON PRINCIPAL		3,009	3,009	3,009	2,784	0	225	0	225	0	3,009	0	0	0	88	11/25/2031	1.B FE
..31392C-MJ-0	FNW 2002-W1 1A4 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		29,740	29,740	28,668	28,792	0	948	0	948	0	29,740	0	0	0	539	02/25/2042	1.A
..3133TL-4S-4	FSPC T-17 A5 7.160		06/25/2024	PAID ON PRINCIPAL		11,279	11,279	11,277	11,266	0	13	0	13	0	11,279	0	0	0	318	07/25/2029	1.B FE
..31392M-EJ-7	FSPC T-41 1A4 CMO 6.500		05/25/2024	PAID ON PRINCIPAL		15,809	15,809	15,714	15,722	0	88	0	88	0	15,809	0	0	0	368	06/25/2032	1.A
..31392M-GY-2	FSPC T-42 A4 CMO 6.500		06/25/2024	PAID ON PRINCIPAL		10,503	10,503	10,489	10,458	0	45	0	45	0	10,503	0	0	0	282	02/25/2042	1.A
..31393N-TB-5	FSPC T-55 1A1 CMO 6.500		06/25/2024	PAID ON PRINCIPAL		4,271	4,271	4,521	4,258	0	13	0	13	0	4,271	0	0	0	119	03/25/2043	1.A
..3137G1-BC-0	FWLS 2016-SC02 1A CMO 3.000		06/25/2024	PAID ON PRINCIPAL		7,137	7,137	7,100	7,077	0	61	0	61	0	7,137	0	0	0	89	10/25/2046	1.A
..3137G1-BD-8	FWLS 2016-SC02 2A CMO 3.500		06/25/2024	PAID ON PRINCIPAL		2,282	2,282	2,323	2,393	0	(111)	0	(111)	0	2,282	0	0	0	33	10/25/2046	1.A
..3137G1-BS-5	FWLS 2017-SC02 1A CMO 3.000		06/25/2024	PAID ON PRINCIPAL		24,235	24,235	23,978	23,843	0	392	0	392	0	24,235	0	0	0	322	05/25/2047	1.A
..3137G1-BV-8	FWLS 2017-SC02 2A CMO 3.500		06/25/2024	PAID ON PRINCIPAL		2,050	2,050	2,081	2,110	0	(60)	0	(60)	0	2,050	0	0	0	28	05/25/2047	1.A
..35563P-BX-6	SCRT 2017-3 HT CMO 3.250		06/25/2024	PAID ON PRINCIPAL		40,294	40,294	40,165	40,628	0	(334)	0	(334)	0	40,294	0	0	0	539	07/25/2056	1.A
..35563P-GB-9	SCRT 2018-3 HA CMO 3.000		06/25/2024	PAID ON PRINCIPAL		82,087	82,087	79,823	79,870	0	2,217	0	2,217	0	82,087	0	0	0	978	08/25/2057	1.A
..35563P-E2-1	SCRT 2022-2 MT CMO 3.000		06/25/2024	PAID ON PRINCIPAL		157,796	157,796	142,705	143,065	0	14,731	0	14,731	0	157,796	0	0	0	1,998	04/25/2062	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						104,817,111	108,224,966	111,105,006	108,529,007	0	1,180,282	0	1,180,282	0	109,709,290	0	(4,892,179)	(4,892,179)	2,108,483	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
..00104U-AC-2	AEPTC 2012-1 A3 2.845		06/01/2024	REDEEMED		104,377	104,377	104,377	104,376	0	2	0	2	0	104,377	0	0	0	1,485	03/01/2026	1.A FE
..032095-AG-6	AMPHENOL CORP 3.200		04/01/2024	MATURED		1,000,000	1,000,000	998,880	999,892	0	108	0	108	0	1,000,000	0	0	0	16,000	04/01/2024	1.G FE
..037833-AS-9	APPLE INC 3.450		05/06/2024	MATURED		3,500,000	3,500,000	3,529,231	3,501,042	0	(1,042)	0	(1,042)	0	3,500,000	0	0	0	60,375	05/06/2024	1.B FE
..040555-CQ-5	ARIZONA PUBLIC SERVICE 3.350		06/15/2024	MATURED		2,000,000	2,000,000	1,998,160	1,999,856	0	144	0	144	0	2,000,000	0	0	0	33,500	06/15/2024	2.A FE
..06051G-FF-1	BANK OF AMERICA CORP 4.000		04/01/2024	MATURED		1,000,000	1,000,000	996,250	999,786	0	214	0	214	0	1,000,000	0	0	0	20,000	04/01/2024	1.G FE
..06406H-CV-9	BANK OF NEW YORK MELLO 3.400		05/15/2024	MATURED		2,000,000	2,000,000	1,998,980	1,999,847	0	153	0	153	0	2,000,000	0	0	0	34,000	05/15/2024	1.F FE
..12189L-AR-2	BURLINGTON NORTHERN SA 3.750		04/01/2024	MATURED		1,000,000	1,000,000	996,730	999,815	0	185	0	185	0	1,000,000	0	0	0	18,750	04/01/2024	1.D FE
..14448C-BB-9	CARRIER GLOBAL CORP 5.800		06/13/2024	MAKE WHOLE CALL		5,043,043	5,000,000	4,998,300	4,998,102	0	514	0	514	0	4,998,616	0	1,384	1,384	198,515	11/30/2025	2.B FE
..149123-CC-3	CATERPILLAR INC 3.400		05/15/2024	MATURED		1,000,000	1,000,000	999,830	999,938	0	62	0	62	0	1,000,000	0	0	0	17,000	05/15/2024	1.F FE
..15089Q-AJ-3	CELANESE US HOLDINGS 3.500		05/08/2024	MATURED		4,000,000	4,000,000	3,995,800	3,999,426	0	574	0	574	0	4,000,000	0	0	0	70,000	05/08/2024	2.C FE
..03073E-AL-9	CENCORA INC 3.400		05/15/2024	MATURED		2,000,000	2,000,000	1,994,300	1,999,640	0	360	0	360	0	2,000,000	0	0	0	34,000	05/15/2024	2.A FE
..125523-BX-7	CIGNA CORP 3.500		06/15/2024	MATURED		2,000,000	2,000,000	2,075,340	2,003,783	0	(3,783)	0	(3,783)	0	2,000,000	0	0	0	35,000	06/15/2024	2.A FE
..172967-HT-1	CITIGROUP INC 3.750		06/16/2024	MATURED		2,000,000	2,000,000	1,997,520	1,999,812	0	188	0	188	0	2,000,000	0	0	0	37,500	06/16/2024	1.G FE
..205887-CA-8	CONAGRA BRANDS INC 4.300		05/01/2024	MATURED		4,000,000	4,000,000	4,002,280	3,999,767	0	233	0	233	0	4,000,000	0	0	0	86,000	05/01/2024	2.C FE
..212015-AN-1	CONTINENTAL RESOURCES 3.800		06/01/2024	MATURED		2,000,000	2,000,000	1,999,220	1,999,814	0	186	0	186	0	2,000,000	0	0	0	38,000	06/01/2024	2.C FE
..12665V-AA-0	CVS LEASE PASS THRU CE 4.163		06/10/2024	REDEEMED		20,807	20,807	20,807	20,807	0	0	0	0	0	20,807	0	0	0	361	08/11/2036	2.B FE
..126650-AW-0	CVS LEASE PASS THRU CE 5.298		06/10/2024	REDEEMED		55,683	55,683	56,292	55,846	0	(163)	0	(163)	0	55,683	0	0	0	1,230	01/11/2027	2.B
..126659-AA-9	CVS LEASE PASS THRU CE 8.353		06/10/2024	REDEEMED		61,210	61,210	63,240	62,340	0	(1,130)	0	(1,130)	0	61,210	0	0	0	2,132	07/10/2031	2.B FE
..292480-AH-3	ENERGY TRANSFER LP 3.900		05/15/2024	MATURED		1,000,000	1,000,000	998,870	999,877	0	123	0	123	0	1,000,000	0	0	0	19,500	05/15/2024	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..29364D-AS-9	ENTERGY ARKANSAS 3.700		06/01/2024	MATURED		9,938,000	9,938,000	10,262,534	9,949,737	0	(11,737)	0	(11,737)	0	9,938,000	0	0	0	183,853	06/01/2024	1.F FE
..341081-FK-8	FLORIDA POWER & LIGHT 3.250		06/01/2024	MATURED		2,765,000	2,765,000	2,766,107	2,764,797	0	203	0	203	0	2,765,000	0	0	0	44,931	06/01/2024	1.D FE
..36962G-7K-4	GENERAL ELECTRIC COMPA 3.450		05/15/2024	MATURED		1,573,000	1,573,000	1,664,789	1,574,432	0	(1,432)	0	(1,432)	0	1,573,000	0	0	0	27,134	05/15/2024	2.A FE
..36162J-AC-0	GEO GROUP INC 10.500		04/29/2024	REDEEMED		630,360	618,000	565,500	574,454	0	2,226	0	2,226	0	576,680	0	53,680	53,680	53,895	06/30/2028	4.C FE
..36162J-AD-8	GEO GROUP INC (144A) 9.500		04/29/2024	REDEEMED		3,570,000	3,500,000	2,800,000	2,901,960	0	26,703	0	26,703	0	2,928,663	0	641,337	641,337	276,160	12/31/2028	4.C FE
..44107T-AX-4	HOST HOTELS & RESORTS 3.875		04/01/2024	MATURED		2,000,000	2,000,000	1,998,610	1,999,810	0	190	0	190	0	2,000,000	0	0	0	29,278	04/01/2024	2.C FE
..465685-AJ-4	ITC HOLDINGS CORP 3.650		06/15/2024	MATURED		2,000,000	2,000,000	1,996,470	1,999,758	0	242	0	242	0	2,000,000	0	0	0	36,500	06/15/2024	2.B FE
..46849L-TK-7	JACKSON NATIONAL LIFE 2.650		06/21/2024	MATURED		5,000,000	5,000,000	4,990,250	4,998,975	0	1,025	0	1,025	0	5,000,000	0	0	0	66,250	06/21/2024	1.F FE
..476556-DB-8	JERSEY CENTRAL POWER & 4.700		04/01/2024	MATURED		2,493,000	2,493,000	2,546,574	2,493,215	0	(215)	0	(215)	0	2,493,000	0	0	0	58,586	04/01/2024	2.A FE
..24422E-SP-5	JOHN DEERE CAPITAL COR 3.350		06/12/2024	MATURED		1,000,000	1,000,000	999,240	999,934	0	66	0	66	0	1,000,000	0	0	0	16,750	06/12/2024	1.F FE
..46625H-JX-9	JPMORGAN CHASE & CO 3.625		05/13/2024	MATURED		1,000,000	1,000,000	995,100	999,722	0	278	0	278	0	1,000,000	0	0	0	18,125	05/13/2024	1.F FE
..502431-AK-5	L3HARRIS TECH INC 3.950		05/28/2024	MATURED		342,000	342,000	357,780	342,569	0	(569)	0	(569)	0	342,000	0	0	0	6,755	05/28/2024	2.B FE
..538034-AV-1	LIVE NATION ENTERTAINM 6.500		05/14/2024	TRUIST SECURITIES		2,015,000	2,000,000	1,972,500	1,977,202	0	2,467	0	2,467	0	1,979,669	0	35,331	35,331	65,361	05/15/2027	3.C FE
..57629W-BV-1	MASSMUTUAL GLOBAL FUND 3.600		04/09/2024	MATURED		1,200,000	1,200,000	1,201,030	1,199,953	0	47	0	47	0	1,200,000	0	0	0	21,600	04/09/2024	1.B FE
..57636Q-AB-0	MASTERCARD INC 3.375		04/01/2024	MATURED		5,548,000	5,548,000	5,613,346	5,549,651	0	(1,651)	0	(1,651)	0	5,548,000	0	0	0	93,623	04/01/2024	1.D FE
..58013M-ES-9	MCDONALDS CORP 3.250		06/10/2024	MATURED		1,000,000	1,000,000	997,200	999,829	0	171	0	171	0	1,000,000	0	0	0	16,250	06/10/2024	2.A FE
..59156R-BH-0	METLIFE INC 3.600		04/10/2024	MATURED		2,000,000	2,000,000	2,001,090	1,999,877	0	123	0	123	0	2,000,000	0	0	0	36,000	04/10/2024	1.G FE
..610202-BN-2	MONONGAHELA POWER (144 4.100		04/15/2024	MATURED		1,000,000	1,000,000	998,860	999,861	0	139	0	139	0	1,000,000	0	0	0	20,500	04/15/2024	1.G FE
..61746B-DQ-6	MORGAN STANLEY 3.875		04/29/2024	MATURED		2,000,000	2,000,000	2,051,620	2,002,402	0	(2,402)	0	(2,402)	0	2,000,000	0	0	0	38,750	04/29/2024	1.G FE
..64952W-DG-5	NEW YORK LIFE GLOBAL F 2.875		04/10/2024	MATURED		5,000,000	5,000,000	4,996,550	4,999,540	0	460	0	460	0	5,000,000	0	0	0	71,875	04/10/2024	1.A FE
..665789-AY-9	NORTHERN STATES POWER 3.300		06/15/2024	MATURED		3,000,000	3,000,000	2,993,010	2,999,579	0	421	0	421	0	3,000,000	0	0	0	49,500	06/15/2024	1.E FE
..66989H-AG-3	NOVARTIS CAPITAL 3.400	C	05/06/2024	MATURED		4,000,000	4,000,000	3,971,480	3,998,613	0	1,387	0	1,387	0	4,000,000	0	0	0	68,000	05/06/2024	1.D FE
..68233J-BM-5	ONCOR ELECTRIC DELIVER 2.750		06/01/2024	MATURED		5,000,000	5,000,000	4,998,800	4,999,767	0	233	0	233	0	5,000,000	0	0	0	68,750	06/01/2024	1.F FE
..69371J-AB-0	PACCAR FINANCIAL LTD .985		05/14/2024	MATURED		2,718,000	2,718,000	2,565,683	2,683,229	0	34,771	0	34,771	0	2,718,000	0	0	0	13,386	05/14/2024	1.D FE
..695114-CR-7	PACIFICORP 3.600		04/01/2024	MATURED		2,000,000	2,000,000	2,013,070	1,999,995	0	5	0	5	0	2,000,000	0	0	0	36,000	04/01/2024	1.F FE
..717081-DM-2	PFIZER INC 3.400		05/15/2024	MATURED		1,000,000	1,000,000	1,016,410	1,000,673	0	(673)	0	(673)	0	1,000,000	0	0	0	17,000	05/15/2024	1.F FE
..74368C-AP-9	PROTECTIVE LIFE GLOBAL 3.104	C	04/15/2024	MATURED		2,000,000	2,000,000	2,001,280	1,999,964	0	36	0	36	0	2,000,000	0	0	0	31,040	04/15/2024	1.D FE
..747525-AT-0	QUALCOMM INC 2.900		05/20/2024	MATURED		3,000,000	3,000,000	2,991,120	2,999,166	0	834	0	834	0	3,000,000	0	0	0	43,500	05/20/2024	1.F FE
..74834L-AV-2	QUEST DIAGNOSTICS 4.250		04/01/2024	MATURED		2,000,000	2,000,000	1,991,080	1,999,502	0	498	0	498	0	2,000,000	0	0	0	42,500	04/01/2024	2.B FE
..75884R-AT-0	REGENCY CENTERS LP 3.750		06/15/2024	MATURED		1,215,000	1,215,000	1,186,253	1,212,382	0	2,618	0	2,618	0	1,215,000	0	0	0	22,781	06/15/2024	2.A FE
..78433L-AA-4	SCE RECOVERY FUNDING L .861		05/15/2024	REDEEMED		145,978	145,978	145,977	145,978	0	0	0	0	0	145,978	0	0	0	628	11/15/2033	1.A FE
..806851-AJ-0	SCHLUMBERGER HOLDINGS 3.750		05/01/2024	MATURED		5,000,000	5,000,000	4,989,600	4,998,869	0	1,131	0	1,131	0	5,000,000	0	0	0	93,750	05/01/2024	2.A FE
..83001A-AC-6	SIX FLAGS ENTERTAINMEN 5.500		06/21/2024	CITIGROUP GLOBAL MARKETS		1,977,500	2,000,000	2,000,000	1,956,760	43,240	0	0	43,240	0	2,000,000	0	(22,500)	(22,500)	76,083	04/15/2027	4.C FE
..845743-BP-7	SOUTHWESTERN PUBLIC SE 3.300		06/15/2024	MATURED		3,000,000	3,000,000	3,002,660	2,999,789	0	211	0	211	0	3,000,000	0	0	0	49,500	06/15/2024	1.G FE
..84762L-AV-7	SPECTRUM BRANDS (144A) 5.000		06/04/2024	TENDERED 100.00		2,250,000	2,250,000	2,270,000	2,149,268	110,893	(1,174)	0	109,719	0	2,258,987	0	(8,987)	(8,987)	80,312	10/01/2029	4.B FE
..85208N-AD-2	SPRINT SPECTRUM / SPEC 4.738		06/20/2024	REDEEMED		187,500	187,500	187,500	187,499	0	1	0	1	0	187,500	0	0	0	4,442	09/20/2029	1.F FE
..85208N-AE-0	SPRINT SPECTRUM / SPEC 5.152		06/20/2024	REDEEMED		627,200	627,200	620,928	622,018	0	5,182	0	5,182	0	627,200	0	0	0	16,157	09/20/2029	1.F FE
..863667-AF-8	STRYKER CORP 3.375		05/15/2024	MATURED		2,000,000	2,000,000	1,996,370	1,999,631	0	369	0	369	0	2,000,000	0	0	0	33,750	05/15/2024	2.A FE
..879369-AF-3	TELEFLEX INC 4.625		05/16/2024	WELLS FARGO SECURITIES		2,119,425	2,202,000	2,170,340	2,142,612	44,871	1,418	0	46,289	0	2,188,901	0	(69,476)	(69,476)	52,336	11/15/2027	3.B FE
..887389-AJ-3	TIMKEN CO 3.875		06/24/2024	REDEEMED		2,000,000	2,000,000	1,998,820	1,999,592	0	70	0	70	0	1,999,662	0	338	338	63,076	09/01/2024	2.B FE
..896522-AH-2	TRINITY INDUSTRIES 4.550		06/25/2024	MAKE WHOLE CALL 100.00		4,000,000	4,000,000	3,995,520	3,944,680	54,655	7	0	54,662	0	3,999,342	0	658	658	133,467	10/01/2024	3.B FE
..904764-AX-5	UNILEVER CAPITAL 2.600	C	05/05/2024	MATURED		2,000,000	2,000,000	2,059,900	2,002,446	0	(2,446)	0	(2,446)	0	2,000,000	0	0	0	26,000	05/05/2024	1.E FE
..906548-CK-6	UNION ELECTRIC CO 3.500		04/15/2024	MATURED		2,000,000	2,000,000	1,999,560	1,999,838	0	162	0	162	0	2,000,000	0	0	0	35,000	04/15/2024	1.F FE
..907825-AA-1	UNION PACIFIC PASS THR 3.227		05/14/2024	REDEEMED		240,799	240,799	240,799	240,796	0	4	0	4	0	240,799	0	0	0	3,885	05/14/2026	1.D FE
..05577@-AN-0	UNION PACIFIC RAILROAD 4.830		04/15/2024	REDEEMED		97,727	97,727	97,727	97,721	0	6	0	6	0	97,727	0	0	0	2,360	10/15/2024	1.D

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 (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
92047W-AD-3	VALVOLINE INC (144A)	4.250		04/16/2024	TENDERED 100.00		2,250,000	2,250,000	2,247,500	2,234,138	14,122	180	0	14,302	0	2,248,439	0	1,561	1,561	48,078	02/15/2030	4.A FE
931142-DP-5	WALMART INC	3.300		04/22/2024	MATURED		2,500,000	2,500,000	2,528,048	2,500,057	0	(57)	0	(57)	0	2,500,000	0	0	0	41,250	04/22/2024	1.C FE
94106L-AZ-2	WASTE MANAGEMENT INC	3.500		05/15/2024	MATURED		3,000,000	3,000,000	3,011,010	2,999,912	0	88	0	88	0	3,000,000	0	0	0	52,500	05/15/2024	1.G FE
064151-WY-5	BANK OF NOVA SCOTIA	2.290		06/28/2024	MATURED		6,000,000	6,000,000	5,848,600	5,987,919	0	12,081	0	12,081	0	6,000,000	0	0	0	68,700	06/28/2024	1.C FE
136385-AT-8	CANADIAN NATURAL RESOU	3.800	A	04/15/2024	MATURED		2,000,000	2,000,000	2,019,750	2,000,029	0	(29)	0	(29)	0	2,000,000	0	0	0	38,000	04/15/2024	2.A FE
29250N-AH-8	ENBRIDGE INC	3.500	A	06/10/2024	MATURED		1,003,000	1,003,000	1,034,203	1,004,358	0	(1,358)	0	(1,358)	0	1,003,000	0	0	0	17,553	06/10/2024	2.B FE
29410Z-AT-2	EPCOR UTILITIES	.982		06/28/2024	MATURED		4,000,000	4,000,000	3,998,440	3,999,735	0	265	0	265	0	4,000,000	0	0	0	19,640	06/28/2024	1.G FE
361680-AJ-3	GFL ENVIRONMENTAL INC	4.250	A	06/17/2024	REDEEMED		100,000	100,000	100,000	98,584	1,416	0	0	1,416	0	100,000	0	0	0	2,314	06/01/2025	3.C FE
559222-AQ-7	MAGNA INTERNATIONAL IN	3.625	A	06/15/2024	MATURED		5,000,000	5,000,000	5,000,830	4,999,759	0	241	0	241	0	5,000,000	0	0	0	90,625	06/15/2024	1.G FE
66977W-AQ-2	NOVA CHEMICALS (144A)	4.875	A	06/01/2024	MATURED		1,057,000	1,057,000	996,223	1,048,766	2,304	5,930	0	8,234	0	1,057,000	0	0	0	25,764	06/01/2024	3.C FE
66977W-AR-0	NOVA CHEMICALS (144A)	5.250	A	05/07/2024	TD SECURITIES		1,905,000	2,000,000	2,017,500	1,877,460	129,244	(671)	0	128,573	0	2,006,033	0	(101,033)	(101,033)	46,083	06/01/2027	3.C FE
92660F-AG-9	VIDEOTRON LTD (144A)	5.375	A	06/15/2024	MATURED		6,435,000	6,435,000	6,538,556	6,407,072	31,081	(3,153)	0	27,928	0	6,435,000	0	0	0	172,941	06/15/2024	3.B FE
03969A-AQ-3	ARDAGH PACKAGING (144A	5.250	D	06/13/2024	REDEEMED		700,000	700,000	700,000	681,338	18,662	0	0	18,662	0	700,000	0	0	0	22,765	04/30/2025	4.A FE
06739F-HV-6	BARCLAYS BANK PLC	3.750	D	05/15/2024	MATURED		2,000,000	2,000,000	1,999,340	1,999,839	0	161	0	161	0	2,000,000	0	0	0	37,500	05/15/2024	1.E FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN	3.800	D	06/30/2024	REDEEMED		199,542	199,542	199,542	202,628	0	(3,086)	0	(3,086)	0	199,542	0	0	0	3,791	09/30/2045	1.D PL
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN	3.800	D	03/31/2024	REDEEMED		0	0	0	0	0	0	0	0	0	0	0	0	0	2,493	09/30/2045	1.D PL
2027A0-KB-4	COMMONWEALTH BANK OF A	3.350	D	06/04/2024	MATURED		2,000,000	2,000,000	1,998,820	1,999,822	0	178	0	178	0	2,000,000	0	0	0	33,500	06/04/2024	1.D FE
404280-AW-9	HSBC HOLDINGS PLC	4.300	D	05/17/2024	TENDERED 98.74		1,974,860	2,000,000	1,997,100	1,999,149	0	123	0	123	0	1,999,272	0	(24,412)	(24,412)	59,483	03/08/2026	1.G FE
494386-AB-1	KIMBERLY-CLARK DE MEXI	3.800	D	04/08/2024	MATURED		3,000,000	3,000,000	3,047,550	3,001,309	0	(1,309)	0	(1,309)	0	3,000,000	0	0	0	57,000	04/08/2024	1.G FE
89153V-AL-3	TOTAL CAPITAL INTERNAT	3.750	D	04/10/2024	MATURED		2,936,000	2,936,000	3,041,823	2,940,895	0	(4,895)	0	(4,895)	0	2,936,000	0	0	0	55,050	04/10/2024	1.E FE
00842B-AC-1	ABMT 2015-5 A3 CMO (14	3.500		06/25/2024	PAID ON PRINCIPAL		2,305	2,305	2,326	2,303	0	1	0	1	0	2,305	0	0	0	34	07/25/2045	1.A
00842D-AC-7	ABMT 2015-6 A3 CMO (14	3.500		06/25/2024	PAID ON PRINCIPAL		44,105	44,105	44,339	44,079	0	26	0	26	0	44,105	0	0	0	642	09/25/2045	1.A
00842C-AC-9	ABMT 2015-7 A3 CMO (14	3.500		06/25/2024	PAID ON PRINCIPAL		14,843	14,843	14,617	14,511	0	333	0	333	0	14,843	0	0	0	216	10/25/2045	1.A
00842E-AC-5	ABMT 2016-2 A3 CMO (14	3.500		06/25/2024	PAID ON PRINCIPAL		10,444	10,444	10,568	10,449	0	(5)	0	(5)	0	10,444	0	0	0	143	03/25/2046	1.A
05949C-HU-3	BOAMS 2005-I 2A5 CMO	4.685		06/25/2024	PAID ON PRINCIPAL		4,223	4,223	2,850	1,871	0	2,352	0	2,352	0	4,223	0	0	0	83	10/25/2035	1.D FM
05949C-HU-3	BOAMS 2005-I 2A5 CMO	4.685		06/25/2024	WRITTEN OFF		0	4	3	2	0	0	0	0	0	2	0	(2)	(2)	0	10/25/2035	1.D FM
12498N-AB-9	CBASS 2006-CB2 AF2	6.001		06/25/2024	PAID ON PRINCIPAL		18,764	18,764	10,475	3,679	0	15,086	0	15,086	0	18,764	0	0	0	271	12/25/2036	1.A FM
12564E-AA-0	CIM 2021-J2 A1 CMO (14	2.500		06/25/2024	PAID ON PRINCIPAL		272,824	272,824	278,099	278,271	0	(5,446)	0	(5,446)	0	272,824	0	0	0	3,076	04/25/2051	1.A
17323E-AD-5	CMLTI 2014-J2 A1 CMO (	3.500		06/25/2024	PAID ON PRINCIPAL		2,732	2,732	2,756	2,726	0	6	0	6	0	2,732	0	0	0	40	11/25/2044	1.A
172973-W5-4	CMSI 2005-4 1A6 CMO	5.500		06/25/2024	PAID ON PRINCIPAL		16,727	16,727	12,420	13,661	0	3,066	0	3,066	0	16,727	0	0	0	388	07/25/2035	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO	5.730		06/28/2024	PAID ON PRINCIPAL		2,061	2,061	1,966	2,017	0	44	0	44	0	2,061	0	0	0	47	12/28/2033	1.A FM
12647P-AJ-7	CSMC 2013-7 A10 CMO	3.500		06/25/2024	PAID ON PRINCIPAL		14,155	14,155	13,667	13,498	0	657	0	657	0	14,155	0	0	0	207	08/25/2043	1.A
12652C-AA-7	CSMC 2017-HL2 A1 CMO	3.500		06/25/2024	PAID ON PRINCIPAL		16,009	16,009	16,183	16,138	0	(129)	0	(129)	0	16,009	0	0	0	242	10/25/2047	1.A
126694-AA-6	CWHL 2005-19 1A1 CMO	5.500		06/25/2024	PAID ON PRINCIPAL		220	220	191	8	0	212	0	212	0	220	0	0	0	5	08/25/2035	1.D FM
126694-AA-6	CWHL 2005-19 1A1 CMO	5.500		06/25/2024	WRITTEN OFF		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		06/25/2024	PAID ON PRINCIPAL		1,693	1,693	1,515	209	0	1,484	0	1,484	0	1,693	0	0	0	40	11/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		05/25/2024	RECOVERY OF PAR WRITE-OFF		0	(35)	(31)	(4)	0	0	0	0	0	(4)	0	4	4	0	11/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		06/25/2024	WRITTEN OFF		0	1,978	1,770	244	0	(21)	0	(21)	0	223	0	(223)	(223)	53	11/25/2035	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO (14	2.500		06/25/2024	PAID ON PRINCIPAL		15,873	15,873	14,378	14,312	0	1,561	0	1,561	0	15,873	0	0	0	165	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 CMO (14	3.500		06/25/2024	PAID ON PRINCIPAL		22,447	22,447	22,195	21,973	0	475	0	475	0	22,447	0	0	0	345	02/25/2048	1.A
33850B-AC-1	FSMT 2017-1 1A3 CMO (1	3.500		06/25/2024	PAID ON PRINCIPAL		15,426	15,426	15,652	15,585	0	(160)	0	(160)	0	15,426	0	0	0	227	03/25/2047	1.A
33853G-AB-9	FSMT 2021-12 A2 CMO (1	2.500		06/25/2024	PAID ON PRINCIPAL		192,323	192,323	192,564	192,535	0	(212)	0	(212)	0	192,323	0	0	0	2,031	11/25/2051	1.A
33852F-AE-6	FSMT 2021-4 A5 CMO (14	2.500		06/25/2024	PAID ON PRINCIPAL		100,569	100,569	91,581	91,957	0	8,611	0	8,611	0	100,569	0	0	0	1,097	06/25/2051	1.A
3622EB-AC-2	GSAA 2007-4 A3A CMO	6.060		06/25/2024	PAID ON PRINCIPAL		5,150	5,150	2,118	341	0	4,808	0	4,808	0	5,150	0	0	0	25	03/25/2037	1.D FM
36267J-AF-7	GSMBS 2022-PJ6 A4 CMO	3.000		06/25/2024	PAID ON PRINCIPAL		329,545	329,545	273,368	273,657	0	55,888	0	55,888	0	329,545	0	0	0	4,199	01/25/2053	1.A FE
36242D-UQ-4	GSR 2005-AR1 4A1 CMO	3.667		06/25/2024	PAID ON PRINCIPAL		1,684	1,684	1,523	1,538	0	147	0	147	0	1,684	0	0	0	26	01/25/2035	1.A FM
46630G-AD-7	JPMMT 2007-A1 2A2 CMO	5.543		06/25/2024	PAID ON PRINCIPAL		2,989	2,989	2,637	2,501	0	488	0	488	0	2,989	0	0	0	69	07/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46641C-AU-5	JPMMT 2014-1 2A1 CMO (3.500		06/25/2024	PAID ON PRINCIPAL		14,637	14,637	14,425	14,314	0	323	0	323	0	14,637	0	0	0	214	01/25/2044	1.A
..46643K-AC-5	JPMMT 2014-5 A2 CMO (1 2.500		06/25/2024	PAID ON PRINCIPAL		39,333	39,333	39,555	39,257	0	77	0	77	0	39,333	0	0	0	419	10/25/2029	1.A
..46654K-AC-1	JPMMT 2021-11 A3 CMO (2.500		06/25/2024	PAID ON PRINCIPAL		353,095	353,095	358,778	358,767	0	(5,672)	0	(5,672)	0	353,095	0	0	0	3,683	01/25/2052	1.A
..46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		06/25/2024	PAID ON PRINCIPAL		268,702	268,702	267,317	267,314	0	1,388	0	1,388	0	268,702	0	0	0	2,817	05/25/2052	1.A
..46653P-AC-1	JPMMT 2021-6 A3 CMO (1 2.500		06/25/2024	PAID ON PRINCIPAL		203,460	203,460	162,418	163,404	0	40,055	0	40,055	0	203,460	0	0	0	2,219	10/25/2051	1.A
..46653P-AF-4	JPMMT 2021-6 A4 CMO (1 2.500		06/25/2024	PAID ON PRINCIPAL		208,056	208,056	182,699	183,826	0	24,230	0	24,230	0	208,056	0	0	0	2,269	10/25/2051	1.A
..46654U-AB-1	JPMMT 2022-3 A2 CMO (1 3.000		06/25/2024	PAID ON PRINCIPAL		172,242	172,242	144,898	144,898	0	27,343	0	27,343	0	172,242	0	0	0	1,635	08/25/2052	1.A FE
..46654U-AD-7	JPMMT 2022-3 A4 CMO (1 3.000		06/25/2024	PAID ON PRINCIPAL		401,896	401,896	393,984	394,784	0	7,112	0	7,112	0	401,896	0	0	0	4,820	08/25/2052	1.A
..46655G-AC-9	JPMMT 2022-4 A2A CMO (3.000		06/25/2024	PAID ON PRINCIPAL		35,524	35,524	29,274	29,274	0	6,250	0	6,250	0	35,524	0	0	0	89	10/25/2052	1.A FE
..46655K-AD-8	JPMMT 2022-6 A3 CMO (1 3.000		06/25/2024	PAID ON PRINCIPAL		152,180	152,180	129,020	129,515	0	22,666	0	22,666	0	152,180	0	0	0	1,829	11/25/2052	1.A
..46655V-AE-2	JPMMT 2022-8 A4A CMO (4.000		06/25/2024	PAID ON PRINCIPAL		250,359	250,359	245,938	246,046	0	4,313	0	4,313	0	250,359	0	0	0	4,185	01/25/2053	1.A
..465986-AK-3	JPMMT 2023-10 A6 CMO (6.000		06/25/2024	PAID ON PRINCIPAL		430,980	430,980	424,988	425,010	0	5,970	0	5,970	0	430,980	0	0	0	10,386	05/25/2054	1.A FE
..46656R-AH-3	JPMMT 2023-3 A3A CMO (5.000		06/25/2024	PAID ON PRINCIPAL		516,223	516,223	500,091	500,383	0	15,840	0	15,840	0	516,223	0	0	0	9,867	10/25/2053	1.A
..576434-EM-2	MALT 2003-4 4A1 CMO 5.500		05/25/2024	PAID ON PRINCIPAL		381	381	382	380	0	1	0	1	0	381	0	0	0	8	04/25/2033	1.D FM
..57643M-LE-2	MASTR 2005-2 1A5 CMO 5.250		06/25/2024	PAID ON PRINCIPAL		9,745	9,745	9,453	4,295	0	5,449	0	5,449	0	9,745	0	0	0	227	11/25/2035	1.A FM
..61772N-AQ-0	MSRM 2021-5 A4 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		422,252	422,252	372,901	374,805	0	47,446	0	47,446	0	422,252	0	0	0	4,373	08/25/2051	1.A
..61775Q-AC-1	MSRM 2023-3 A2 CMO (14 6.000		06/25/2024	PAID ON PRINCIPAL		377,538	377,538	361,493	361,510	0	16,028	0	16,028	0	377,538	0	0	0	9,705	09/25/2053	1.A
..61775W-AG-9	MSRM 2023-4 A4 CMO (14 6.000		06/25/2024	PAID ON PRINCIPAL		466,865	466,865	460,578	460,535	0	6,330	0	6,330	0	466,865	0	0	0	10,351	11/25/2053	1.A FE
..61775Y-AE-0	MSRM 2024-1 A3 6.000		06/25/2024	PAID ON PRINCIPAL		1,301,607	1,301,607	1,298,415	1,298,415	0	3,192	0	3,192	0	1,301,607	0	0	0	28,125	12/25/2053	1.A FE
..67116M-AC-5	OBX 2023-J1 A3 CMO (14 4.500		06/25/2024	PAID ON PRINCIPAL		133,571	133,571	128,311	128,454	0	5,117	0	5,117	0	133,571	0	0	0	2,505	01/25/2053	1.A
..67647E-AA-5	OMCT 2021-5 A1 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		240,472	240,472	242,388	242,345	0	(1,873)	0	(1,873)	0	240,472	0	0	0	2,762	10/25/2051	1.A
..74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		1,562	1,562	1,598	1,557	0	5	0	5	0	1,562	0	0	0	39	02/25/2034	2.B FM
..69371V-AA-5	PSMC 2018-1A A1 CMO (1 3.500		06/25/2024	PAID ON PRINCIPAL		5,672	5,672	5,600	5,644	0	28	0	28	0	5,672	0	0	0	95	02/25/2048	1.A
..69376C-AC-8	PSMC 2021-2 A3 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		222,960	222,960	193,357	193,625	0	29,335	0	29,335	0	222,960	0	0	0	2,440	05/25/2051	1.A
..75409J-AG-2	RATE 2021-J1 A7 CMO (1 2.500		06/25/2024	PAID ON PRINCIPAL		116,667	116,667	102,303	102,742	0	13,925	0	13,925	0	116,667	0	0	0	1,202	07/25/2051	1.A
..75409T-AA-3	RATE 2021-J3 A1 CMO (1 2.500		06/25/2024	PAID ON PRINCIPAL		240,867	240,867	243,314	243,222	0	(2,355)	0	(2,355)	0	240,867	0	0	0	2,561	10/25/2051	1.A
..75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		06/25/2024	PAID ON PRINCIPAL		84,860	84,860	84,754	84,751	0	110	0	110	0	84,860	0	0	0	881	11/25/2051	1.A
..75410J-AG-9	RATE 2021-J4 A7 CMO (1 2.500		06/25/2024	PAID ON PRINCIPAL		49,030	49,030	42,825	43,042	0	5,988	0	5,988	0	49,030	0	0	0	509	11/25/2051	1.A
..74938X-AD-1	RCKT 2022-3 A5 CMO (14 3.000		06/25/2024	PAID ON PRINCIPAL		219,700	219,700	206,724	207,954	0	11,746	0	11,746	0	219,700	0	0	0	2,936	05/25/2052	1.A
..81745R-AB-6	SEMT 2013-3 A2 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		20,128	20,128	17,879	17,336	0	2,793	0	2,793	0	20,128	0	0	0	192	03/25/2043	1.A
..81744Y-AA-4	SEMT 2013-4 A1 CMO 2.325		06/25/2024	PAID ON PRINCIPAL		29,230	29,230	25,947	25,779	0	3,450	0	3,450	0	29,230	0	0	0	283	04/25/2043	1.A
..81744Y-AB-2	SEMT 2013-4 A2 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		42,647	42,647	38,564	38,373	0	4,274	0	4,274	0	42,647	0	0	0	444	04/25/2043	1.A
..81746G-AA-1	SEMT 2017-7 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		10,574	10,574	10,783	10,734	0	(161)	0	(161)	0	10,574	0	0	0	154	10/25/2047	1.A
..81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		422,771	422,771	356,118	359,368	0	63,403	0	63,403	0	422,771	0	0	0	4,218	07/25/2051	1.A
..81749B-AA-9	SEMT 2023-1 A1 CMO (14 5.000		06/25/2024	PAID ON PRINCIPAL		44,391	44,391	43,920	43,920	0	471	0	471	0	44,391	0	0	0	905	01/25/2053	1.A
..81743J-AK-6	SEMT 2023-4 A10 CMO (1 6.000		06/25/2024	PAID ON PRINCIPAL		1,152,624	1,152,624	1,130,449	1,129,933	0	22,691	0	22,691	0	1,152,624	0	0	0	28,726	11/25/2053	1.A
..81749H-AD-0	SEMT 2024-2 A4 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		1,041,985	1,041,985	1,040,666	1,040,666	0	1,319	0	1,319	0	1,041,985	0	0	0	15,362	12/25/2053	1.A FE
..81743B-AD-9	SEMT 2024-4 A4 (144A) 6.000		06/25/2024	PAID ON PRINCIPAL		1,420,444	1,420,444	1,420,773	1,420,773	0	(329)	0	(329)	0	1,420,444	0	0	0	11,875	05/25/2054	1.A FE
..97652Q-AD-1	WIN 2014-2 A4 CMO (144 3.500		06/20/2024	PAID ON PRINCIPAL		2,966	2,966	3,017	2,962	0	4	0	4	0	2,966	0	0	0	50	09/20/2044	1.A
..97655J-AE-2	WIN 2016-1 1A5 CMO (14 3.500		06/20/2024	PAID ON PRINCIPAL		2,628	2,628	2,666	2,651	0	(23)	0	(23)	0	2,628	0	0	0	38	01/20/2046	1.A
..07335C-AE-4	BBCMS 2019-C4 A4 2.661		06/15/2024	PAID ON PRINCIPAL		449,289	449,289	453,906	451,495	0	(2,206)	0	(2,206)	0	449,289	0	0	0	4,333	08/15/2052	1.A
..05604F-AA-3	BWAY 2013-1515 A1 (144 2.809		06/10/2024	PAID ON PRINCIPAL		454,890	454,890	453,803	454,418	0	472	0	472	0	454,890	0	0	0	5,327	03/10/2033	1.A
..05604L-AA-0	BWAY 2015-1740 A (144A 2.917		05/10/2024	PAID ON PRINCIPAL		7,493,035	7,493,035	5,582,951	4,800,113	2,742,477	(49,555)	0	2,692,922	0	7,493,035	0	0	0	182,143	01/10/2035	5.B
..05604L-AA-0	BWAY 2015-1740 A (144A 2.917		05/10/2024	WRITTEN OFF		0	2,574,965	1,918,569	1,649,549	942,446	2,700,171	2,717,200	925,417	0	2,574,965	0	(2,574,965)	(2,574,965)	62,593	01/10/2035	5.B
..36260J-AE-7	GSMS 2019-GC39 AAB 3.448		06/10/2024	PAID ON PRINCIPAL		96,481	96,481	99,375	97,565	0	(1,084)	0	(1,084)	0	96,481	0	0	0	1,663	05/10/2052	1.A
..61766C-AF-6	MSC 2016-UBS9 ASB 3.340		06/15/2024	PAID ON PRINCIPAL		250,089	250,089	257,586	250,921	0	(832)	0	(832)	0	250,089	0	0	0	3,482	03/15/2049	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
..92939L-AD-8	WFRBS 2014-C25 A4 3.365		06/15/2024	PAID ON PRINCIPAL		5,276,407	5,276,407	5,157,276	5,253,487	0	22,920	0	22,920	0	5,276,407	0	0	0	74,965	11/15/2047	1.A
..20846Q-HN-1	CNF 2001-3 A4 6.910		06/01/2024	PAID ON PRINCIPAL		61,089	61,089	61,086	61,029	209	(149)	0	60	0	61,089	0	0	0	1,938	05/01/2033	3.B FE
..674135-DQ-8	OAK 1998-B M2 7.025		05/15/2024	RECOVERY OF PAR WRITE-OFF		0	(1,698)	(106)	0	0	0	0	0	0	0	0	0	0	0	05/15/2028	6.
..674135-DQ-8	OAK 1998-B M2 7.025		06/15/2024	WRITTEN OFF		0	1,026	64	0	0	0	0	0	0	0	0	0	0	35	05/15/2028	6.
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						213,818,227	216,479,280	213,181,080	211,213,783	4,135,620	3,210,286	2,717,200	4,628,706	0	215,842,489	0	(2,067,305)	(2,067,305)	4,389,304	XXX	XXX
2509999997. Total - Bonds - Part 4						579,465,442	587,178,520	593,946,194	583,312,789	4,135,620	4,945,942	2,717,200	6,364,362	0	589,677,151	0	(10,254,752)	(10,254,752)	10,639,102	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						579,465,442	587,178,520	593,946,194	583,312,789	4,135,620	4,945,942	2,717,200	6,364,362	0	589,677,151	0	(10,254,752)	(10,254,752)	10,639,102	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
..015271-10-9	ALEXANDRIA REAL ESTATE EQUITY		05/07/2024	TRUIST SECURITIES, INC. NORTH AMERICA CA	2,493.000	298,450		249,549	316,038	(66,488)	0	0	(66,488)	0	249,549	0	48,900	48,900	6,786		
..03750L-10-9	APARTMENT INCOME REIT CORP		04/09/2024	VARIOUS	82,803.000	3,179,978		2,525,041	2,875,748	(350,707)	0	0	(350,707)	0	2,525,041	0	654,937	654,937	37,261		
..053484-10-1	AVALONBAY COMMUNITIES INC		04/03/2024	INSTINET GROUP, LLC NORTH AMERICA CASH (...	1,498.000	269,240		257,267	280,456	(23,189)	0	0	(23,189)	0	257,267	0	11,974	11,974	5,621		
..11135E-20-3	BROADSTONE NET LEASE INC		05/14/2024	ROBERT W BAIRD & CO. NORTH AMERICA CASH	2,329.000	35,797		33,305	40,105	(6,801)	0	0	(6,801)	0	33,305	0	2,492	2,492	1,328		
..133131-10-2	CAMDEN PROPERTY TRUST		05/14/2024	UBS SECURITIES NORTH AMERICA ALGO 642	784.000	83,662		74,151	77,843	(3,693)	0	0	(3,693)	0	74,151	0	9,511	9,511	1,592		
..222795-50-2	COUSINS PROPERTIES INC		06/11/2024	VARIOUS	45,332.000	1,015,374		1,055,473	0	0	0	0	0	0	1,055,473	0	(40,099)	(40,099)	14,506		
..253868-10-3	DIGITAL REALTY TRUST INC		05/09/2024	CITIGROUP NORTH AMERICA ALGO 505	5,408.000	771,390		766,304	0	0	0	0	0	0	766,304	0	5,087	5,087	6,357		
..292104-10-6	EMPIRE STATE REALTY TRUST INC		06/18/2024	VARIOUS	81,782.000	763,602		655,529	792,468	(136,939)	0	0	(136,939)	0	655,529	0	108,073	108,073	4,996		
..431284-10-8	HIGHWOODS PROPERTIES INC		05/21/2024	VARIOUS	33,123.000	873,420		682,665	760,504	(77,839)	0	0	(77,839)	0	682,665	0	190,755	190,755	18,443		
..46187W-10-7	INVITATION HOMES INC		05/07/2024	MERRILL LYNCH SOFT CREDIT NORTH AMERICA ...	6,907.000	241,840		204,723	235,598	(30,874)	0	0	(30,874)	0	204,723	0	37,117	37,117	3,868		
..49427F-10-8	KILROY REALTY CORP		04/04/2024	VARIOUS	31,388.000	1,086,966		992,175	1,250,498	(258,323)	0	0	(258,323)	0	992,175	0	94,791	94,791	30,397		
..554382-10-1	MACERICH COMPANY		05/09/2024	VARIOUS	39,440.000	558,487		418,064	608,559	(190,495)	0	0	(190,495)	0	418,064	0	140,423	140,423	6,705		
..554489-10-4	VERIS RESIDENTIAL INC		05/14/2024	PIPER SANDLER & CO NORTH AMERICA CASH 44	2,935.000	45,806		41,870	46,168	(4,298)	0	0	(4,298)	0	41,870	0	3,937	3,937	308		
..700517-10-5	PARK HOTELS & RESORTS INC		05/08/2024	VARIOUS	37,931.000	660,889		427,103	580,344	(153,241)	0	0	(153,241)	0	427,103	0	233,786	233,786	73,965		
..74340W-10-3	PROLOGIS INC		05/01/2024	VARIOUS	15,814.000	1,632,494		1,500,432	2,108,006	(607,574)	0	0	(607,574)	0	1,500,432	0	132,062	132,062	15,181		
..756109-10-4	REALTY INCOME CORPORATION		06/28/2024	RAYMOND JAMES NORTH AMERICA CASH 725	11,082.000	579,752		487,663	487,663	0	0	0	0	0	487,663	0	92,089	92,089	14,290		
..758849-10-3	REGENCY CENTERS CORPORATION		06/18/2024	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	1,873.000	114,583		111,331	125,491	(14,160)	0	0	(14,160)	0	111,331	0	3,252	3,252	2,510		
..76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		06/18/2024	VARIOUS	19,350.000	238,495		239,553	271,481	(31,928)	0	0	(31,928)	0	239,553	0	(1,058)	(1,058)	5,805		
..78377T-10-7	RYMAN HOSPITALITY PROPERTIES		04/16/2024	VARIOUS	5,462.000	605,037		439,019	601,148	(162,129)	0	0	(162,129)	0	439,019	0	166,018	166,018	12,016		
..78410G-10-4	SBA COMMUNICATION CORP		06/18/2024	VARIOUS	6,308.000	1,209,666		1,366,944	0	0	0	0	0	0	1,366,944	0	(157,278)	(157,278)	12,095		
..828806-10-9	SIMON PROPERTY GROUP INC		05/14/2024	VARIOUS	3,038.000	451,149		190,293	433,340	(243,047)	0	0	(243,047)	0	190,293	0	260,856	260,856	5,924		
..92276F-10-0	VENTAS INC		05/21/2024	VARIOUS	29,901.000	1,407,970		1,229,588	1,490,266	(260,678)	0	0	(260,678)	0	1,229,588	0	178,382	178,382	26,911		
..925652-10-9	VICI PROPERTIES INC		04/23/2024	JP MORGAN SOFT CREDIT NORTH AMERICA ALGO	12,900.000	366,731		375,390	411,252	(35,862)	0	0	(35,862)	0	375,390	0	(8,659)	(8,659)	10,707		
..95040Q-10-4	WELLTOWER INC		05/09/2024	VARIOUS	1,368.000	133,631		96,431	123,353	(26,922)	0	0	(26,922)	0	96,431	0	37,200	37,200	834		

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
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,624,410	XXX	14,419,860	13,916,327	(2,685,187)	0	0	(2,685,187)	0	14,419,860	0	2,204,550	2,204,550	318,408	XXX	XXX
5989999997. Total - Common Stocks - Part 4						16,624,410	XXX	14,419,860	13,916,327	(2,685,187)	0	0	(2,685,187)	0	14,419,860	0	2,204,550	2,204,550	318,408	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						16,624,410	XXX	14,419,860	13,916,327	(2,685,187)	0	0	(2,685,187)	0	14,419,860	0	2,204,550	2,204,550	318,408	XXX	XXX
5999999999. Total - Preferred and Common Stocks						16,624,410	XXX	14,419,860	13,916,327	(2,685,187)	0	0	(2,685,187)	0	14,419,860	0	2,204,550	2,204,550	318,408	XXX	XXX
6009999999 - Totals						596,089,852	XXX	608,366,054	597,229,116	1,450,433	4,945,942	2,717,200	3,679,175	0	604,097,011	0	(8,050,203)	(8,050,203)	10,957,510	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 (Line 9 for Separate Accounts)
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 - BOFA A TREASURY		1.A	41,864,697	41,864,697	07/01/2024
000000-00-0	REPO- DAIWA A TREASURY		1.A	10,638,246	10,638,246	07/01/2024
000000-00-0	REPO - JP A TREASURY		1.A	25,245,781	25,245,781	07/01/2024
000000-00-0	REPO - MIZUHO A TREASURY		1.A	41,864,697	41,864,697	07/01/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				119,613,421	119,613,421	XXX
0109999999. Total - U.S. Government Bonds				119,613,421	119,613,421	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				119,613,421	119,613,421	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				119,613,421	119,613,421	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				119,613,421	119,613,421	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (57,902,909) Book/Adjusted Carrying Value $ (57,902,909)
2. Average balance for the year Fair Value $ 175,771,972 Book/Adjusted Carrying Value $ 175,771,972
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 119,613,421 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 (Line 9 for Separate Accounts))

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bankers Trust ..... Phoenix, AZ	.....	0.000	0	0	745,003	678,005	830,394	XXX.
JP Morgan Chase ..... San Antonio, TX	.....	0.000	0	0	778,841	485,394	534,666	XXX.
Suntrust Bank ..... Nashville, TN	.....	0.000	0	0	1,364,668	796,589	963,740	XXX.
US Bank ..... St. Paul, MN	.....	0.150	245	0	9,823,498	13,298,336	11,623,527	XXX.
Wells Fargo ..... San Francisco, CA	.....	0.000	0	0	5,427,887	2,734,558	3,970,428	XXX.
Wells Fargo ..... Portland, OR	.....	0.000	0	0	419,610	605,372	795,324	XXX.
Commerce Bank ..... Kansas City, MO	.....	0.000	0	0	835,314	380,833	606,812	XXX.
Royal Bank of Canada ..... Toronto, ON	.....	0.000	0	0	(668,353)	(668,843)	(668,860)	XXX.
CIBC Mellon ..... Toronto,ON	.....	0.000	0	0	0	169,605	9,778,847	XXX.
Citibank, N.A. ..... New Castle,DE	.....	0.000	0	0	1,038	1,303,567	23,134	XXX.
JP Morgan Chase Bank, N.A. ... New York,NY	.....	0.650	12,520	4,088	6,624,190	6,628,273	6,632,495	XXX.
JP Morgan Chase Bank, N.A. ... New York,NY	.....	0.000	0	0	2,304,065	2,476,692	2,718,468	XXX.
TD Bank ..... Toronto,ON	.....	0.000	0	0	(611,465)	(657,919)	(438,524)	XXX.
TD Bank ..... Toronto, ON	.....	5.100	163,859	71,350	14,141,122	8,595,331	16,151,081	XXX.
TD Bank ..... Toronto, ON	.....	5.050	24,833	7,132	2,315,917	2,341,188	1,675,704	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	201,457	82,570	43,501,334	39,166,981	55,197,236	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	201,457	82,570	43,501,334	39,166,981	55,197,236	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	(951)	0	0	XXX
0599999. Total - Cash	XXX	XXX	201,457	82,570	43,500,383	39,166,981	55,197,236	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		06/30/2024	5.389		125,875,676	0	205,116
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						125,875,676	0	205,116
8609999999 - Total Cash Equivalents						125,875,676	0	205,116