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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

OFFICERS

	Name	Title	Name	Title
1.	NICHOLAS SEMINARA	President	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
2.	WILLIAM HERBERT HEYMAN	Vice Chairman	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
3.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
4.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	JULIE MARIE JOYCE	Senior Vice President & Chief Corporate Actuary
5.	DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer	PAUL EDWARD MUNSON	Senior Vice President, Finance & Corporate Controller
6.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
7.	CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel	LARRY JAY MILLS, JR.	Vice President, Finance & Treasurer
8.	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this
19th day of July, 2024

Notary Public
My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	18,929,710,279	0	18,929,710,279	18,260,426,187
2.	Stocks:				
	2.1 Preferred stocks	11,234,171	0	11,234,171	10,994,346
	2.2 Common stocks	3,585,833,110	17,070,294	3,568,762,816	3,427,058,729
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)	343,836,732	0	343,836,732	344,981,895
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (916,490,078)), cash equivalents ($ 1,197,570,786) and short-term investments ($ 0)	281,080,708	0	281,080,708	296,365,597
6.	Contract loans (including $ 0 premium notes)	1,518,453	1,518,453	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	826,795,221	291,611,087	535,184,134	564,767,825
9.	Receivables for securities	5,315	0	5,315	0
10.	Securities lending reinvested collateral assets	159,474,787	0	159,474,787	58,291,971
11.	Aggregate write-ins for invested assets	(6,747,283)	0	(6,747,283)	(8,368,172)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	24,132,741,493	310,199,834	23,822,541,659	22,954,518,380
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	144,309,648	0	144,309,648	143,883,901
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	958,867,816	42,772,554	916,095,262	933,492,978
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 35,280,042 earned but unbilled premiums)	1,934,444,453	7,623,291	1,926,821,162	1,668,216,452
	15.3 Accrued retrospective premiums ($ 13,691,218) and contracts subject to redetermination ($ 0)	13,691,218	1,486,927	12,204,292	10,589,143
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,623,917,630	0	1,623,917,630	1,620,379,802
	16.2 Funds held by or deposited with reinsured companies	1,012,743	0	1,012,743	1,151,294
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	62,807,150	0	62,807,150	0
18.2	Net deferred tax asset	883,549,750	217,793,418	665,756,332	640,928,784
19.	Guaranty funds receivable or on deposit	1,795,967	0	1,795,967	1,501,951
20.	Electronic data processing equipment and software	706,078,396	661,056,401	45,021,995	55,166,388
21.	Furniture and equipment, including health care delivery assets ($ 0)	231,422,458	231,422,458	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	913,944,767	410,700,136	503,244,631	396,569,718
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	31,608,583,491	1,883,055,019	29,725,528,472	28,426,398,791
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	31,608,583,491	1,883,055,019	29,725,528,472	28,426,398,791
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(6,747,283)	0	(6,747,283)	(8,368,172)
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)	(6,747,283)	0	(6,747,283)	(8,368,172)
2501.	Suspense, undistributed payments	201,569,198	0	201,569,198	112,373,060
2502.	COLI supplemental benefits trust	147,026,932	0	147,026,932	139,762,433
2503.	Equities and deposits in pools and associations	57,554,274	0	57,554,274	54,880,812
2598.	Summary of remaining write-ins for Line 25 from overflow page	507,794,362	410,700,136	97,094,226	89,553,413
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	913,944,767	410,700,136	503,244,631	396,569,718

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,058,486,916)	10,515,356,025	10,032,433,455
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,820,897,402	1,728,730,909
3.	Loss adjustment expenses	2,173,724,916	2,137,050,831
4.	Commissions payable, contingent commissions and other similar charges	156,355,555	211,312,512
5.	Other expenses (excluding taxes, licenses and fees)	123,330,327	155,214,886
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	75,731,597	97,173,378
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	60,699,295
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 $ 14,444,825,208 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)	4,471,997,225	4,236,737,387
10.	Advance premium	154,639,772	114,780,097
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,443,751	13,987,279
12.	Ceded reinsurance premiums payable (net of ceding commissions)	173,530,583	96,250,332
13.	Funds held by company under reinsurance treaties	51,389,761	54,035,099
14.	Amounts withheld or retained by company for account of others	748,668,395	749,433,913
15.	Remittances and items not allocated	409,520,133	473,482,873
16.	Provision for reinsurance (including $ 38,403 certified)	42,052,807	42,052,807
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	423,333,197	310,256,749
20.	Derivatives	0	0
21.	Payable for securities	37,428,978	0
22.	Payable for securities lending	159,474,787	58,291,971
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	429,784,800	426,143,029
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	21,981,660,010	20,998,066,800
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	21,981,660,010	20,998,066,800
29.	Aggregate write-ins for special surplus funds	10,778,151	10,888,555
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	3,488,144,689	3,172,497,815
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,743,868,461	7,428,331,992
38.	Totals (Page 2, Line 28, Col. 3)	29,725,528,472	28,426,398,791
	DETAILS OF WRITE-INS		
2501.	Unpaid electronic data processing equipment	226,576,486	235,423,842
2502.	Escheat liability	211,559,859	199,238,235
2503.	Undistributed salaries	913,046	919,900
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,264,590)	(9,438,948)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	429,784,800	426,143,029
2901.	Special surplus from retroactive reinsurance	10,778,151	10,888,555
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)	10,778,151	10,888,555
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,252,762,028)	1,227,439,659	1,093,595,159	2,326,595,043
	1.2 Assumed (written $ 19,319,295,889)	18,191,505,235	15,902,870,766	33,270,524,308
	1.3 Ceded (written $ 15,787,655,091)	14,864,305,488	12,978,232,588	27,184,357,331
	1.4 Net (written $ 4,784,402,827)	4,554,639,405	4,018,233,337	8,412,762,020
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 2,870,786,707):			
	2.1 Direct	630,210,764	635,861,691	1,245,865,710
	2.2 Assumed	11,055,669,959	10,589,793,018	20,639,109,890
	2.3 Ceded	8,855,705,693	8,543,401,671	16,664,950,378
	2.4 Net	2,830,175,030	2,682,253,039	5,220,025,222
3.	Loss adjustment expenses incurred	406,500,953	376,853,465	830,267,410
4.	Other underwriting expenses incurred	1,302,892,186	1,193,967,191	2,394,603,881
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	4,539,568,169	4,253,073,695	8,444,896,514
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	15,071,236	(234,840,359)	(32,134,494)
	INVESTMENT INCOME			
9.	Net investment income earned	351,969,495	321,120,840	853,185,128
10.	Net realized capital gains (losses) less capital gains tax of $ (3,526,331)	(24,792,315)	(26,226,646)	(38,355,123)
11.	Net investment gain (loss) (Lines 9 + 10)	327,177,180	294,894,194	814,830,005
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 892,600 amount charged off $ 6,831,546)	(5,938,946)	(5,712,302)	(12,324,990)
13.	Finance and service charges not included in premiums	12,060,260	11,825,696	23,659,458
14.	Aggregate write-ins for miscellaneous income	6,777,932	(5,648,630)	(19,640,793)
15.	Total other income (Lines 12 through 14)	12,899,246	464,763	(8,306,325)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	355,147,662	60,518,599	774,389,186
17.	Dividends to policyholders	4,292,703	4,350,483	9,819,650
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)	350,854,959	56,168,116	764,569,536
19.	Federal and foreign income taxes incurred	125,025,997	(26,729,311)	157,125,624
20.	Net income (Line 18 minus Line 19)(to Line 22)	225,828,962	82,897,427	607,443,911
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,428,331,992	7,256,594,446	7,256,594,446
22.	Net income (from Line 20)	225,828,962	82,897,427	607,443,911
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,033,073)	143,024,657	25,212,265	30,461,228
25.	Change in net unrealized foreign exchange capital gain (loss)	(595,070)	549,805	315,408
26.	Change in net deferred income tax	55,299,312	97,807,447	221,852,718
27.	Change in nonadmitted assets	(19,021,390)	(254,264,342)	(417,187,673)
28.	Change in provision for reinsurance	0	0	11,851,953
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	(89,000,000)	(283,000,000)	(283,000,000)
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)	315,536,470	(330,797,398)	171,737,545
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,743,868,461	6,925,797,049	7,428,331,992
	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	7,867,694	2,903,975	6,501,037
1402.	Other expense	(6,381)	(107)	(7,999)
1403.	Profit and loss, miscellaneous	(156,658)	(7,527,320)	(25,839,955)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(926,723)	(1,025,178)	(293,876)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	6,777,932	(5,648,630)	(19,640,793)
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	4,659,887,985	4,062,281,274	8,650,854,975
2.	Net investment income	364,400,613	351,041,471	895,936,721
3.	Miscellaneous income	12,296,051	(3,884,919)	(16,016,509)
4.	Total (Lines 1 to 3)	5,036,584,649	4,409,437,826	9,530,775,186
5.	Benefit and loss related payments	2,258,485,245	2,268,742,083	4,704,616,708
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	1,780,431,551	1,672,340,663	3,076,540,932
8.	Dividends paid to policyholders	3,836,231	3,214,473	8,636,347
9.	Federal and foreign income taxes paid (recovered) net of $ (3,206,511) tax on capital gains (losses)	245,006,111	31,487,124	84,298,190
10.	Total (Lines 5 through 9)	4,287,759,138	3,975,784,342	7,874,092,178
11.	Net cash from operations (Line 4 minus Line 10)	748,825,511	433,653,484	1,656,683,009
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	940,092,475	1,473,925,364	2,355,047,863
	12.2 Stocks	1,525,355	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	14,336,916	20,192,185	74,902,302
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(7,227)	(7,227)
	12.7 Miscellaneous proceeds	38,032,173	15,413,763	24,961,352
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	993,986,919	1,509,524,085	2,454,904,290
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,629,317,760	1,695,203,757	3,367,463,279
	13.2 Stocks	0	22,000,000	22,000,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	7,206,997	1,219,798	5,909,683
	13.5 Other invested assets	33,268,668	56,277,186	94,365,443
	13.6 Miscellaneous applications	101,188,131	25,664,562	28,514,577
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,770,981,556	1,800,365,303	3,518,252,982
14.	Net increase (or decrease) in contract loans and premium notes	(218,166)	212,667	(9,606)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(776,776,471)	(291,053,885)	(1,063,339,085)
	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	89,000,000	283,000,000	283,000,000
	16.6 Other cash provided (applied)	101,666,071	86,215,949	26,268,060
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	12,666,071	(196,784,051)	(256,731,940)
	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)	(15,284,889)	(54,184,453)	336,611,984
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	296,365,597	(40,246,387)	(40,246,387)
	19.2 End of period (Line 18 plus Line 19.1)	281,080,708	(94,430,839)	296,365,597

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

20.0001. Income payment received in securities	816,999	913,289	1,802,523
20.0002. Stock distribution from limited partnerships	536,400	0	0
20.0003. Tax credits from certified capital company (CAPCO)	11,603	0	0
20.0004. Exchange of bonds	0	949,070	8,622,840

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2024	December 31, 2023
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 225,828,962	$ 607,443,911
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	$ 225,828,962	$ 607,443,911
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 7,743,868,461	$ 7,428,331,992
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,743,868,461	$ 7,428,331,992

   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

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   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.

NOTES TO FINANCIAL STATEMENTS

2. The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2024.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	9,874,788
2. 12 Months or Longer	$	108,446,207

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

1. Less than 12 Months	$	1,056,368,738
2. 12 Months or Longer	$	1,036,559,822

5. The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

J. Real Estate:

No significant change.

K. Low-Income Housing Tax Credits (LIHTC):

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

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

On March 27, 2024, the Company paid ordinary dividends of $89 million to its parent company, Travelers Insurance Group Holdings Inc.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 4,709,543	$ —	$ —	$ 4,709,543
U.S. special revenue and special assessment obligations	—	3,082,283	—	—	3,082,283
Industrial and miscellaneous	—	64,849,355	—	—	64,849,355
Total bonds	—	72,641,181	—	—	72,641,181
Preferred stock					
Perpetual	5,535,205	—	5,698,966	—	11,234,171
Total securities at fair value	$ 5,535,205	$ 72,641,181	$ 5,698,966	$ —	$ 83,875,352

At June 30, 2024, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of zero.

Reconciliation of Level 3 securities during the quarter:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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	$ 1,197,570,786	$ 1,197,570,786	$ 133,540,157	$ 1,064,030,629	$ —	$ —	$ —
Long-term bonds	17,743,969,402	18,929,710,279	1,607,678,277	16,008,819,482	127,471,643	—	—
Preferred stock	11,234,171	11,234,171	5,535,205	—	5,698,966	—	—

(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	$ 1,151,788,182	$ 1,151,788,182	$ 249,466,549	$ 902,321,633	$ —	$ —	$ —
Long-term bonds	17,325,970,759	18,260,426,187	1,634,090,818	15,683,140,288	8,739,653	—	—
Preferred stock	10,994,346	10,994,346	5,295,380	—	5,698,966	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

On July 1, 2024, the Company acquired all issued and outstanding shares of Corvus Insurance Holdings, Inc., a cyber insurance managing general underwriter, from St. Paul Fire and Marine Insurance Company for a cost of approximately $427 million. The transaction was accounted for as a statutory purchase and was funded from internal resources.

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 $45,571,000, resulting 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.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] 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: ..... $ 0

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 3,443,038,872	$ 3,585,833,110
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 457,259,163	$ 490,400,625
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,900,298,035	$ 4,076,233,735
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. ..... $ 159,474,787

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 159,474,787

16.3 Total payable for securities lending reported on the liability page. ..... $ 159,474,787

GENERAL INTERROGATORIES

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	25,994,052	25,994,052	0	0	211,680	211,680
TOTAL			0	0	25,994,052	25,994,052	0	0	211,680	211,680

5. Operating Percentages:

   5.1 A&H loss percent ..... 171,262.980 %

   5.2 A&H cost containment percent ..... 11,590.060 %

   5.3 A&H expense percent excluding cost containment expenses ..... (28,728.780)%

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
		Affiliates				
00000	00-0000000	Travelers Group Captive Insurance Co	CT	Authorized		
		U.S. Insurers				
00000	00-0000000	Sundance Bay Tenant Liability Ins LLC	MT	Unauthorized		
		All Other Insurers				
00000	AA-1780116	Chaucer Insurance Company DAC	IRL	Unauthorized		
00000	AA-3770336	Hexagon Insurance Company, Ltd.	CYM	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	16,379,166	15,177,019	4,594,826	11,532,164	38,973,775	38,788,942
2. Alaska AK	L	2,003,314	1,768,315	396,142	675,743	2,678,797	3,831,795
3. Arizona AZ	L	15,626,131	14,533,248	13,641,667	13,272,442	111,896,897	111,167,451
4. Arkansas AR	L	15,201,485	12,394,394	8,364,447	6,973,643	67,947,987	76,247,476
5. California CA	L	43,593	6,505	1,782,949	2,556,466	38,998,266	32,890,582
6. Colorado CO	L	29,092,062	26,448,777	11,841,570	11,140,046	93,172,976	96,726,222
7. Connecticut CT	L	20,045,213	22,147,757	12,972,996	9,549,515	96,352,836	91,609,945
8. Delaware DE	L	1,376,495	1,940,577	942,639	602,411	14,867,476	15,344,480
9. District of Columbia DC	L	6,453,023	7,082,631	4,040,083	7,240,591	35,424,266	36,337,163
10. Florida FL	L	39,225,688	36,457,961	17,532,260	27,035,821	169,244,542	166,723,905
11. Georgia GA	L	26,168,093	23,769,194	9,544,745	14,113,519	66,396,398	73,435,292
12. Hawaii HI	L	2,987,427	3,075,435	1,011,754	804,844	13,320,024	12,951,792
13. Idaho ID	L	7,538,627	6,500,986	1,288,361	4,508,080	11,095,777	11,328,385
14. Illinois IL	L	70,990,410	59,530,081	18,627,354	20,572,426	173,818,783	154,459,242
15. Indiana IN	L	31,179,216	24,415,155	10,064,192	11,228,868	57,199,640	51,412,303
16. Iowa IA	L	10,247,381	7,310,902	3,865,480	8,464,347	42,397,637	46,673,878
17. Kansas KS	L	23,740,172	22,452,218	12,779,022	7,213,075	61,248,157	50,258,650
18. Kentucky KY	L	12,599,190	10,768,248	3,614,375	6,342,871	51,759,328	54,112,386
19. Louisiana LA	L	18,791,916	19,731,903	12,759,621	18,071,074	69,533,434	82,394,836
20. Maine ME	L	3,579,608	2,606,241	678,053	878,108	10,688,845	10,328,467
21. Maryland MD	L	23,023,231	24,314,740	11,382,528	9,699,134	98,290,555	101,406,933
22. Massachusetts MA	L	48,547,921	43,837,011	28,864,320	27,627,317	293,102,683	292,431,995
23. Michigan MI	L	33,428,050	32,116,119	11,711,495	8,427,245	113,144,404	107,150,827
24. Minnesota MN	L	43,907,836	34,953,559	7,697,132	12,517,943	86,577,992	104,242,877
25. Mississippi MS	L	12,402,095	13,443,550	4,967,860	7,767,943	84,121,874	82,442,376
26. Missouri MO	L	31,585,802	23,563,207	8,829,176	7,790,781	74,767,852	68,791,844
27. Montana MT	L	3,196,444	3,114,478	2,186,624	1,104,257	8,029,155	6,562,986
28. Nebraska NE	L	22,651,634	20,563,838	2,221,096	5,896,780	50,193,152	52,386,150
29. Nevada NV	L	22,287,392	19,739,538	6,536,002	4,867,443	46,711,201	40,489,424
30. New Hampshire NH	L	6,988,178	5,487,044	2,391,014	1,780,993	36,784,748	25,222,910
31. New Jersey NJ	L	53,904,849	53,623,259	16,093,108	24,360,959	299,720,751	294,667,369
32. New Mexico NM	L	9,627,506	10,032,033	6,015,950	10,117,964	36,754,077	43,303,298
33. New York NY	L	247,674,433	227,813,633	104,297,104	79,270,710	1,129,796,101	956,339,414
34. North Carolina NC	L	26,562,536	24,446,633	11,424,545	13,151,328	85,009,624	83,879,128
35. North Dakota ND	L	8,131,128	5,534,765	1,211,170	2,700,705	6,073,717	6,348,945
36. Ohio OH	L	21,233,193	20,825,708	11,384,249	21,520,912	85,433,605	84,425,634
37. Oklahoma OK	L	15,952,271	13,541,767	11,141,318	6,443,027	37,058,614	37,367,844
38. Oregon OR	L	7,812,496	7,637,822	4,905,730	3,714,231	24,994,794	19,613,185
39. Pennsylvania PA	L	60,660,803	56,077,545	20,382,378	20,838,750	215,276,709	215,224,839
40. Rhode Island RI	L	7,013,930	6,890,910	2,492,969	1,566,324	18,728,702	15,088,922
41. South Carolina SC	L	10,898,078	11,843,555	2,806,266	17,537,373	40,968,657	43,679,058
42. South Dakota SD	L	11,224,511	9,251,342	1,211,035	3,209,375	14,141,246	15,165,386
43. Tennessee TN	L	27,529,578	22,421,776	10,734,468	10,578,900	189,065,389	188,897,751
44. Texas TX	L	55,423,347	56,303,154	36,787,134	29,480,484	412,149,977	428,816,468
45. Utah UT	L	9,269,157	9,577,241	2,255,249	1,479,149	17,142,447	17,427,958
46. Vermont VT	L	2,386,216	3,018,518	1,220,299	779,202	15,577,748	13,778,738
47. Virginia VA	L	17,948,404	22,188,046	6,478,668	6,955,335	72,152,673	73,037,928
48. Washington WA	L	23,052,846	20,197,623	12,521,434	6,566,585	37,338,943	37,115,212
49. West Virginia WV	L	5,928,856	4,921,181	4,232,871	4,557,606	36,441,563	36,533,721
50. Wisconsin WI	L	24,163,319	22,801,928	2,429,237	7,537,367	69,642,456	58,579,600
51. Wyoming WY	L	4,876,544	4,783,043	1,297,889	894,484	5,872,549	5,961,561
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	26,188	47,463	5,225	2,004	21,188	56,369
54. Puerto Rico PR	L	175,116	94,387	157,276	38,948	1,222,269	1,021,653
55. U.S. Virgin Islands VI	L	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	(72)	(106)	10,102	14,168	659,873	679,818
59. Totals	XXX	1,252,762,028	1,153,123,859	508,625,459	543,571,782	4,969,983,130	4,775,161,312
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	0	0	0	0	224	241
58002. ZZZ Other Alien	XXX	(72)	(106)	10,102	14,168	659,648	679,576
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	(72)	(106)	10,102	14,168	659,873	679,818

(a) Active Status Counts:

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … … 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	… … … … TINDY Foreign, Inc.	Delaware	20-4403403
… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437	… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437	… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil		… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021	… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil		… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002	… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil		… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil		… … … … … Redstart, LLC	Delaware	06-0566050
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … … … … … … … Voice Corretora de Seguros Ltda.	Brazil		… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … 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			

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	NIA	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		81-4981134	0	0		Corvus Insurance Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		32-0548038	0	0		Corvus Insurance Agency, LLC	DE	NIA	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	IA	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	NIA	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		NIA	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	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		99-2174283	0	0		Spire GS Co-Investment, LLC	DE	NIA	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	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106

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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	RE	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	DS	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	DS	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	DS	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	DS	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	DS	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-3666408	0	0		Highwing, Inc.	DE	DS	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	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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	DS	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	DS	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	DS	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												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	141,050,917	51,683,852	36.6	38.1
2.1	Allied Lines	211,870,010	91,971,935	43.4	74.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	11,962,017	7,959,566	66.5	38.3
4.	Homeowners multiple peril	10,164,152	3,200,454	31.5	80.5
5.1	Commercial multiple peril (non-liability portion)	109,142,085	40,268,768	36.9	58.6
5.2	Commercial multiple peril (liability portion)	91,747,617	37,946,990	41.4	42.8
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	553	28,506	5,158.9	(515.5)
9.1	Inland marine	6,900,596	(367,260)	(5.3)	20.2
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	(30)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(149)	0.0	0.0
12.	Earthquake	33,593,445	(387)	0.0	0.1
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	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	94,917	(14,624)	(15.4)	(17.8)
16.	Workers' compensation	112,185,595	31,288,543	27.9	31.0
17.1	Other liability - occurrence	226,698,263	193,259,758	85.2	72.1
17.2	Other liability - claims-made	11,133,138	9,181,278	82.5	46.2
17.3	Excess workers' compensation	0	1,338,830	0.0	0.0
18.1	Products liability - occurrence	12,391,057	9,549,100	77.1	65.6
18.2	Products liability - claims-made	0	(34,048)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	134,579	(357,284)	(265.5)	748.0
19.2	Other private passenger auto liability	1,540,537	1,283,570	83.3	110.0
19.3	Commercial auto no-fault (personal injury protection)	3,329,819	2,398,141	72.0	76.2
19.4	Other commercial auto liability	175,177,402	112,817,958	64.4	76.9
21.1	Private passenger auto physical damage	1,394,107	647,846	46.5	27.3
21.2	Commercial auto physical damage	50,126,216	33,430,750	66.7	70.6
22.	Aircraft (all perils)	0	(3,309)	0.0	0.0
23.	Fidelity	7,018	(69,291)	(987.3)	(325.1)
24.	Surety	876,939	115,116	13.1	4.5
26.	Burglary and theft	1,913	(425)	(22.2)	(229.8)
27.	Boiler and machinery	15,916,768	2,689,943	16.9	2.1
28.	Credit	0	0	0.0	0.0
29.	International	0	(3,332)	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	1,227,439,659	630,210,764	51.3	58.1
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	80,400,827	140,125,033	122,783,425
2.1	Allied Lines	118,728,753	204,568,172	177,014,959
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	6,782,401	14,048,323	11,110,083
4.	Homeowners multiple peril	5,102,407	8,910,946	9,729,248
5.1	Commercial multiple peril (non-liability portion)	48,344,656	114,427,800	104,955,196
5.2	Commercial multiple peril (liability portion)	46,014,750	93,711,605	93,579,324
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	150	550	650
9.1	Inland marine	3,684,166	6,801,974	6,128,936
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	18,044,899	30,337,968	26,650,757
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	52,605,911	114,912,570	125,203,852
17.1	Other liability - occurrence	119,591,960	234,004,552	216,362,680
17.2	Other liability - claims-made	3,940,628	9,620,071	8,743,375
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	5,361,151	11,685,761	10,758,472
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	64,343	129,515	141,650
19.2	Other private passenger auto liability	741,260	1,483,723	1,659,094
19.3	Commercial auto no-fault (personal injury protection)	1,871,490	4,143,161	3,244,894
19.4	Other commercial auto liability	91,160,440	192,797,543	170,741,518
21.1	Private passenger auto physical damage	660,414	1,350,542	1,418,390
21.2	Commercial auto physical damage	24,393,329	54,697,760	49,489,399
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	652	8,080	12,742
24.	Surety	17,187	958,313	780,997
26.	Burglary and theft	582	1,865	4,444
27.	Boiler and machinery	7,719,278	14,036,203	12,609,774
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	635,231,633	1,252,762,028	1,153,123,859
	DETAILS OF WRITE-INS			
3401.		0	0	0
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	2,901,585	3,955,247	6,856,832	554,982	53,427	608,409	2,594,379	32,246	3,557,367	6,183,992	247,776	(312,208)	(64,432)
2. 2022	720,399	1,142,980	1,863,379	282,637	22,991	305,628	606,793	25,876	968,101	1,600,770	169,032	(126,012)	43,019
3. Subtotals 2022 + Prior	3,621,984	5,098,227	8,720,211	837,620	76,417	914,037	3,201,172	58,122	4,525,468	7,784,761	416,808	(438,220)	(21,412)
4. 2023	950,135	2,499,139	3,449,273	700,689	162,099	862,788	780,194	68,957	1,713,176	2,562,327	530,748	(554,906)	(24,158)
5. Subtotals 2023 + Prior	4,572,119	7,597,366	12,169,484	1,538,309	238,516	1,776,825	3,981,366	127,079	6,238,644	10,347,088	947,556	(993,127)	(45,571)
6. 2024	XXX	XXX	XXX	XXX	940,254	940,254	XXX	497,264	1,844,728	2,341,993	XXX	XXX	XXX
7. Totals	4,572,119	7,597,366	12,169,484	1,538,309	1,178,770	2,717,079	3,981,366	624,343	8,083,372	12,689,081	947,556	(993,127)	(45,571)
8. Prior Year-End Surplus As Regards Policyholders	7,428,332										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. 20.7	2. (13.1)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.6)

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			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Other assets	36,093,459	0	36,093,459	35,752,831
2505.	Due from unaffiliated companies	18,147,397	0	18,147,397	3,150,767
2506.	Service contract receivable	16,756,388	0	16,756,388	20,328,741
2507.	Amounts receivable under high deductible policies	16,915,545	1,700,174	15,215,370	20,156,173
2508.	State surcharges receivable	10,113,472	0	10,113,472	9,826,880
2509.	Assumed reinsurance receivable and payable	828,450	0	828,450	0
2510.	Contingent commissions receivable	201,600	0	201,600	500,731
2511.	Other assets nonadmitted	385,265,776	385,265,776	0	0
2512.	Miscellaneous ledger balances	23,734,185	23,734,185	0	0
2513.	Performance guarantees receivable	(261,910)	0	(261,910)	(162,710)
2597.	Summary of remaining write-ins for Line 25 from overflow page	507,794,362	410,700,136	97,094,226	89,553,413

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Retroactive reinsurance reserve assumed	297,107	297,132
2505.	Retroactive reinsurance reserve ceded	(9,561,697)	(9,736,080)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(9,264,590)	(9,438,948)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties of regulatory authorities	(194,680)	(906,861)	(1,268,997)
1405.	Retroactive reinsurance gain/loss	(732,043)	(118,317)	975,121
1497.	Summary of remaining write-ins for Line 14 from overflow page	(926,723)	(1,025,178)	(293,876)

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	344,981,896	355,532,063
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	7,206,997	5,909,683
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	0
8.	Deduct current year's depreciation	8,352,160	16,459,850
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	343,836,733	344,981,896
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	343,836,733	344,981,896

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	827,150,566	881,223,397
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	738,053
	2.2 Additional investment made after acquisition	33,268,668	93,627,390
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	(2,054,388)	(57,393,327)
6.	Total gain (loss) on disposals	0	(555,711)
7.	Deduct amounts received on disposals	14,873,316	74,902,302
8.	Deduct amortization of premium and depreciation	2,579,852	5,645,717
9.	Total foreign exchange change in book/adjusted carrying value	(353,169)	400,200
10.	Deduct current year's other than temporary impairment recognized	13,763,287	10,341,417
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	826,795,222	827,150,566
12.	Deduct total nonadmitted amounts	291,611,087	262,382,740
13.	Statement value at end of current period (Line 11 minus Line 12)	535,184,135	564,767,825

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	21,714,459,406	20,672,319,492
2.	Cost of bonds and stocks acquired	1,630,671,159	3,399,888,642
3.	Accrual of discount	22,711,593	32,789,628
4.	Unrealized valuation increase/(decrease)	141,425,083	74,661,836
5.	Total gain (loss) on disposals	(14,274,477)	(41,062,436)
6.	Deduct consideration for bonds and stocks disposed of	942,534,896	2,365,175,341
7.	Deduct amortization of premium	26,585,771	60,089,809
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	377,245
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	905,463	1,504,638
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	22,526,777,560	21,714,459,406
12.	Deduct total nonadmitted amounts	17,070,294	15,980,143
13.	Statement value at end of current period (Line 11 minus Line 12)	22,509,707,266	21,698,479,263

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)	15,634,227,329	889,782,732	404,668,676	28,813,301	15,634,227,329	16,148,154,686	0	15,504,554,959
2.	NAIC 2 (a)	2,603,095,907	92,482,696	32,793,542	(29,130,763)	2,603,095,907	2,633,654,298	0	2,579,943,233
3.	NAIC 3 (a)	111,425,201	0	15,749,508	4,119,456	111,425,201	99,795,149	0	115,293,734
4.	NAIC 4 (a)	43,472,859	0	1,441,700	(3,652,664)	43,472,859	38,378,495	0	50,250,452
5.	NAIC 5 (a)	9,690,572	0	208,957	(161,206)	9,690,572	9,320,409	0	9,964,451
6.	NAIC 6 (a)	411,818	0	7,490	2,912	411,818	407,241	0	419,357
7.	Total Bonds	18,402,323,687	982,265,428	454,869,873	(8,964)	18,402,323,687	18,929,710,277	0	18,260,426,187
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	5,444,665	0	0	90,540	5,444,665	5,535,205	0	5,295,380
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	5,698,966	0	0	0	5,698,966	5,698,966	0	5,698,966
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	11,143,631	0	0	90,540	11,143,631	11,234,171	0	10,994,346
15.	Total Bonds and Preferred Stock	18,413,467,318	982,265,428	454,869,873	81,576	18,413,467,318	18,940,944,448	0	18,271,420,533

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired	0	43,900,000
3.	Accrual of discount	0	(22)
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	(7,227)
6.	Deduct consideration received on disposals	0	43,892,751
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)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,151,788,182	696,483,117
2.	Cost of cash equivalents acquired	42,128,356,155	80,355,711,218
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	42,082,573,552	79,900,406,152
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,197,570,786	1,151,788,182
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,197,570,786	1,151,788,182

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002		0	0	0	214,250
RE# 10500 & RE# 10600 50 Prospect Street	Hartfprd	CT	03/31/2002		0	0	0	2,265,367
0199999. Acquired by Purchase					0	0	0	2,479,618
0399999 - Totals					0	0	0	2,479,618

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	(18,011)	0	2,195,103	0.120
	Blackstone Communication Partners I, L.P.	New York	NY	Blackstone Group		08/29/2000	3	0	(312)	0	23,960	0.110
	Consonance Private Equity, L.P.	New York	NY	Consonance Capital Partners		01/18/2013	3	0	21,115	0	3,916,982	3.330
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	114,972	0	1,471,381	1.350
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	919	0	1,032,980	0.830
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	50,638	0	1,388,940	0.680
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	169,320	0	10,029,346	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Blackstone Group		03/27/2015		0	149,370	0	3,197,759	0.140
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	149,370	0	3,197,759	XXX
Joint Venture Interests - Other - Unaffiliated												
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014		0	81,523	0	912,121	1.720
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014		0	198,989	0	1,828,962	6.400
2599999. Joint Venture Interests - Other - Unaffiliated								0	280,512	0	2,741,083	XXX
Joint Venture Interests - Other - Affiliated												
	Tiercel, LLC	Wilmington	DE	Travelers Indemnity Company		11/19/2012		0	8,000,000	0	0	100.000
	Travelers Marketplace Holdings, LLC	Wilmington	DE	Travelers Indemnity Company		11/25/2020		0	13,000,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	21,000,000	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Capital Partners Series T-MOSC	Columbia	MO	Affordable Equity Partners		09/29/2023		0	414,126	0	953,514	8.290
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	414,126	0	953,514	XXX
6099999. Total - Unaffiliated								0	1,013,328	0	16,921,702	XXX
6199999. Total - Affiliated								0	21,000,000	0	0	XXX
6299999 - Totals								0	22,013,328	0	16,921,702	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	06/17/2024	347,503	0	0	0	0	0	0	347,503	347,503	0	0	0	0
	Blackstone Communication Partners I, L.P.	New York	NY	Distribution	08/29/2000	05/14/2024	(312)	0	0	0	0	0	0	(312)	(312)	0	0	0	0
	Consonance Private Equity, L.P.	New York	NY	Distribution	01/18/2013	06/28/2024	673	0	0	0	0	0	0	673	673	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
.....	NB Secondary Opportunities Fund III LP	New York	..... NY.....	Distribution	....06/21/2013 ...	....06/25/2024 ...	 33,249	0	0	0	0	0	0	 33,249	 33,249	0	0	0	0
.....	Sentinel Capital Partners V, L.P.	New York	..... NY.....	Distribution	....07/18/2013 ...	....06/25/2024 ...	219,126	0	0	0	0	0	0	219,126	219,126	0	0	0	0
.....	Shasta Ventures II, L.P.	Palo Alto	..... CA.....	Distribution	....10/25/2007 ...	....06/05/2024 ...	536,400	0	0	0	0	0	0	536,400	536,400	0	0	0	0
.....	Trident VI, L.P.	Greenwich	..... CT.....	Distribution	....12/20/2013 ...	....05/23/2024 ...	647,436	0	0	0	0	0	0	647,436	647,436	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,784,075	0	0	0	0	0	0	1,784,075	1,784,075	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
.....	Blackstone Real Estate Partners VIII L.P. ..	New York	..... NY.....	Distribution	....03/27/2015 ...	....06/05/2024 ...	397,329	0	0	0	0	0	0	397,329	397,329	0	0	0	0
.....	Rialto Real Estate Fund II, LP	Miami	..... FL.....	Distribution	....07/31/2013 ...	....06/28/2024 ...	314,013	0	0	0	0	0	0	314,013	314,013	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							711,342	0	0	0	0	0	0	711,342	711,342	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
.....	Blue Water Energy Fund I-A, L.P.	London	..... GBR.....	Distribution	....09/07/2012 ...	....06/27/2024 ...	218,218	0	0	0	0	0	0	218,218	218,218	0	0	0	0
.....	Cerberus Institutional Partners, L.P. (Series Four)	New York	..... NY.....	Distribution	....11/09/2006 ...	....05/17/2024 ...	 76,076	0	0	0	0	0	0	 76,076	 76,076	0	0	0	0
.....	Transportation Recovery Fund L.P.	New York	..... NY.....	Distribution	....08/23/2013 ...	....06/28/2024 ...	... 2,591,366	0	0	0	0	0	0	... 2,591,366	... 2,591,366	0	0	0	0
.....	Wayzata Opportunities Fund III, L.P.	Wayzata	..... MN.....	Distribution	....05/17/2013 ...	....06/14/2024 ...	... 1,099,012	0	0	0	0	0	0	... 1,099,012	... 1,099,012	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							3,984,671	0	0	0	0	0	0	3,984,671	3,984,671	0	0	0	0
6099999. Total - Unaffiliated							6,480,088	0	0	0	0	0	0	6,480,088	6,480,088	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							6,480,088	0	0	0	0	0	0	6,480,088	6,480,088	0	0	0	0

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									
3622AC-XB-1	GNMA II PASS T #787074 5.500 2053 08		04/01/2024	NOMURA		14,641,748	14,628,034	4,470	1.A
36179X-VQ-6	GNMA II PASS T #MA8723 4.000 2053 03		04/22/2024	BARCLAYS CAPITAL INC		15,423,564	16,938,792	41,406	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000 2062 05		06/20/2024	PAR WRITE-UP		60	60	0	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000 2062 03		06/20/2024	PAR WRITE-UP		33	33	0	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000 2062 06		06/20/2024	PAR WRITE-UP		1,493	1,493	0	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000 2062 07		06/20/2024	PAR WRITE-UP		1,426	1,426	0	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650 2063 02		06/20/2024	PAR WRITE-UP		44	44	0	1.A
38376R-GW-0	GNR 2015-H22 HA CMO 2.550 2065 08		06/20/2024	PAR WRITE-UP		43,702	43,702	0	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500 2065 09		06/20/2024	PAR WRITE-UP		17,238	17,238	0	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000 2066 04		06/20/2024	PAR WRITE-UP		36,878	36,878	0	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000 2066 06		06/20/2024	PAR WRITE-UP		42,926	42,926	0	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 6.187 2066 09		06/20/2024	PAR WRITE-UP		118,586	118,586	0	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500 2066 09		06/20/2024	PAR WRITE-UP		72,576	72,576	0	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500 2067 04		06/20/2024	PAR WRITE-UP		52,472	52,472	0	1.A
38384P-MW-7	GNR 2024-101 EA CMO 5.500 2052 04		06/26/2024	VARIOUS		19,926,367	20,000,000	82,500	1.A
38384M-X7-7	GNR 2024-105 C CMO 5.500 2054 07		06/25/2024	BAS-MERRILL LYNCH		24,953,125	25,000,000	103,125	1.A
38384K-B2-6	GNR 2024-51 P CMO 5.000 2053 07		05/08/2024	BMO		14,554,019	14,961,967	24,937	1.A
38381J-6N-2	GNR 2024-36 A (PROJECT L 4.500 2054 07		06/18/2024	GOLDMAN SACHS		14,539,860	14,922,841	42,903	1.A
0109999999. Subtotal - Bonds - U.S. Governments						104,426,117	106,839,067	299,340	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
081077-T8-2	BELTON ISD GO S2022 4.000 2047 02		06/06/2024	RBC CAPITAL MARKETS		6,363,326	6,535,000	81,324	1.A FE
194475-XV-6	COLLEGE STATION ISD GO S 4.000 2044 08		06/28/2024	BOK FINANCIAL SECURITIES INC		7,652,584	7,790,000	0	1.A FE
232769-LR-8	CYPRESS-FAIRBANKS ISD GO 4.500 2047 02		04/16/2024	BAS-MERRILL LYNCH		15,722,605	15,550,000	132,175	1.A FE
447819-KL-6	HURST EULESS BEDFORD ISD 4.000 2050 08		04/11/2024	JEFFERIES & CO INC		8,108,053	8,495,000	16,990	1.A FE
489819-DH-2	KENOSHA GENERAL OBLIGATI 4.780 2028 09		05/07/2024	PIPER JAFFRAY		1,375,000	1,375,000	0	1.C FE
489819-DJ-8	KENOSHA GENERAL OBLIGATI 4.950 2032 09		05/07/2024	PIPER JAFFRAY		1,525,000	1,525,000	0	1.C FE
489819-DG-4	KENOSHA GENERAL OBLIGATI 5.000 2026 09		05/07/2024	PIPER JAFFRAY		1,520,000	1,520,000	0	1.C FE
52882P-HA-9	LEWISVILLE ISD GO REF S2 4.000 2044 08		06/28/2024	SIEBERT WILLIAMS SHANK & CO MUNI		4,096,441	4,170,000	0	1.B FE
61334P-FY-4	MONTGOMERY CO GENERAL OB 4.000 2043 08		06/20/2024	JEFFERIES & CO INC		14,059,780	14,000,000	217,778	1.A FE
696497-WH-5	PALM BEACH CNTY TXBL S20 4.800 2037 06		06/20/2024	J P MORGAN CHASE SECURITIES INC		5,110,250	5,130,000	0	1.A FE
696497-WM-4	PALM BEACH CNTY TXBL S20 4.950 2041 06		06/20/2024	J P MORGAN CHASE SECURITIES INC		6,183,593	6,205,000	0	1.A FE
731197-2J-7	POLK CNTY GENERAL OBLIGA 5.000 2041 06		05/09/2024	J P MORGAN CHASE SECURITIES INC		5,388,750	5,000,000	0	1.A FE
797508-HL-5	SAN DIEGUITO UHSD GO TAX 2.282 2031 08		05/15/2024	RBC CAPITAL MARKETS		4,201,407	4,900,000	32,924	1.C FE
83412P-HT-2	SOLANO CO CCD GO TAXABLE 1.641 2029 08		05/15/2024	RBC CAPITAL MARKETS		3,103,088	3,590,000	17,346	1.C FE
94766P-NK-3	WEBER SCH DIST GENERAL O 4.000 2043 06		06/14/2024	MORGAN STANLEY		2,506,694	2,520,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						86,916,571	88,305,000	498,538	XXX
Bonds - U.S. Special Revenues									
160429-YJ-9	CHARLESTON WTRWKS & SWR 1.790 2032 01		05/15/2024	BAS-MERRILL LYNCH		3,943,382	4,810,000	32,526	1.A FE
402207-AD-6	GULF COAST INDL DEV AUTH 4.700 2041 11		06/28/2024	J P MORGAN CHASE SECURITIES INC		6,070,000	6,070,000	14,644	1.D FE
546398-ZP-6	LOUISIANA PUB FAC (AIR P 4.700 2043 12		06/28/2024	J P MORGAN CHASE SECURITIES INC		5,900,000	5,900,000	14,234	1.F FE
546598-AB-9	LOUISVILLE & JEFFERSON R 4.780 2029 01		06/28/2024	WELLS FARGO SECURITIES		12,200,000	12,200,000	29,707	1.F FE
575579-V4-6	MASSACHUSETTS BAY TRANS 4.000 2044 07		06/28/2024	MORGAN STANLEY		7,428,600	7,500,000	0	1.B FE
60528A-BK-9	MISSISSIPPI BUS FIN COM 4.750 2030 12		06/28/2024	WELLS FARGO SECURITIES		2,000,000	2,000,000	4,822	1.D FE
60528A-BM-5	MISSISSIPPI BUS FIN COM 4.750 2030 12		06/28/2024	WELLS FARGO SECURITIES		1,315,000	1,315,000	3,170	1.D FE
60528A-BZ-6	MISSISSIPPI BUS FIN COM 4.750 2035 11		06/28/2024	WELLS FARGO SECURITIES		1,255,000	1,255,000	3,026	1.D FE
60528A-CK-8	MISSISSIPPI BUS FIN COM 4.750 2035 11		06/28/2024	WELLS FARGO SECURITIES		5,540,000	5,540,000	13,357	1.D FE
60528A-BX-1	MISSISSIPPI BUS FIN COM 4.900 2035 11		06/28/2024	MORGAN STANLEY		1,360,000	1,360,000	3,276	1.D FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
60528A-BY-9	MISSISSIPPI BUS FIN COM 4.900 2035 11		06/28/2024	MORGAN STANLEY		2,935,000	2,935,000	7,069	1.D FE
60528A-CB-8	MISSISSIPPI BUS FIN COM 4.900 2035 11		06/28/2024	MORGAN STANLEY		2,250,000	2,250,000	5,419	1.D FE
812643-WK-6	SEATTLE LIGHT & POWER RE 4.000 2043 07		06/20/2024	JEFFERIES & CO INC		6,966,470	7,000,000	132,222	1.C FE
88213A-TZ-8	TEXAS A & M UNIV REV S20 4.000 2049 05		05/01/2024	JEFFERIES & CO INC		3,930,188	4,110,000	0	1.A FE
3133KN-4F-7	FHLMC PASS THR #RA7122 3.500 2052 04		06/24/2024	TD SECURITIES		13,299,834	14,773,746	34,472	1.A
3133KP-YY-8	FHLMC PASS THR #RA7927 4.500 2052 09		04/23/2024	BARCLAYS CAPITAL INC		17,011,064	18,247,778	52,462	1.A
3132E0-QC-9	FHLMC PASS THR #SD4051 5.000 2052 10		06/06/2024	WELLS FARGO SECURITIES		10,174,224	10,430,087	8,692	1.A
3132DS-3L-4	FHLMC PASS THR #SD5303 6.000 2054 04		04/25/2024	BMO		19,902,344	20,000,000	83,333	1.A
3132DW-DL-4	FHLMC PASS THR #SD8207 3.500 2052 04		06/25/2024	J P MORGAN		9,289,946	10,373,489	25,213	1.A
3137HC-LD-2	FHR 5407 DA CMO 5.500 2049 11		04/29/2024	MORGAN STANLEY		19,609,992	19,892,055	3,039	1.A
3137HC-VE-9	FHR 5413 JA CMO 5.500 2050 01		05/01/2024	STONEX FINANCIAL		19,373,246	19,613,822	14,983	1.A
3137HD-5Q-9	FHR 5416 CD CMO 5.000 2047 07		06/11/2024	BARCLAYS CAPITAL INC		14,449,797	14,811,404	26,743	1.A
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
3140QQ-QY-4	FNMA PASS THRU #CB4970 5.500 2052 10		05/16/2024	TD SECURITIES		22,878,735	22,975,664	56,163	1.A
3140QT-ED-7	FNMA PASS THRU #CB7331 5.500 2053 10		06/07/2024	WELLS FARGO SECURITIES		18,820,414	19,058,647	26,206	1.A
3140XM-5S-1	FNMA PASS THRU #FS6256 3.500 2052 08		06/07/2024	GOLDMAN SACHS		17,075,632	19,308,135	16,895	1.A
31418E-DE-7	FNMA PASS THRU #MA4600 3.500 2052 05		06/24/2024	J P MORGAN		14,110,910	15,748,509	36,747	1.A
31418E-HK-9	FNMA PASS THRU #MA4733 4.500 2052 09		05/14/2024	CITIGROUP GLOBAL MARKETS		7,629,745	8,088,516	14,155	1.A
31418E-J7-6	FNMA PASS THRU #MA4785 5.000 2052 10		06/26/2024	CITIGROUP GLOBAL MARKETS		11,850,584	12,183,733	43,997	1.A
31418E-S6-8	FNMA PASS THRU #MA5040 6.000 2053 06		04/02/2024	STONEX FINANCIAL		18,153,708	18,060,583	6,020	1.A
31418E-T7-5	FNMA PASS THRU #MA5073 6.000 2053 07		04/11/2024	CITIGROUP GLOBAL MARKETS		11,009,847	11,047,824	20,254	1.A
31418E-V8-0	FNMA PASS THRU #MA5138 5.500 2053 09		06/11/2024	GOLDMAN SACHS		18,596,526	18,840,869	31,663	1.A
3136BR-UC-9	FNR 2024-21 BA CMO 5.500 2046 11		05/07/2024	BARCLAYS CAPITAL INC		16,469,570	16,620,190	22,853	1.A
3136BR-SR-9	FNR 2024-23 BA CMO 5.500 2050 04		05/06/2024	MORGAN STANLEY		24,392,774	24,635,277	30,110	1.A
3136BR-2R-7	FNR 2024-30 BA CMO 5.500 2047 12		05/09/2024	CITIGROUP GLOBAL MARKETS		29,671,875	30,000,000	137,500	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						406,745,654	418,955,325	1,000,804	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00287Y-CY-3	ABBVIE INC 4.550 2035 03		04/18/2024	SUSQUEHANNA INTL GROUP		4,650,750	5,000,000	23,382	1.G FE
00724P-AF-6	ADOBE INC 4.800 2029 04		04/01/2024	BAS-MERRILL LYNCH		6,989,570	7,000,000	0	1.E FE
008058-AH-8	ADVANTAGE CAPITAL 2021 .000 2029 05		04/15/2024	TAX CREDIT - STATE WRITE-UP		18,523	18,523	0	1.E
03028P-M#-0	AMERICAN TRANSMISSION CO 5.820 2034 04		04/16/2024	MUFG SECURITIES AMERICAS INC		4,000,000	4,000,000	0	1.F Z
038336-AA-1	APTARGROUP INC 3.600 2032 03		04/26/2024	J P MORGAN CHASE SECURITIES INC		3,422,720	3,980,000	17,910	2.C FE
049560-AZ-8	ATMOS ENERGY CORP 5.900 2033 11		06/18/2024	J P MORGAN CHASE SECURITIES INC		3,156,270	3,000,000	17,700	1.E FE
053332-BJ-0	AUTOZONE INC 5.100 2029 07		06/24/2024	BAS-MERRILL LYNCH		4,994,550	5,000,000	0	2.B FE
05565E-CH-6	BMW US CAPITAL LLC (144A 4.900 2027 04	C	04/18/2024	RBC CAPITAL MARKETS		7,508,088	7,585,000	20,648	1.F FE
10373Q-CA-6	BP CAP MARKETS AMERICA 5.227 2034 11	C	05/15/2024	DEUTSCHE BANC		10,000,000	10,000,000	0	1.E FE
10373Q-AZ-3	BP CAPITAL MARKETS AMERI 3.588 2027 04	C	05/07/2024	VARIOUS		4,675,429	4,860,000	12,110	1.E FE
14913U-AL-4	CATERPILLAR FINANCIAL SE 5.000 2027 05		05/07/2024	SOCIETY GENERALE AMERICAS		4,994,500	5,000,000	0	1.F FE
15189W-AS-9	CENTERPOINT ENERGY RESOU 5.400 2034 07		06/18/2024	SMBC NIKKO SEC		3,009,360	3,000,000	0	1.G FE
17275R-BQ-4	CISCO SYSTEMS 4.800 2027 02		04/25/2024	SOCIETY GENERALE AMERICAS		2,476,775	2,500,000	21,000	1.E FE
191216-DR-8	COCA-COLA CO 5.000 2034 05		05/07/2024	J P MORGAN CHASE SECURITIES INC		5,007,400	5,000,000	0	1.E FE
209111-GH-0	CONSOLIDATED EDISON CO O 5.375 2034 05		05/07/2024	WELLS FARGO SECURITIES		2,007,320	2,000,000	0	1.G FE
233853-AZ-3	DAIMLER TRUCK FINANCE NA 5.125 2029 09	C	06/17/2024	J P MORGAN CHASE SECURITIES INC		4,983,800	5,000,000	0	1.G FE
29366M-AF-5	ENTERGY ARKANSAS 5.450 2034 06		06/25/2024	U S BANCORP		2,702,701	2,672,000	18,608	1.F FE
344045-AA-7	FLUTTER TREASURY DAC (14 6.375 2029 04		04/17/2024	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	2.C FE
369550-BL-1	GENERAL DYNAMICS CORP 3.500 2027 04		05/20/2024	VARIOUS		5,087,882	5,300,000	19,590	1.G FE
37045X-EX-0	GENERAL MOTORS FINANCIAL 5.350 2027 07		06/13/2024	MIZUHO INTERNATIONAL PLC		4,999,300	5,000,000	0	2.B FE
44107T-BB-1	HOST HOTELS & RESORTS LP 5.700 2034 07		05/07/2024	J P MORGAN CHASE SECURITIES INC		2,949,540	3,000,000	0	2.C FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
459200-KX-8	IBM CORP 4.500 2028 02		04/24/2024	CITADEL SECURITIES		4,398,300	4,500,000	45,000	1.G FE
45115A-AA-2	ICON INVESTMENTS SIX DES 5.809 2027 05	C	04/30/2024	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	2.C FE
487836-BW-7	KELLANOVA 4.300 2028 05		05/14/2024	MIZUHO INTERNATIONAL PLC		9,718,900	10,000,000	1,194	2.B FE
526057-CT-9	LENNAR CORP 5.250 2026 06		05/07/2024	U S BANCORP		11,382,046	11,410,000	262,905	2.B FE
57636Q-AZ-7	MASTERCARD INC 4.875 2034 05		05/30/2024	MUFG SECURITIES AMERICAS INC		2,938,860	3,000,000	8,938	1.E FE
55336V-BX-7	MPLX LP 5.500 2034 06		05/15/2024	MIZUHO INTERNATIONAL PLC		4,938,900	5,000,000	0	2.B FE
666807-BN-1	NORTHROP GRUMMAN CORP 3.250 2028 01		05/14/2024	MIZUHO INTERNATIONAL PLC		11,272,800	12,000,000	131,083	2.A FE
690742-AP-6	OWENS CORNING INC 5.700 2034 06		05/29/2024	MORGAN STANLEY		3,985,080	4,000,000	0	2.B FE
760759-BK-5	REPUBLIC SERVICES INC 5.200 2034 11		06/17/2024	J P MORGAN CHASE SECURITIES INC		1,993,920	2,000,000	0	1.G FE
85208N-AE-0	SPRINT SPECTRUM / SPEC I 5.152 2029 09		05/08/2024	STIFEL NICOLAUS & CO INC		3,156,140	3,172,000	22,697	1.F FE
92277G-AX-5	VENTAS REALTY LP 5.625 2034 07		05/08/2024	J P MORGAN CHASE SECURITIES INC		2,962,500	3,000,000	0	2.A FE
94106L-BY-4	WASTE MANAGEMENT INC 4.950 2031 07		06/24/2024	WELLS FARGO SECURITIES		6,957,510	7,000,000	0	1.G FE
67077M-BD-9	NUTRIEN LTD 5.400 2034 06	A	06/17/2024	GOLDMAN SACHS & CO		5,979,420	6,000,000	0	2.B FE
12661P-AG-4	CSL FINANCE PLC (144A) 5.106 2034 04	D	05/28/2024	ANZ BANK		1,464,315	1,500,000	11,914	1.G FE
423012-AF-0	HEINEKEN NV (144A) 3.500 2028 01	D	04/30/2024	SMBC NIKKO SEC		7,875,480	8,365,000	75,634	2.A FE
45687V-AC-0	INGERSOLL RAND 5.197 2027 06	D	05/09/2024	J P MORGAN CHASE SECURITIES INC		4,000,000	4,000,000	1,732	2.B FE
45687V-AF-3	INGERSOLL RAND 5.450 2034 06	D	05/14/2024	VARIOUS		7,001,460	7,000,000	3,633	2.B FE
89157X-AA-9	TOTALENERGIES CAPITAL SA 5.150 2034 04	D	04/02/2024	MORGAN STANLEY		3,000,000	3,000,000	0	1.E FE
892938-AB-7	TRANE TECHNOLOGIES FINAN 5.100 2034 06	D	06/24/2024	KEYBANC CAPITAL MARK		2,657,129	2,650,000	4,505	1.G FE
16159N-AD-6	CHASE 2024-4 A4 6.000 2055 03		04/18/2024	J P MORGAN		29,646,975	30,000,000	125,000	1.A FE
16159Q-AD-9	CHASE 2024-5 A4 6.000 2055 04		05/16/2024	J P MORGAN		34,840,404	35,000,000	163,333	1.A FE
36269X-AZ-0	GSMBS 2024-PJ5 A15 CMO (6.000 2054 09		05/16/2024	GOLDMAN SACHS		28,773,023	29,000,000	145,000	1.A FE
81743C-AE-5	SEMT 2024-5 A5 (144A) 6.000 2054 06		05/07/2024	BAS-MERRILL LYNCH		27,345,299	27,500,000	59,583	1.A FE
81743D-AE-3	SEMT 2024-6 A5 6.000 2054 07		06/21/2024	GOLDMAN SACHS		24,954,148	25,000,000	108,333	1.A FE
34531Q-AA-7	FORDO 2024-B A1 5.507 2025 07		06/18/2024	BNP PARIBAS		35,000,000	35,000,000	0	1.A Z
302704-AA-9	FW ENERGY ASSET ISSUER L 7.151 2044 08		06/18/2024	STONE RIDGE		13,300,000	13,300,000	0	1.F Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						384,177,086	388,312,523	1,321,434	XXX
2509999997. Total - Bonds - Part 3						982,265,428	1,002,411,915	3,120,115	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						982,265,428	1,002,411,915	3,120,115	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									
65345M-10-8	NEXTDOOR HOLDINGS INC		06/05/2024	DIST FROM PARTNERSHIP	216,000.000	536,400		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						536,400	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						536,400	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						536,400	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						536,400	XXX	0	XXX
6009999999 - Totals						982,801,828	XXX	3,120,115	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																					
88410X-AA-4	THIRAX 1 LCC .968		04/14/2024	REDEEMED		100,580	100,580	100,580	100,580	0	0	0	0	0	100,580	0	0	0	487	01/14/2033	1.A
91282C-CE-9	U S TREASURY NOTES 1.250		05/07/2024	BAS-MERRILL LYNCH		879,020	1,000,000	1,001,410	1,000,897	0	(69)	0	(69)	0	1,000,828	0	(121,808)	(121,808)	5,464	05/31/2028	1.A
91282C-CE-9	U S TREASURY NOTES 1.250		04/30/2024	NOMURA SECURITIES INTL		20,880,857	24,000,000	24,033,846	24,021,531	0	(1,588)	0	(1,588)	0	24,019,943	0	(3,139,086)	(3,139,086)	125,410	05/31/2028	1.A
912828-WJ-5	U S TREASURY NOTES 2.500		05/15/2024	MATURED		12,000,000	12,000,000	11,629,728	11,903,945	0	96,055	0	96,055	0	12,000,000	0	0	0	150,000	05/15/2024	1.A
925387-AE-2	VESSEL MANAGEMENT SERV 5.125		04/16/2024	REDEEMED		77,000	77,000	77,000	76,989	0	11	0	11	0	77,000	0	0	0	1,973	04/16/2035	1.A
36225C-B7-0	G2 (ARM) #80061 3.875		06/20/2024	PAID ON PRINCIPAL		443	443	447	439	0	4	0	4	0	443	0	0	0	8	04/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 3.875		06/20/2024	PAID ON PRINCIPAL		366	366	370	363	0	3	0	3	0	366	0	0	0	6	05/20/2027	1.A
36225C-C9-5	G2 (ARM) #80095 3.625		06/20/2024	PAID ON PRINCIPAL		275	275	278	274	0	0	0	0	0	275	0	0	0	4	07/20/2027	1.A
36179M-E2-2	GNMA II PASS #00MA0153 3.000		06/20/2024	PAID ON PRINCIPAL		15,098	15,098	15,313	15,313	0	(215)	0	(215)	0	15,098	0	0	0	193	06/20/2042	1.A
36202C-3X-9	GNMA II PASS #2614 6.000		06/20/2024	PAID ON PRINCIPAL		699	699	678	690	0	9	0	9	0	699	0	0	0	18	07/20/2028	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		06/20/2024	PAID ON PRINCIPAL		22,646	22,646	22,505	22,525	0	121	0	121	0	22,646	0	0	0	482	06/20/2034	1.A
36202E-BU-2	GNMA II PASS #3651 5.000		06/20/2024	PAID ON PRINCIPAL		56,415	56,415	56,063	56,113	0	302	0	302	0	56,415	0	0	0	1,237	12/20/2034	1.A
36202E-DD-8	GNMA II PASS #3700 4.500		06/20/2024	PAID ON PRINCIPAL		2,641	2,641	2,502	2,532	0	109	0	109	0	2,641	0	0	0	50	04/20/2035	1.A
36202E-ET-2	GNMA II PASS #3746 4.500		06/20/2024	PAID ON PRINCIPAL		9,554	9,554	9,105	9,189	0	365	0	365	0	9,554	0	0	0	179	08/20/2035	1.A
36202E-E7-0	GNMA II PASS #3758 4.500		06/20/2024	PAID ON PRINCIPAL		40,970	40,970	39,100	39,619	0	1,350	0	1,350	0	40,970	0	0	0	770	09/20/2035	1.A
36202E-E8-8	GNMA II PASS #3759 5.000		06/20/2024	PAID ON PRINCIPAL		12,408	12,408	12,371	12,372	0	36	0	36	0	12,408	0	0	0	253	09/20/2035	1.A
36202E-FL-8	GNMA II PASS #3771 4.500		06/20/2024	PAID ON PRINCIPAL		15,386	15,386	14,797	14,948	0	438	0	438	0	15,386	0	0	0	292	10/20/2035	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		06/20/2024	PAID ON PRINCIPAL		34,076	34,076	33,357	33,492	0	584	0	584	0	34,076	0	0	0	753	11/20/2035	1.A
36202E-HF-9	GNMA II PASS #3830 5.500		06/20/2024	PAID ON PRINCIPAL		10,838	10,838	10,392	10,409	0	429	0	429	0	10,838	0	0	0	234	03/20/2036	1.A
3622AC-KH-2	GNMA II PASS #7686696 5.000		06/20/2024	PAID ON PRINCIPAL		878,386	878,386	871,661	871,824	0	6,561	0	6,561	0	878,386	0	0	0	18,951	03/20/2053	1.A
3622A2-6K-3	GNMA II PASS #784474 3.500		06/20/2024	PAID ON PRINCIPAL		109,751	109,751	110,711	111,142	0	(1,392)	0	(1,392)	0	109,751	0	0	0	1,643	02/20/2048	1.A
3622AB-4W-9	GNMA II PASS #786337 4.500		06/20/2024	PAID ON PRINCIPAL		371,903	371,903	361,821	361,930	0	9,973	0	9,973	0	371,903	0	0	0	7,036	09/20/2052	1.A
3622AB-5J-7	GNMA II PASS #786349 4.500		06/20/2024	PAID ON PRINCIPAL		429,029	429,029	413,544	413,676	0	15,353	0	15,353	0	429,029	0	0	0	8,281	08/20/2052	1.A
3622AC-JC-5	GNMA II PASS #786659 5.000		06/20/2024	PAID ON PRINCIPAL		287,858	287,858	288,049	287,999	0	(141)	0	(141)	0	287,858	0	0	0	6,282	04/20/2053	1.A
3622AC-JD-3	GNMA II PASS #786660 5.500		06/20/2024	PAID ON PRINCIPAL		628,403	628,403	630,170	630,042	0	(1,639)	0	(1,639)	0	628,403	0	0	0	13,601	04/20/2053	1.A
3622AC-JJ-0	GNMA II PASS #786665 5.500		06/20/2024	PAID ON PRINCIPAL		654,209	654,209	660,086	659,647	0	(5,439)	0	(5,439)	0	654,209	0	0	0	14,963	04/20/2053	1.A
3622AC-KV-1	GNMA II PASS #786708 5.500		06/20/2024	PAID ON PRINCIPAL		443,063	443,063	445,486	445,262	0	(2,199)	0	(2,199)	0	443,063	0	0	0	9,183	05/20/2053	1.A
3622AC-MJ-1	GNMA II PASS #786771 5.000		06/20/2024	PAID ON PRINCIPAL		960,617	960,617	953,562	953,714	0	6,903	0	6,903	0	960,617	0	0	0	21,412	06/20/2053	1.A
3622AC-N9-7	GNMA II PASS #786816 5.500		06/20/2024	PAID ON PRINCIPAL		411,186	411,186	406,303	406,399	0	4,787	0	4,787	0	411,186	0	0	0	9,722	07/20/2053	1.A
3622AC-PQ-7	GNMA II PASS #786831 5.500		06/20/2024	PAID ON PRINCIPAL		565,829	565,829	549,849	550,156	0	15,673	0	15,673	0	565,829	0	0	0	13,356	07/20/2053	1.A
3622AC-XB-1	GNMA II PASS #787074 5.500		06/20/2024	PAID ON PRINCIPAL		193,928	193,928	194,110	194,110	0	(182)	0	(182)	0	193,928	0	0	0	1,441	08/20/2053	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		06/20/2024	PAID ON PRINCIPAL		42,052	42,052	41,671	41,549	0	504	0	504	0	42,052	0	0	0	443	01/20/2047	1.A
36179T-G2-5	GNMA II PASS #MA4717 2.500		06/20/2024	PAID ON PRINCIPAL		46,835	46,835	46,440	46,378	0	458	0	458	0	46,835	0	0	0	484	09/20/2047	1.A
36179X-LH-7	GNMA II PASS #MA8428 5.000		06/20/2024	PAID ON PRINCIPAL		563,023	563,023	553,764	553,927	0	9,096	0	9,096	0	563,023	0	0	0	11,754	11/20/2052	1.A
36179X-NG-7	GNMA II PASS #MA8491 5.500		06/20/2024	PAID ON PRINCIPAL		567,554	567,554	565,048	565,064	0	2,490	0	2,490	0	567,554	0	0	0	12,931	12/20/2052	1.A
36179X-NH-5	GNMA II PASS #MA8492 6.000		06/20/2024	PAID ON PRINCIPAL		861,214	861,214	864,107	864,061	0	(2,847)	0	(2,847)	0	861,214	0	0	0	20,805	12/20/2052	1.A
36179X-VQ-6	GNMA II PASS #MA8723 4.000		06/20/2024	PAID ON PRINCIPAL		324,703	324,703	295,657	295,657	0	29,046	0	29,046	0	324,703	0	0	0	1,680	03/20/2053	1.A
36179X-X6-8	GNMA II PASS #MA8801 5.500		06/20/2024	PAID ON PRINCIPAL		640,242	640,242	640,217	640,128	0	114	0	114	0	640,242	0	0	0	14,625	04/20/2053	1.A
36179X-2L-9	GNMA II PASS #MA8879 5.500		06/20/2024	PAID ON PRINCIPAL		621,074	621,074	620,589	620,517	0	557	0	557	0	621,074	0	0	0	14,134	05/20/2053	1.A
36179X-5G-7	GNMA II PASS #MA8947 5.000		06/20/2024	PAID ON PRINCIPAL		445,735	445,735	439,728	439,932	0	5,803	0	5,803	0	445,735	0	0	0	9,444	06/20/2053	1.A
36177P-CY-9	GNMA PASS TH #00794586 3.500		06/15/2024	PAID ON PRINCIPAL		19,718	19,718	20,553	20,911	0	(1,194)	0	(1,194)	0	19,718	0	0	0	288	03/15/2042	1.A
36213E-WV-4	GNMA PASS TH #552460 6.000		06/15/2024	PAID ON PRINCIPAL		476	476	462	463	0	13	0	13	0	476	0	0	0	12	03/15/2032	1.A
36201M-SA-1	GNMA PASS TH #587413 5.500		06/15/2024	PAID ON PRINCIPAL		683	683	698	695	0	(12)	0	(12)	0	683	0	0	0	16	11/15/2032	1.A
36201M-SJ-2	GNMA PASS TH #587421 5.500		06/15/2024	PAID ON PRINCIPAL		21,311	21,311	21,777	21,621	0	(310)	0	(310)	0	21,311	0	0	0	487	11/15/2032	1.A
36200M-YX-5	GNMA PASS TH #604726 4.500		06/15/2024	PAID ON PRINCIPAL		4,987	4,987	4,753	4,804	0	183	0	183	0	4,987	0	0	0	95	10/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
36290R-YQ-0	GNMA PASS TH #615519 4.500		06/15/2024	PAID ON PRINCIPAL		7,987	7,987	7,525	7,662	0	324	0	324	0	7,987	0	0	0	166	09/15/2033	1.A
36290R-6X-6	GNMA PASS TH #615686 4.500		06/15/2024	PAID ON PRINCIPAL		1,334	1,334	1,257	1,281	0	54	0	54	0	1,334	0	0	0	25	10/15/2033	1.A
3620AQ-PR-8	GNMA PASS TH #736732 4.500		06/15/2024	PAID ON PRINCIPAL		1,316	1,316	1,322	1,325	0	(9)	0	(9)	0	1,316	0	0	0	25	05/15/2040	1.A
3620AW-FY-1	GNMA PASS TH #741883 4.500		06/15/2024	PAID ON PRINCIPAL		1,509	1,509	1,516	1,519	0	(10)	0	(10)	0	1,509	0	0	0	28	05/15/2040	1.A
38378A-CR-0	GNR 2011-151 JY CMO 3.000		06/20/2024	PAID ON PRINCIPAL		281,193	281,193	282,160	281,494	0	(301)	0	(301)	0	281,193	0	0	0	3,487	02/20/2041	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000		05/20/2024	PAID ON PRINCIPAL		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/20/2062	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000		06/20/2024	PAID ON PRINCIPAL		74	74	74	74	0	0	0	0	0	74	0	0	0	1	03/20/2062	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000		06/20/2024	PAID ON PRINCIPAL		3,230	3,230	3,223	3,225	0	5	0	5	0	3,230	0	0	0	28	06/20/2062	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000		06/20/2024	PAID ON PRINCIPAL		62,717	62,717	62,898	62,685	0	32	0	32	0	62,717	0	0	0	519	07/20/2062	1.A
38376R-GW-0	GNR 2015-H22 HA CMO 2.550		06/20/2024	PAID ON PRINCIPAL		708,800	708,800	706,347	707,504	0	1,296	0	1,296	0	708,800	0	0	0	8,307	08/20/2065	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500		06/20/2024	PAID ON PRINCIPAL		367,428	367,428	364,902	366,539	0	889	0	889	0	367,428	0	0	0	3,796	09/20/2065	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000		06/20/2024	PAID ON PRINCIPAL		985,377	985,377	952,428	975,192	0	10,184	0	10,184	0	985,377	0	0	0	8,395	04/20/2066	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000		06/20/2024	PAID ON PRINCIPAL		730,986	730,986	698,092	720,160	0	10,826	0	10,826	0	730,986	0	0	0	5,944	06/20/2066	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 6.187		06/20/2024	PAID ON PRINCIPAL		673,467	673,467	672,204	717,044	0	(43,577)	0	(43,577)	0	673,467	0	0	0	17,358	09/20/2066	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500		06/20/2024	PAID ON PRINCIPAL		1,264,562	1,264,562	1,237,291	1,254,986	0	9,576	0	9,576	0	1,264,562	0	0	0	12,723	09/20/2066	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500		06/20/2024	PAID ON PRINCIPAL		499,170	499,170	495,114	497,274	0	1,896	0	1,896	0	499,170	0	0	0	4,860	04/20/2067	1.A
38380U-WQ-2	GNR 2018-11 PA CMO 3.000		06/20/2024	PAID ON PRINCIPAL		56,796	56,796	56,531	56,537	0	259	0	259	0	56,796	0	0	0	716	12/20/2047	1.A
38381A-E2-8	GNR 2018-151 P CMO 3.500		06/20/2024	PAID ON PRINCIPAL		87,578	87,578	87,331	87,339	0	238	0	238	0	87,578	0	0	0	1,288	01/20/2047	1.A
38384K-B2-6	GNR 2024-51 P CMO 5.000		06/20/2024	PAID ON PRINCIPAL		20,059	20,059	19,512	19,512	0	547	0	547	0	20,059	0	0	0	84	07/20/2053	1.A
36198V-KR-7	GN AI8404 (PROJECT LOA 3.310		06/15/2024	PAID ON PRINCIPAL		204,351	204,351	215,463	209,367	0	(5,016)	0	(5,016)	0	204,351	0	0	0	2,819	05/15/2030	1.A
38379K-VJ-4	GNR 2015-101 AB (PROJE 2.400		06/16/2024	PAID ON PRINCIPAL		32,326	32,326	32,333	32,296	0	29	0	29	0	32,326	0	0	0	323	07/16/2048	1.A
38379K-GA-0	GNR 2015-32 AG (PROJEC 2.300		06/16/2024	PAID ON PRINCIPAL		20,908	20,908	20,688	20,713	0	195	0	195	0	20,908	0	0	0	200	02/16/2049	1.A
38379U-PD-2	GNR 2016-50 A (PROJECT 2.300		06/16/2024	PAID ON PRINCIPAL		11,816	11,816	11,849	11,818	0	(2)	0	(2)	0	11,816	0	0	0	113	07/16/2052	1.A
38379U-SP-2	GNR 2016-64 CA (PROJEC 2.300		06/16/2024	PAID ON PRINCIPAL		15,876	15,876	15,900	15,877	0	(1)	0	(1)	0	15,876	0	0	0	152	03/16/2045	1.A
38379U-XR-2	GNR 2016-98 AF (PROJEC 2.350		06/16/2024	PAID ON PRINCIPAL		15,384	15,384	15,018	14,993	0	391	0	391	0	15,384	0	0	0	151	03/16/2057	1.A
38379R-V6-7	GNR 2017-124 AB (PROJE 2.650		06/16/2024	PAID ON PRINCIPAL		47,001	47,001	46,876	46,877	0	124	0	124	0	47,001	0	0	0	519	08/16/2057	1.A
38379R-4V-2	GNR 2017-143 AC (PROJE 2.600		06/16/2024	PAID ON PRINCIPAL		90,265	90,265	90,047	90,051	0	214	0	214	0	90,265	0	0	0	978	07/16/2057	1.A
38380J-FU-7	GNR 2017-171 AC (PROJE 2.500		06/16/2024	PAID ON PRINCIPAL		37,268	37,268	36,594	36,520	0	748	0	748	0	37,268	0	0	0	388	09/16/2054	1.A
38380J-HP-6	GNR 2017-181 AG (PROJE 2.600		06/16/2024	PAID ON PRINCIPAL		74,637	74,637	73,188	73,297	0	1,341	0	1,341	0	74,637	0	0	0	809	02/16/2059	1.A
38380J-GM-4	GNR 2017-185 AC (PROJE 2.600		06/16/2024	PAID ON PRINCIPAL		68,171	68,171	66,273	65,941	0	2,230	0	2,230	0	68,171	0	0	0	642	03/16/2058	1.A
38379U-7A-8	GNR 2017-30 AB (PROJEC 2.400		06/16/2024	PAID ON PRINCIPAL		19,169	19,169	18,851	18,872	0	297	0	297	0	19,169	0	0	0	192	03/16/2051	1.A
38380J-KW-7	GNR 2018-4 AE (PROJECT 2.450		06/16/2024	PAID ON PRINCIPAL		24,992	24,992	24,432	24,462	0	530	0	530	0	24,992	0	0	0	255	08/16/2058	1.A
38380J-MC-9	GNR 2018-9 AB (PROJEC 2.500		06/16/2024	PAID ON PRINCIPAL		34,781	34,781	33,732	33,813	0	968	0	968	0	34,781	0	0	0	349	05/16/2058	1.A
38380M-J6-9	GNR 2019-17 AK (PROJEC 3.250		06/16/2024	PAID ON PRINCIPAL		10,145	10,145	10,047	10,130	0	16	0	16	0	10,145	0	0	0	133	03/16/2059	1.A
83162C-TY-9	SBAP 2011-20D 1 4.050		04/01/2024	PAID ON PRINCIPAL		31,100	31,100	31,100	30,962	0	138	0	138	0	31,100	0	0	0	630	04/01/2031	1.A
83162C-UU-5	SBAP 2012-20E 1 2.380		05/01/2024	PAID ON PRINCIPAL		157,064	157,064	157,064	156,743	0	321	0	321	0	157,064	0	0	0	1,869	05/01/2032	1.A
83162C-UV-3	SBAP 2012-20F 1 2.420		06/01/2024	PAID ON PRINCIPAL		45,776	45,776	45,844	45,708	0	68	0	68	0	45,776	0	0	0	554	06/01/2032	1.A
83162C-XA-6	SBAP 2015-20E 1 2.770		05/01/2024	PAID ON PRINCIPAL		191,944	191,944	191,847	190,886	0	1,058	0	1,058	0	191,944	0	0	0	2,695	05/01/2035	1.A
83162C-XB-4	SBAP 2015-20F 1 2.980		06/01/2024	PAID ON PRINCIPAL		77,870	77,870	78,771	78,204	0	(334)	0	(334)	0	77,870	0	0	0	1,170	06/01/2035	1.A
83162C-XK-4	SBAP 2015-20K 1 2.700		05/01/2024	PAID ON PRINCIPAL		96,817	96,817	96,817	96,452	0	364	0	364	0	96,817	0	0	0	1,319	11/01/2035	1.A
83162C-YE-7	SBAP 2016-20L 1 2.810		06/01/2024	PAID ON PRINCIPAL		135,197	135,197	135,197	134,631	0	566	0	566	0	135,197	0	0	0	1,901	12/01/2036	1.A
83162C-YN-7	SBAP 2017-20D 1 2.840		04/01/2024	PAID ON PRINCIPAL		491,661	491,661	491,910	489,976	0	1,685	0	1,685	0	491,661	0	0	0	7,092	04/01/2037	1.A
83162C-YR-8	SBAP 2017-20F 1 2.810		06/01/2024	PAID ON PRINCIPAL		329,473	329,473	329,473	328,175	0	1,297	0	1,297	0	329,473	0	0	0	4,674	06/01/2037	1.A
83162C-ZA-4	SBAP 2017-20L 1 2.780		06/01/2024	PAID ON PRINCIPAL		321,124	321,124	319,493	318,384	0	2,740	0	2,740	0	321,124	0	0	0	4,567	12/01/2037	1.A
83162C-ZJ-5	SBAP 2018-20D 1 3.310		04/01/2024	PAID ON PRINCIPAL		264,523	264,523	264,523	263,307	0	1,216	0	1,216	0	264,523	0	0	0	4,531	04/01/2038	1.A
83162C-C3-5	SBAP 2019-25F 1 2.770		06/01/2024	PAID ON PRINCIPAL		167,494	167,494	167,494	166,947	0	547	0	547	0	167,494	0	0	0	2,358	06/01/2044	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
0109999999. Subtotal - Bonds - U.S. Governments						53,023,756	56,263,879	55,731,211	56,090,585	0	194,065	0	194,065	0	56,284,650	0	(3,260,893)	(3,260,893)	610,012	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
93974D-RM-2	WASHINGTON GENERAL OBL 5.000		05/22/2024	PIPER JAFFRAY		1,589,547	1,570,000	1,817,793	1,615,212	0	(11,097)	0	(11,097)	0	1,604,116	0	(14,569)	(14,569)	63,672	08/01/2036	1.B FE
97705M-BE-4	WISCONSIN GENERAL OBLI 5.000		05/01/2024	REDEEMED		29,420,000	29,420,000	33,716,791	29,605,853	0	(185,853)	0	(185,853)	0	29,420,000	0	0	0	735,500	05/01/2036	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						31,009,547	30,990,000	35,534,584	31,221,065	0	(196,949)	0	(196,949)	0	31,024,116	0	(14,569)	(14,569)	799,172	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
006449-HQ-8	ADAMS CO SD #12 GO S20 5.500		05/20/2024	FMSBONDS		1,096,690	1,000,000	1,297,620	1,170,824	0	(12,847)	0	(12,847)	0	1,157,977	0	(61,287)	(61,287)	23,833	12/15/2036	1.C FE
015303-AB-6	ALEXANDRIA GENERAL OBL .700		06/15/2024	MATURED		9,990,000	9,990,000	10,000,589	9,991,352	0	(1,352)	0	(1,352)	0	9,990,000	0	0	0	34,965	06/15/2024	1.A FE
033753-QZ-0	ANDERSON CO SCH DIST # 3.250		06/04/2024	MUNI CENTER		199,508	200,000	208,480	202,042	0	(395)	0	(395)	0	201,647	0	(2,139)	(2,139)	4,947	03/01/2030	1.C FE
035339-3J-7	ANKENY GENERAL OBLIGAT 3.250		05/15/2024	NORTHLAND SECURITIES		916,222	925,000	942,113	925,000	0	0	0	0	0	925,000	0	(8,778)	(8,778)	13,779	06/01/2026	1.B FE
164555-BG-8	ARAPAHOE CO SD #5 CHER 4.000		05/09/2024	MIDDLEGATE SECURITIES		2,317,022	2,310,000	2,444,812	2,342,978	0	(5,922)	0	(5,922)	0	2,337,056	0	(20,034)	(20,034)	37,217	12/15/2034	1.B FE
05914F-RE-2	BALTIMORE CO GENERAL O 4.000		06/06/2024	MUNI CENTER		139,997	140,000	152,957	140,271	0	(266)	0	(266)	0	140,005	0	(7)	(7)	4,760	02/01/2033	1.A FE
05914F-TE-0	BALTIMORE CO GENERAL O 4.000		06/06/2024	MUNI CENTER		144,999	145,000	158,489	145,282	0	(277)	0	(277)	0	145,005	0	(6)	(6)	4,930	08/01/2032	1.A FE
05914F-TF-7	BALTIMORE CO GENERAL O 4.000		06/12/2024	MUNI CENTER		240,000	240,000	262,063	240,461	0	(454)	0	(454)	0	240,007	0	(7)	(7)	8,227	08/01/2033	1.A FE
083778-LS-7	BERGEN CO IMPT AUTH CN 3.625		05/14/2024	RBC CAPITAL MARKETS		705,705	705,000	719,474	709,744	0	(576)	0	(576)	0	709,169	0	(3,464)	(3,464)	11,642	12/01/2031	1.A FE
132285-4J-3	CAMBRIDGE GEN OBLIG LT 3.250		05/08/2024	JEFFERIES & CO INC		985,446	990,000	990,000	990,000	0	0	0	0	0	990,000	0	(4,554)	(4,554)	23,595	02/15/2034	1.A FE
134159-WV-0	CAMPBELL UHSD GO REF S 4.000		04/30/2024	MORGAN STANLEY		1,003,160	1,000,000	1,124,210	1,050,665	0	(6,406)	0	(6,406)	0	1,044,259	0	(41,099)	(41,099)	30,000	08/01/2037	1.B FE
139884-AR-1	CAPITAL CITY ECON DEV 5.000		06/15/2024	REDEEMED		545,000	545,000	545,000	544,958	0	42	0	42	0	545,000	0	0	0	13,625	06/15/2025	1.D FE
161035-HG-8	CHARLOTTE GENERAL OBLI 4.000		04/18/2024	STIFEL NICOLAUS & CO INC		1,058,358	1,050,000	1,170,152	1,084,071	0	(4,004)	0	(4,004)	0	1,080,067	0	(21,709)	(21,709)	33,600	07/01/2036	1.A FE
179090-MW-2	CLACKAMAS CO SD #7J LA 4.000		05/08/2024	CABRERA CAPITAL MARKETS INC		2,537,375	2,500,000	2,705,825	2,578,918	0	(7,834)	0	(7,834)	0	2,571,083	0	(33,708)	(33,708)	43,889	06/01/2035	1.C FE
181144-TG-1	CLARK CO SD#37 VANCOUV 5.000		05/13/2024	STONEX FINANCIAL		2,673,675	2,500,000	2,890,525	2,705,522	0	(14,339)	0	(14,339)	0	2,691,184	0	(17,509)	(17,509)	56,597	12/01/2035	1.A FE
199492-PE-3	COLUMBUS GENERAL OBLIG 4.000		04/29/2024	HUNTINGTON SECURITIES		1,728,778	1,725,000	1,818,167	1,741,271	0	(3,581)	0	(3,581)	0	1,737,690	0	(8,912)	(8,912)	57,308	07/01/2034	1.A FE
199492-PG-8	COLUMBUS GENERAL OBLIG 4.000		06/13/2024	MUNI CENTER		100,745	100,000	104,802	100,841	0	(251)	0	(251)	0	100,590	0	155	155	3,811	07/01/2036	1.A FE
236092-CQ-3	DANE CO GENERAL OBLIGA 3.250		05/31/2024	MUNI CENTER		99,623	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(377)	(377)	1,643	06/01/2031	1.A FE
345102-MZ-7	FOOTHILL-DE ANZA CCD G 4.000		05/08/2024	J P MORGAN CHASE SECURITIES INC		4,033,700	4,000,000	4,491,880	4,142,016	0	(18,464)	0	(18,464)	0	4,123,552	0	(89,852)	(89,852)	121,778	08/01/2037	1.A FE
349545-2T-9	FORT ZUMWALT SCH DIST 5.000		04/22/2024	WELLS FARGO SECURITIES		919,736	885,000	1,060,265	965,539	0	(7,688)	0	(7,688)	0	957,851	0	(38,114)	(38,114)	28,517	03/01/2038	1.B FE
366155-R7-6	GARLAND ISD GO S2018 (5.000		04/23/2024	STERN BROTHERS		2,756,053	2,615,000	3,042,030	2,814,186	0	(14,348)	0	(14,348)	0	2,799,837	0	(43,784)	(43,784)	90,435	02/15/2037	1.A FE
387460-LM-8	GRANITE SCHOOL DIST GO 3.500		04/10/2024	REDEEMED		2,225,000	2,225,000	2,379,860	2,225,000	0	0	0	0	0	2,225,000	0	0	0	27,905	06/01/2028	1.A FE
387460-LN-6	GRANITE SCHOOL DIST GO 3.500		04/10/2024	REDEEMED		2,330,000	2,330,000	2,479,866	2,330,000	0	0	0	0	0	2,330,000	0	0	0	29,222	06/01/2029	1.A FE
387460-LP-1	GRANITE SCHOOL DIST GO 3.500		04/10/2024	REDEEMED		2,265,000	2,265,000	2,398,794	2,265,000	0	0	0	0	0	2,265,000	0	0	0	28,407	06/01/2030	1.A FE
387460-LQ-9	GRANITE SCHOOL DIST GO 3.500		04/10/2024	REDEEMED		2,560,000	2,560,000	2,684,544	2,560,000	0	0	0	0	0	2,560,000	0	0	0	32,107	06/01/2032	1.A FE
387460-MH-8	GRANITE SCHOOL DIST GO 4.500		04/10/2024	REDEEMED		670,000	670,000	737,918	670,000	0	0	0	0	0	670,000	0	0	0	10,804	06/01/2030	1.A FE
425507-GA-2	HENNEPIN CO GENERAL OB 5.000		05/01/2024	KEYBANC CAPITAL MARK		1,408,230	1,365,000	1,635,366	1,457,209	0	(10,281)	0	(10,281)	0	1,446,928	0	(38,698)	(38,698)	28,627	12/01/2036	1.A FE
425507-GA-2	HENNEPIN CO GENERAL OB 5.000		04/18/2024	MORGAN STANLEY		2,069,860	2,000,000	2,396,140	2,135,104	0	(13,452)	0	(13,452)	0	2,121,652	0	(51,792)	(51,792)	38,333	12/01/2036	1.A FE
472538-LH-8	JEFFERSON SCHOOL DIST 5.000		04/24/2024	RAMIREZ & CO INC		2,803,896	2,700,000	3,099,384	2,854,322	0	(14,771)	0	(14,771)	0	2,839,551	0	(35,655)	(35,655)	87,750	03/01/2038	1.B FE
591852-B6-4	MET COUNCIL MPS-ST PAU 3.250		05/06/2024	PIPER JAFFRAY		1,985,000	2,000,000	2,121,220	2,029,706	0	(4,699)	0	(4,699)	0	2,025,008	0	(40,008)	(40,008)	44,417	03/01/2031	1.A FE
613681-4R-3	MONTGOMERY CO GEN OBLI 5.000		04/25/2024	WELLS FARGO SECURITIES		1,431,374	1,400,000	1,562,680	1,443,090	0	(6,157)	0	(6,157)	0	1,436,933	0	(5,559)	(5,559)	45,694	03/01/2035	1.B FE
613681-5S-0	MONTGOMERY CO GEN OBLI 5.000		05/14/2024	BAS-MERRILL LYNCH		31,927	30,000	35,794	32,664	0	(226)	0	(226)	0	32,438	0	(511)	(511)	1,058	03/01/2029	1.B FE
613664-6P-1	MONTGOMERY CO GENERAL 3.750		06/04/2024	MUNI CENTER		379,859	380,000	410,852	380,000	0	0	0	0	0	380,000	0	(141)	(141)	9,630	04/01/2026	1.C FE
613340-5K-0	MONTGOMERY CO GENERAL 4.000		06/12/2024	MUNI CENTER		200,001	200,000	211,648	200,029	0	(32)	0	(32)	0	199,997	0	4	4	4,244	12/01/2032	1.A FE
613664-3T-6	MONTGOMERY CO GENERAL 5.000		04/01/2024	MATURED		7,520,000	7,520,000	8,634,013	7,544,490	0	(24,490)	0	(24,490)	0	7,520,000	0	0	0	188,000	04/01/2024	1.C FE
677765-GJ-2	OHLONE CCD GO S2019D 4.000		05/07/2024	NATALLIANCE SECURITIES		527,636	525,000	566,701	540,718	0	(2,090)	0	(2,090)	0	538,628	0	(10,992)	(10,992)	16,158	08/01/2037	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..678519-ZB-8	OKLAHOMA CITY GEN OBLI 4.000		04/25/2024	STIFEL NICOLAUS & CO INC		2,000,285	1,985,000	2,149,656	2,056,032	0	(6,887)	0	(6,887)	0	2,049,145	0	(48,860)	(48,860)	51,831	03/01/2036	1.A FE
..678519-ZC-6	OKLAHOMA CITY GEN OBLI 4.000		05/20/2024	STIFEL NICOLAUS & CO INC		4,022,848	3,985,000	4,301,050	4,121,480	0	(15,377)	0	(15,377)	0	4,106,103	0	(83,255)	(83,255)	112,233	03/01/2037	1.A FE
..690275-6C-1	OVERLAND PARK GENERAL 5.000		05/15/2024	HEADLANDS (TD SEC AUTOMATED)		96,327	90,000	112,658	102,647	0	(977)	0	(977)	0	101,670	0	(5,343)	(5,343)	3,188	09/01/2036	1.A FE
..774221-EQ-4	ROCKVILLE GENERAL OBLI 4.000		04/29/2024	JANNEY MONTGOMERY SCOTT INC		515,299	510,000	577,213	542,231	0	(3,021)	0	(3,021)	0	539,210	0	(23,911)	(23,911)	8,443	06/01/2036	1.A FE
..799017-QE-1	SAN MATEO UHSD GO REF 3.250		04/22/2024	MORGAN STANLEY		1,475,265	1,500,000	1,541,505	1,511,803	0	(1,332)	0	(1,332)	0	1,510,472	0	(35,207)	(35,207)	31,417	09/01/2033	1.B FE
..848797-PU-4	SPOKANE CO SD #356 CEN 4.000		04/24/2024	KEYBANC CAPITAL MARK		2,011,940	2,000,000	2,261,680	2,069,896	0	(8,931)	0	(8,931)	0	2,060,964	0	(49,024)	(49,024)	32,000	12/01/2035	1.B FE
..848712-QQ-1	SPOKANE CO SD #81 SPOK 4.000		05/20/2024	BAS-MERRILL LYNCH		868,167	855,000	921,519	883,477	0	(2,667)	0	(2,667)	0	880,810	0	(12,643)	(12,643)	16,150	12/01/2035	1.B FE
..791400-XS-8	ST LOUIS CO SD#R-3 PAT 5.000		05/08/2024	DA DAVIDSON		1,021,020	1,000,000	1,133,960	1,040,971	0	(6,551)	0	(6,551)	0	1,034,420	0	(13,400)	(13,400)	34,444	03/01/2038	1.C FE
..869142-FV-6	SUSQUEHANNA GENERAL OB 4.000		05/01/2024	STONEX FINANCIAL		878,334	875,000	963,366	908,232	0	(4,851)	0	(4,851)	0	903,381	0	(25,047)	(25,047)	20,514	10/01/2035	1.C FE
..879709-7P-2	TEMPE GENERAL OBLIGATI 5.000		04/23/2024	BAS-MERRILL LYNCH		80,321	75,000	87,859	81,238	0	(412)	0	(412)	0	80,826	0	(505)	(505)	3,052	07/01/2035	1.A FE
..939307-JH-8	WASHINGTON CO SD#1J HI 5.000		05/20/2024	MORGAN STANLEY		2,085,400	2,000,000	2,240,160	2,104,135	0	(11,143)	0	(11,143)	0	2,092,992	0	(7,592)	(7,592)	43,333	06/15/2036	1.B FE
..939307-JJ-4	WASHINGTON CO SD#1J HI 5.000		05/01/2024	MORGAN STANLEY		3,118,260	3,000,000	3,543,600	3,214,879	0	(20,060)	0	(20,060)	0	3,194,820	0	(76,560)	(76,560)	57,083	06/15/2037	1.B FE
..973024-R2-0	WINCHESTER GENERAL OBL 3.250		05/07/2024	DA DAVIDSON		906,289	915,000	913,966	914,319	0	15	0	15	0	914,333	0	(8,044)	(8,044)	11,812	06/15/2032	1.A FE
..986438-MK-2	YORK CO GENERAL OBLIGA 3.125		04/15/2024	REDEEMED		9,105,000	9,105,000	9,371,230	9,113,676	0	(8,676)	0	(8,676)	0	9,105,000	0	0	0	153,331	04/01/2030	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						90,784,328	89,730,000	97,703,652	92,018,289	0	(266,032)	0	(266,032)	0	91,752,257	0	(967,930)	(967,930)	1,820,287	XXX	XXX
Bonds - U.S. Special Revenues																					
..090132-AU-5	BILLINGS SEWER SYSTEM 4.000		05/13/2024	STIFEL NICOLAUS & CO INC		635,388	625,000	652,481	635,417	0	(1,062)	0	(1,062)	0	634,355	0	1,033	1,033	21,736	07/01/2035	1.D FE
..13034A-YZ-7	CALIFORNIA INFRAS & EC 5.000		05/14/2024	JEFFERIES & CO INC		8,754,526	8,260,000	9,677,829	8,910,784	0	(53,684)	0	(53,684)	0	8,857,101	0	(102,574)	(102,574)	256,978	10/01/2037	1.A FE
..139883-AA-0	CAPITAL CITY ECONOMIC 5.000		06/28/2024	REDEEMED		208,957	208,957	208,957	206,780	2,177	0	0	2,177	0	208,957	0	0	0	3,556	12/01/2027	5.B GI
..27149T-BD-2	EAST CENTRAL REGL WAST 5.000		04/22/2024	MIDDLEGATE SECURITIES		2,338,235	2,235,000	2,706,138	2,429,560	0	(15,404)	0	(15,404)	0	2,414,156	0	(75,921)	(75,921)	62,704	10/01/2036	1.B FE
..353204-AV-2	FRANKLIN CO SALES TAX 5.000		04/24/2024	RAMIREZ & CO INC		2,885,748	2,725,000	3,370,525	3,076,765	0	(24,247)	0	(24,247)	0	3,052,518	0	(166,770)	(166,770)	54,500	06/01/2038	1.A FE
..45203H-3E-0	ILLINOIS FIN AUTH (UNI 5.000		05/14/2024	TENDERED		498,144	480,000	561,355	496,392	0	(3,389)	0	(3,389)	0	493,003	0	(13,003)	(13,003)	33,011	10/01/2035	1.C FE
..46613P-2W-5	JEA WATER & SEWER SYS 4.000		05/07/2024	REDEEMED		3,485,000	3,485,000	3,760,350	3,501,734	0	(16,734)	0	(16,734)	0	3,485,000	0	0	0	83,640	10/01/2035	1.B FE
..46613P-8M-1	JEA WATER & SEWER SYS 5.000		05/07/2024	REDEEMED		2,750,000	2,750,000	3,194,263	2,750,472	0	(131)	0	(131)	0	2,750,342	0	(342)	(342)	82,500	10/01/2034	1.B FE
..56045R-ZD-4	MAINE MUNI BOND BANK S 5.000		05/14/2024	BAS-MERRILL LYNCH		2,618,375	2,500,000	3,058,975	2,783,878	0	(26,627)	0	(26,627)	0	2,757,251	0	(138,876)	(138,876)	67,361	11/01/2037	1.C FE
..576051-PM-2	MASSACHUSETTS WATER RE 4.000		06/12/2024	TENDERED		5,724,995	5,640,000	5,893,631	5,727,077	0	(15,857)	0	(15,857)	0	5,711,220	0	(71,220)	(71,220)	288,661	08/01/2036	1.B FE
..576051-ZP-4	MASSACHUSETTS WTR RES 2.090		06/12/2024	TENDERED 86.36		1,032,038	1,195,000	1,025,394	1,051,344	0	7,986	0	7,986	0	1,059,330	0	(27,292)	(27,292)	22,547	08/01/2031	1.B FE
..60416R-AG-7	MINNESOTA ST HSG PROJ- 3.220		06/26/2024	PAID ON PRINCIPAL		16,868	16,868	16,868	16,868	0	0	0	0	0	16,868	0	0	0	230	01/01/2034	1.A FE
..64711N-ZL-2	NEW MEXICO FIN AUTH SR 5.000		04/24/2024	J P MORGAN CHASE SECURITIES INC		2,022,440	2,000,000	2,313,520	2,051,379	0	(11,310)	0	(11,310)	0	2,040,070	0	(17,630)	(17,630)	40,000	06/01/2035	1.B FE
..64711N-ZL-2	NEW MEXICO FIN AUTH SR 5.000		06/03/2024	MUNI CENTER		253,218	250,000	289,190	256,422	0	(1,893)	0	(1,893)	0	254,529	0	(1,312)	(1,312)	6,354	06/01/2035	1.B FE
..679111-XB-5	OKLAHOMA TURNPIKE AUTH 5.000		04/22/2024	MIDDLEGATE SECURITIES		2,488,507	2,440,000	2,747,440	2,517,258	0	(11,803)	0	(11,803)	0	2,505,455	0	(16,948)	(16,948)	98,956	01/01/2038	1.D FE
..68428T-CU-9	ORANGE CO SANTN DIST W 4.000		05/20/2024	MORGAN STANLEY		1,504,860	1,500,000	1,625,565	1,529,740	0	(5,440)	0	(5,440)	0	1,524,300	0	(19,440)	(19,440)	48,333	02/01/2037	1.A FE
..68428T-CW-5	ORANGE CO SANTN DIST W 4.000		05/08/2024	MORGAN STANLEY		979,163	975,000	1,048,008	992,354	0	(2,903)	0	(2,903)	0	989,450	0	(10,287)	(10,287)	30,117	02/01/2039	1.A FE
..837545-NC-2	SOUTH DAKOTA CONSERVAN 5.000		05/14/2024	JEFFERIES & CO INC		1,692,794	1,590,000	1,971,775	1,801,763	0	(16,527)	0	(16,527)	0	1,785,237	0	(92,443)	(92,443)	62,717	08/01/2037	1.A FE
..87354T-CC-7	TACOMA REGL WATER SYS 4.000		05/13/2024	REDEEMED		6,190,000	6,190,000	6,532,864	6,190,000	0	0	0	0	0	6,190,000	0	0	0	111,420	12/01/2032	1.B FE
..874461-KN-5	TALLAHASSEE CONS UTIL 5.000		05/06/2024	MIDDLEGATE SECURITIES		1,522,230	1,500,000	1,691,175	1,549,668	0	(9,713)	0	(9,713)	0	1,539,954	0	(17,724)	(17,724)	45,000	10/01/2037	1.C FE
..874461-KP-0	TALLAHASSEE CONS UTIL 5.000		06/04/2024	MUNI CENTER		254,703	250,000	281,513	258,191	0	(1,964)	0	(1,964)	0	256,227	0	(1,525)	(1,525)	8,472	10/01/2038	1.C FE
..882854-E4-0	TEXAS WATER DEV BOARD 5.000		04/24/2024	KEYBANC CAPITAL MARK		2,087,740	2,000,000	2,331,900	2,139,105	0	(11,760)	0	(11,760)	0	2,127,345	0	(39,605)	(39,605)	73,333	08/01/2037	1.A FE
..897825-HJ-7	TRUCKEE MEADOWS WTR AU 5.000		04/30/2024	ROBERT W BAIRD & CO		1,585,710	1,500,000	1,723,530	1,608,423	0	(7,569)	0	(7,569)	0	1,600,854	0	(15,144)	(15,144)	62,500	07/01/2037	1.C FE
..897825-HK-4	TRUCKEE MEADOWS WTR AU 5.000		05/14/2024	JEFFERIES & CO INC		4,785,615	4,500,000	5,158,035	4,819,430	0	(24,854)	0	(24,854)	0	4,794,577	0	(8,962)	(8,962)	196,250	07/01/2038	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91802R-EJ-4	UTILITY DEBT SECURITIZ 5.000		05/01/2024	STONEX FINANCIAL STIFEL NICOLAUS & CO INC		1,944,961	1,850,000	2,286,156	2,074,658	0	(18,497)	0	(18,497)	0	2,056,161	0	(111,200)	(111,200)	35,201	12/15/2038	1.A FE
92818L-2Y-7	VIRGINIA RES AUTH INFR 4.000		04/25/2024			2,526,742	2,510,000	2,831,707	2,606,014	0	(10,423)	0	(10,423)	0	2,595,591	0	(68,849)	(68,849)	48,806	11/01/2035	1.A FE
92818L-2Z-4	VIRGINIA RES AUTH INFR 4.000		05/06/2024	MIDDLEGATE SECURITIES		2,029,669	2,015,000	2,261,495	2,088,723	0	(8,769)	0	(8,769)	0	2,079,954	0	(50,285)	(50,285)	41,643	11/01/2036	1.A FE
960686-CJ-0	WESTMINSTER WTR & WSTW 4.000		05/02/2024	HILLTOP SECURITIES		1,006,240	1,000,000	1,129,070	1,039,347	0	(4,423)	0	(4,423)	0	1,034,925	0	(28,685)	(28,685)	16,889	12/01/2036	1.B FE
977123-2X-5	WISCONSIN TRANSN REV T 2.167		03/19/2024	TENDERED 79.73		0	0	0	0	0	0	0	0	0	0	0	0	0	51,708	07/01/2035	1.A FE
977123-X2-9	WISCONSIN TRANSPORTATI 5.000		04/18/2024	HEADLANDS (TD SEC AUTOMATED)		143,154	135,000	159,513	147,715	0	(805)	0	(805)	0	146,909	0	(3,755)	(3,755)	5,400	07/01/2038	1.A FE
3128JM-QF-7	FH (3/1 ARM) #1B2353 6.021		06/15/2024	PAID ON PRINCIPAL		2,833	2,833	2,815	2,823	0	10	0	10	0	2,833	0	0	0	72	09/15/2035	1.A
3128JM-SB-4	FH (3/1 ARM) #1B2413 5.985		06/15/2024	PAID ON PRINCIPAL		14,973	14,973	14,938	14,917	0	56	0	56	0	14,973	0	0	0	375	10/15/2035	1.A
31296J-2J-4	FHLMC GOLD P #A10777 5.500		06/15/2024	PAID ON PRINCIPAL		79	79	77	77	0	2	0	2	0	79	0	0	0	2	07/15/2033	1.A
31296J-4V-5	FHLMC GOLD P #A10836 5.500		06/15/2024	PAID ON PRINCIPAL		926	926	906	915	0	11	0	11	0	926	0	0	0	21	07/15/2033	1.A
31296K-BK-8	FHLMC GOLD P #A10942 5.500		06/15/2024	PAID ON PRINCIPAL		374	374	367	369	0	6	0	6	0	374	0	0	0	9	07/15/2033	1.A
31296K-NR-0	FHLMC GOLD P #A11300 5.500		06/15/2024	PAID ON PRINCIPAL		608	608	595	597	0	10	0	10	0	608	0	0	0	14	07/15/2033	1.A
31296K-QD-8	FHLMC GOLD P #A11352 5.500		06/15/2024	PAID ON PRINCIPAL		295	295	289	290	0	5	0	5	0	295	0	0	0	7	07/15/2033	1.A
31296K-TN-3	FHLMC GOLD P #A11457 5.500		06/15/2024	PAID ON PRINCIPAL		3,002	3,002	2,939	2,948	0	54	0	54	0	3,002	0	0	0	69	07/15/2033	1.A
31296K-4R-1	FHLMC GOLD P #A11732 5.000		06/15/2024	PAID ON PRINCIPAL		6,116	6,116	6,078	6,089	0	28	0	28	0	6,116	0	0	0	128	08/15/2033	1.A
31296L-KZ-3	FHLMC GOLD P #A12112 5.500		06/15/2024	PAID ON PRINCIPAL		989	989	968	978	0	11	0	11	0	989	0	0	0	23	08/15/2033	1.A
31296L-WL-1	FHLMC GOLD P #A12451 5.500		06/15/2024	PAID ON PRINCIPAL		62	62	61	61	0	1	0	1	0	62	0	0	0	1	08/15/2033	1.A
31296L-ZL-8	FHLMC GOLD P #A12547 5.500		06/15/2024	PAID ON PRINCIPAL		131	131	128	129	0	2	0	2	0	131	0	0	0	3	08/15/2033	1.A
31296M-6K-0	FHLMC GOLD P #A13574 5.000		06/15/2024	PAID ON PRINCIPAL		4,045	4,045	4,020	4,025	0	20	0	20	0	4,045	0	0	0	81	09/15/2033	1.A
31296N-EJ-2	FHLMC GOLD P #A13737 5.000		06/15/2024	PAID ON PRINCIPAL		369	369	366	367	0	2	0	2	0	369	0	0	0	8	09/15/2033	1.A
31292G-6T-8	FHLMC GOLD P #C00882 7.500		06/15/2024	PAID ON PRINCIPAL		306	306	321	330	0	(25)	0	(25)	0	306	0	0	0	9	11/15/2029	1.A
31292H-G5-7	FHLMC GOLD P #C01120 7.000		06/15/2024	PAID ON PRINCIPAL		143	143	167	157	0	(14)	0	(14)	0	143	0	0	0	4	01/15/2031	1.A
31292H-XK-5	FHLMC GOLD P #C01582 5.500		06/15/2024	PAID ON PRINCIPAL		2,535	2,535	2,481	2,492	0	43	0	43	0	2,535	0	0	0	56	07/15/2033	1.A
31293E-N4-8	FHLMC GOLD P #C18511 6.000		06/15/2024	PAID ON PRINCIPAL		306	306	289	293	0	13	0	13	0	306	0	0	0	8	12/15/2028	1.A
31287P-E9-0	FHLMC GOLD P #C63760 7.000		06/15/2024	PAID ON PRINCIPAL		33	33	35	38	0	(4)	0	(4)	0	33	0	0	0	1	02/15/2032	1.A
31287T-DJ-1	FHLMC GOLD P #C67305 7.000		06/15/2024	PAID ON PRINCIPAL		1,180	1,180	1,245	1,301	0	(121)	0	(121)	0	1,180	0	0	0	34	05/15/2032	1.A
31287T-SE-6	FHLMC GOLD P #C67717 7.000		06/15/2024	PAID ON PRINCIPAL		242	242	254	255	0	(13)	0	(13)	0	242	0	0	0	7	06/15/2032	1.A
31287V-GQ-7	FHLMC GOLD P #C69207 7.000		06/15/2024	PAID ON PRINCIPAL		1,176	1,176	1,241	1,335	0	(159)	0	(159)	0	1,176	0	0	0	34	07/15/2032	1.A
31288D-AJ-8	FHLMC GOLD P #C74509 5.500		06/15/2024	PAID ON PRINCIPAL		107	107	105	105	0	2	0	2	0	107	0	0	0	2	12/15/2032	1.A
31288E-4Z-7	FHLMC GOLD P #C76240 5.500		06/15/2024	PAID ON PRINCIPAL		257	257	258	258	0	0	0	0	0	257	0	0	0	6	02/15/2033	1.A
31288J-EY-8	FHLMC GOLD P #C79151 5.500		06/15/2024	PAID ON PRINCIPAL		1,192	1,192	1,195	1,192	0	(1)	0	(1)	0	1,192	0	0	0	27	04/15/2033	1.A
31288J-WV-4	FHLMC GOLD P #C79660 5.500		06/15/2024	PAID ON PRINCIPAL		348	348	349	349	0	(1)	0	(1)	0	348	0	0	0	8	04/15/2033	1.A
31294M-GB-1	FHLMC GOLD P #E02894 3.500		06/15/2024	PAID ON PRINCIPAL		39,529	39,529	39,598	39,517	0	11	0	11	0	39,529	0	0	0	591	05/15/2026	1.A
31283H-LC-7	FHLMC GOLD P #G01223 7.000		06/15/2024	PAID ON PRINCIPAL		196	196	206	210	0	(15)	0	(15)	0	196	0	0	0	6	10/15/2029	1.A
31283H-N4-3	FHLMC GOLD P #G01311 7.000		06/15/2024	PAID ON PRINCIPAL		801	801	849	881	0	(80)	0	(80)	0	801	0	0	0	23	09/15/2031	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		06/15/2024	PAID ON PRINCIPAL		1,719	1,719	1,689	1,693	0	25	0	25	0	1,719	0	0	0	38	06/15/2033	1.A
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		06/15/2024	PAID ON PRINCIPAL		19,090	19,090	16,954	17,705	0	1,385	0	1,385	0	19,090	0	0	0	318	05/15/2034	1.A
3128MJ-FH-8	FHLMC GOLD P #G08167 5.500		06/15/2024	PAID ON PRINCIPAL		2,504	2,504	2,467	2,465	0	40	0	40	0	2,504	0	0	0	58	12/15/2036	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		06/15/2024	PAID ON PRINCIPAL		42,858	42,858	41,085	41,233	0	1,625	0	1,625	0	42,858	0	0	0	546	08/15/2043	1.A
3128MJ-TL-4	FHLMC GOLD P #G08554 3.500		06/15/2024	PAID ON PRINCIPAL		60,685	60,685	60,163	59,982	0	703	0	703	0	60,685	0	0	0	863	10/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		06/15/2024	PAID ON PRINCIPAL		25,509	25,509	25,367	25,340	0	169	0	169	0	25,509	0	0	0	325	01/15/2047	1.A
3132J4-KR-9	FHLMC GOLD P #G31003 2.500		06/15/2024	PAID ON PRINCIPAL		214,406	214,406	211,908	211,469	0	2,937	0	2,937	0	214,406	0	0	0	2,217	03/15/2037	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
31335A-2P-2	FHLMC GOLD P #G60782 3.000		06/15/2024	PAID ON PRINCIPAL		33,196	33,196	32,895	32,920	0	276	0	276	0	33,196	0	0	0	402	10/15/2046	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
31335B-CW-4	FHLMC GOLD P #G60985 3.000		06/15/2024	PAID ON PRINCIPAL		104,527	104,527	105,924	106,253	0	(1,725)	0	(1,725)	0	104,527	0	0	0	1,320	07/15/2047	1.A
3128PT-3L-7	FHLMC GOLD P #J14403 3.500		06/15/2024	PAID ON PRINCIPAL		15,773	15,773	15,694	15,739	0	34	0	34	0	15,773	0	0	0	222	02/15/2026	1.A
3132KE-EH-4	FHLMC GOLD P #V60136 2.500		06/15/2024	PAID ON PRINCIPAL		108,734	108,734	109,430	108,914	0	(181)	0	(181)	0	108,734	0	0	0	1,056	06/15/2028	1.A
3133B3-CY-1	FHLMC PASS T #QD5487 3.000		06/25/2024	PAID ON PRINCIPAL		44,238	44,238	41,743	41,638	0	2,601	0	2,601	0	44,238	0	0	0	555	01/25/2052	1.A
3133G6-MR-3	FHLMC PASS T #QN0368 2.500		06/25/2024	PAID ON PRINCIPAL		195,186	195,186	198,221	198,368	0	(3,182)	0	(3,182)	0	195,186	0	0	0	1,871	08/25/2034	1.A
3133KG-4K-1	FHLMC PASS T #RA1726 2.500		06/25/2024	PAID ON PRINCIPAL		122,155	122,155	121,420	121,410	0	746	0	746	0	122,155	0	0	0	1,221	11/25/2049	1.A
3133KL-WB-9	FHLMC PASS T #RA5142 2.500		06/25/2024	PAID ON PRINCIPAL		387,398	387,398	353,319	354,705	0	32,693	0	32,693	0	387,398	0	0	0	4,197	05/25/2051	1.A
3133KN-SG-9	FHLMC PASS T #RA6819 2.500		06/25/2024	PAID ON PRINCIPAL		450,339	450,339	407,064	408,603	0	41,736	0	41,736	0	450,339	0	0	0	4,509	02/25/2052	1.A
3133KP-P3-6	FHLMC PASS T #RA7642 4.500		06/25/2024	PAID ON PRINCIPAL		163,602	163,602	154,655	154,655	0	8,947	0	8,947	0	163,602	0	0	0	1,435	08/25/2052	1.A
3133KP-YY-8	FHLMC PASS T #RA7927 4.500		06/25/2024	PAID ON PRINCIPAL		220,321	220,321	205,389	205,389	0	14,932	0	14,932	0	220,321	0	0	0	954	09/25/2052	1.A
3133KP-Y3-6	FHLMC PASS T #RA7930 4.500		06/25/2024	PAID ON PRINCIPAL		204,904	204,904	192,802	192,969	0	11,935	0	11,935	0	204,904	0	0	0	3,628	09/25/2052	1.A
3133KP-ZA-9	FHLMC PASS T #RA7937 5.000		06/25/2024	PAID ON PRINCIPAL		326,521	326,521	325,449	325,449	0	1,072	0	1,072	0	326,521	0	0	0	7,132	09/25/2052	1.A
3133KQ-E2-8	FHLMC PASS T #RA8253 5.500		06/25/2024	PAID ON PRINCIPAL		303,233	303,233	306,360	306,241	0	(3,007)	0	(3,007)	0	303,233	0	0	0	7,109	12/25/2052	1.A
3133KQ-VG-8	FHLMC PASS T #RA8715 5.000		06/25/2024	PAID ON PRINCIPAL		233,737	233,737	231,108	231,171	0	2,566	0	2,566	0	233,737	0	0	0	4,946	04/25/2053	1.A
3133KR-B3-7	FHLMC PASS T #RA9058 5.500		06/25/2024	PAID ON PRINCIPAL		548,590	548,590	545,590	545,614	0	2,976	0	2,976	0	548,590	0	0	0	12,374	05/25/2053	1.A
3133KR-B6-0	FHLMC PASS T #RA9061 5.500		06/25/2024	PAID ON PRINCIPAL		172,002	172,002	171,719	171,707	0	295	0	295	0	172,002	0	0	0	4,501	05/25/2053	1.A
3133KR-FA-7	FHLMC PASS T #RA9161 5.500		06/25/2024	PAID ON PRINCIPAL		140,527	140,527	141,109	141,104	0	(577)	0	(577)	0	140,527	0	0	0	3,587	06/25/2053	1.A
3133KR-MV-3	FHLMC PASS T #RA9372 5.500		06/25/2024	PAID ON PRINCIPAL		161,088	161,088	162,233	162,214	0	(1,127)	0	(1,127)	0	161,088	0	0	0	3,599	07/25/2053	1.A
3133KR-5T-7	FHLMC PASS T #RA9858 6.000		06/25/2024	PAID ON PRINCIPAL		190,308	190,308	189,118	189,126	0	1,182	0	1,182	0	190,308	0	0	0	4,249	09/25/2053	1.A
3132DP-BM-9	FHLMC PASS T #SD1844 3.000		06/25/2024	PAID ON PRINCIPAL		585,366	585,366	503,872	503,872	0	81,494	0	81,494	0	585,366	0	0	0	2,544	06/25/2052	1.A
3132DP-SK-5	FHLMC PASS T #SD2322 4.500		06/25/2024	PAID ON PRINCIPAL		469,325	469,325	444,905	445,057	0	24,268	0	24,268	0	469,325	0	0	0	9,060	09/25/2052	1.A
3132DP-6Z-6	FHLMC PASS T #SD2688 5.500		06/25/2024	PAID ON PRINCIPAL		263,307	263,307	267,072	266,957	0	(3,650)	0	(3,650)	0	263,307	0	0	0	5,452	04/25/2053	1.A
3132DQ-LX-2	FHLMC PASS T #SD3042 5.000		06/25/2024	PAID ON PRINCIPAL		279,027	279,027	268,040	268,122	0	10,905	0	10,905	0	279,027	0	0	0	6,185	05/25/2053	1.A
3132DQ-M2-9	FHLMC PASS T #SD3077 5.500		06/25/2024	PAID ON PRINCIPAL		647,613	647,613	649,232	649,089	0	(1,475)	0	(1,475)	0	647,613	0	0	0	15,017	06/25/2053	1.A
3132DQ-QS-8	FHLMC PASS T #SD3165 5.000		06/25/2024	PAID ON PRINCIPAL		595,466	595,466	584,487	584,487	0	10,979	0	10,979	0	595,466	0	0	0	5,153	08/25/2052	1.A
3132DQ-V7-8	FHLMC PASS T #SD3338 5.500		06/25/2024	PAID ON PRINCIPAL		456,972	456,972	459,471	459,358	0	(2,386)	0	(2,386)	0	456,972	0	0	0	11,283	06/25/2053	1.A
3132DQ-Z9-0	FHLMC PASS T #SD3468 4.000		06/25/2024	PAID ON PRINCIPAL		420,525	420,525	392,041	392,483	0	28,042	0	28,042	0	420,525	0	0	0	7,127	07/25/2047	1.A
3132E0-DB-5	FHLMC PASS T #SD3698 6.000		06/25/2024	PAID ON PRINCIPAL		408,283	408,283	408,299	408,263	0	20	0	20	0	408,283	0	0	0	10,431	08/25/2053	1.A
3132E0-KV-3	FHLMC PASS T #SD3908 6.000		06/25/2024	PAID ON PRINCIPAL		341,328	341,328	338,554	338,556	0	2,772	0	2,772	0	341,328	0	0	0	8,904	09/25/2053	1.A
3132DS-3L-4	FHLMC PASS T #SD5303 6.000		06/25/2024	PAID ON PRINCIPAL		142,406	142,406	141,711	141,711	0	695	0	695	0	142,406	0	0	0	981	04/25/2054	1.A
3132DV-MC-6	FHLMC PASS T #SD7555 3.000		06/25/2024	PAID ON PRINCIPAL		262,515	262,515	216,616	216,950	0	45,565	0	45,565	0	262,515	0	0	0	3,332	08/25/2052	1.A
3132DV-MD-4	FHLMC PASS T #SD7556 3.000		06/25/2024	PAID ON PRINCIPAL		267,876	267,876	223,195	223,291	0	44,585	0	44,585	0	267,876	0	0	0	3,348	08/25/2052	1.A
3132DV-MM-4	FHLMC PASS T #SD7564 5.000		06/25/2024	PAID ON PRINCIPAL		732,088	732,088	729,915	729,909	0	2,179	0	2,179	0	732,088	0	0	0	15,141	06/25/2053	1.A
3132DW-ES-8	FHLMC PASS T #SD8245 4.500		06/25/2024	PAID ON PRINCIPAL		702,956	702,956	669,023	669,513	0	33,443	0	33,443	0	702,956	0	0	0	13,096	09/25/2052	1.A
3132DW-E7-4	FHLMC PASS T #SD8258 5.000		06/25/2024	PAID ON PRINCIPAL		437,129	437,129	432,587	432,652	0	4,477	0	4,477	0	437,129	0	0	0	9,123	10/25/2052	1.A
3132DW-FF-5	FHLMC PASS T #SD8266 4.500		06/25/2024	PAID ON PRINCIPAL		589,755	589,755	567,847	568,096	0	21,659	0	21,659	0	589,755	0	0	0	9,933	11/25/2052	1.A
3132DW-FG-3	FHLMC PASS T #SD8267 5.000		06/25/2024	PAID ON PRINCIPAL		212,898	212,898	209,971	210,012	0	2,886	0	2,886	0	212,898	0	0	0	4,464	11/25/2052	1.A
3132DW-FR-9	FHLMC PASS T #SD8276 5.000		06/25/2024	PAID ON PRINCIPAL		193,698	193,698	188,743	188,807	0	4,892	0	4,892	0	193,698	0	0	0	4,060	12/25/2052	1.A
3132DW-F6-5	FHLMC PASS T #SD8289 5.500		06/25/2024	PAID ON PRINCIPAL		392,347	392,347	397,006	396,849	0	(4,502)	0	(4,502)	0	392,347	0	0	0	8,967	01/25/2053	1.A
3132DW-GR-8	FHLMC PASS T #SD8308 5.500		06/25/2024	PAID ON PRINCIPAL		438,193	438,193	442,198	442,062	0	(3,870)	0	(3,870)	0	438,193	0	0	0	10,039	03/25/2053	1.A
3132DW-G2-3	FHLMC PASS T #SD8317 6.000		06/25/2024	PAID ON PRINCIPAL		322,376	322,376	327,942	327,915	0	(5,539)	0	(5,539)	0	322,376	0	0	0	8,144	04/25/2053	1.A
3132DW-HD-8	FHLMC PASS T #SD8328 4.500		06/25/2024	PAID ON PRINCIPAL		251,488	251,488	245,004	245,156	0	6,333	0	6,333	0	251,488	0	0	0	4,732	06/25/2053	1.A
3132DW-HG-1	FHLMC PASS T #SD8331 5.500		06/25/2024	PAID ON PRINCIPAL		470,419	470,419	473,984	473,923	0	(3,504)	0	(3,504)	0	470,419	0	0	0	11,023	06/25/2053	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		06/25/2024	PAID ON PRINCIPAL		40,542	40,542	40,288	40,842	0	(301)	0	(301)	0	40,542	0	0	0	434	10/25/2046	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
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		06/25/2024	PAID ON PRINCIPAL		32,633	32,633	33,130	33,429	0	(796)	0	(796)	0	32,633	0	0	0	399	11/25/2046	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
..3133TQ-ZU-4	FHR 2274 KC CMO 6.500		06/15/2024	PAID ON PRINCIPAL		8,386	8,386	8,368	8,366	0	20	0	20	0	8,386	0	0	0	233	01/15/2031	1.A
..31339N-AG-1	FHR 2400 MK CMO 6.500		06/15/2024	PAID ON PRINCIPAL		18,883	18,883	18,624	18,743	0	140	0	140	0	18,883	0	0	0	495	01/15/2032	1.A
..31339N-F2-7	FHR 2413 MH CMO 6.500		06/15/2024	PAID ON PRINCIPAL		27,048	27,048	26,677	26,838	0	211	0	211	0	27,048	0	0	0	739	02/15/2032	1.A
..31339D-GP-7	FHR 2422 CH CMO 6.500		06/15/2024	PAID ON PRINCIPAL		17,733	17,733	17,368	17,592	0	142	0	142	0	17,733	0	0	0	498	02/15/2032	1.A
..3137A0-UA-1	FHR 3713 PA CMO 2.000		06/15/2024	PAID ON PRINCIPAL		277,456	277,456	274,985	276,742	0	714	0	714	0	277,456	0	0	0	2,361	02/15/2040	1.A
..3137AW-QW-8	FHR 4148 AB CMO 1.500		06/15/2024	PAID ON PRINCIPAL		116,699	116,699	113,508	115,104	0	1,595	0	1,595	0	116,699	0	0	0	724	12/15/2027	1.A
..3137FC-AD-6	FHR 4735 MA CMO 3.000		06/15/2024	PAID ON PRINCIPAL		105,460	105,460	106,625	106,173	0	(713)	0	(713)	0	105,460	0	0	0	1,368	08/15/2045	1.A
..3137FD-BP-6	FHR 4745 E CMO 3.000		06/15/2024	PAID ON PRINCIPAL		59,120	59,120	59,169	59,237	0	(117)	0	(117)	0	59,120	0	0	0	739	01/15/2048	1.A
..3137FD-V9-0	FHR 4753 BK CMO 3.000		06/15/2024	PAID ON PRINCIPAL		46,704	46,704	46,345	46,204	0	500	0	500	0	46,704	0	0	0	578	01/15/2048	1.A
..3137FN-RS-1	FHR 4909 GD CMO 2.500		06/25/2024	PAID ON PRINCIPAL		50,831	50,831	51,279	51,692	0	(862)	0	(862)	0	50,831	0	0	0	477	03/25/2049	1.A
..3137FN-ZQ-6	FHR 4922 NG CMO 2.500		06/25/2024	PAID ON PRINCIPAL		36,216	36,216	36,216	36,289	0	(73)	0	(73)	0	36,216	0	0	0	343	04/25/2049	1.A
..3137HC-LD-2	FHR 5407 DA CMO 5.500		06/25/2024	PAID ON PRINCIPAL		147,875	147,875	145,778	145,778	0	2,097	0	2,097	0	147,875	0	0	0	678	11/25/2049	1.A
..3137HC-VE-9	FHR 5413 JA CMO 5.500		06/25/2024	PAID ON PRINCIPAL		366,058	366,058	361,568	361,568	0	4,490	0	4,490	0	366,058	0	0	0	1,678	01/25/2050	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
..3132HT-K8-8	FHS 300 300 CMO 3.000		06/15/2024	PAID ON PRINCIPAL		26,295	26,295	26,127	26,087	0	208	0	208	0	26,295	0	0	0	324	01/15/2043	1.A
..31406L-MX-3	FN (10/1 ARM #813174 6.289		06/25/2024	PAID ON PRINCIPAL		1,326	1,326	1,337	1,323	0	3	0	3	0	1,326	0	0	0	33	02/25/2035	1.A
..31407B-VG-1	FN (10/1 ARM #826015 6.748		06/25/2024	PAID ON PRINCIPAL		51,129	51,129	51,158	50,977	0	152	0	152	0	51,129	0	0	0	1,470	07/25/2035	1.A
..31407B-2G-3	FN (10/1 ARM #826175 7.705		06/25/2024	PAID ON PRINCIPAL		1,729	1,729	1,734	1,725	0	3	0	3	0	1,729	0	0	0	43	07/25/2035	1.A
..31407C-HK-6	FN (10/1 ARM #826534 6.181		06/25/2024	PAID ON PRINCIPAL		3,459	3,459	3,464	3,451	0	8	0	8	0	3,459	0	0	0	86	07/25/2035	1.A
..31407J-XF-4	FN (10/1 ARM #832378 5.826		06/25/2024	PAID ON PRINCIPAL		70,261	70,261	69,154	69,766	0	495	0	495	0	70,261	0	0	0	1,713	08/25/2035	1.A
..31402R-NZ-8	FN (3/1 ARM) #735808 6.479		06/25/2024	PAID ON PRINCIPAL		2,112	2,112	2,103	2,103	0	9	0	9	0	2,112	0	0	0	54	08/25/2035	1.A
..31406M-6S-0	FN (3/1 ARM) #814581 6.508		06/25/2024	PAID ON PRINCIPAL		6,452	6,452	6,420	6,422	0	30	0	30	0	6,452	0	0	0	135	04/25/2035	1.A
..31406W-LD-4	FN (3/1 ARM) #822124 7.450		06/25/2024	PAID ON PRINCIPAL		6,769	6,769	6,738	6,737	0	32	0	32	0	6,769	0	0	0	146	06/25/2035	1.A
..31407C-D8-7	FN (3/1 ARM) #826427 5.979		06/25/2024	PAID ON PRINCIPAL		4,293	4,293	4,263	4,260	0	33	0	33	0	4,293	0	0	0	105	07/25/2035	1.A
..31407F-ML-1	FN (3/1 ARM) #829363 5.875		06/25/2024	PAID ON PRINCIPAL		3,734	3,734	3,718	3,727	0	7	0	7	0	3,734	0	0	0	91	10/25/2035	1.A
..31403K-3F-8	FN (5/1 ARM) #751498 6.340		06/25/2024	PAID ON PRINCIPAL		1,445	1,445	1,435	1,441	0	3	0	3	0	1,445	0	0	0	38	11/25/2033	1.A
..31403V-G4-5	FN (5/1 ARM) #759019 5.946		06/25/2024	PAID ON PRINCIPAL		921	921	913	917	0	3	0	3	0	921	0	0	0	23	01/25/2034	1.A
..31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		06/25/2024	PAID ON PRINCIPAL		3,146	3,146	3,254	3,134	0	12	0	12	0	3,146	0	0	0	97	12/25/2041	1.A
..31371H-FM-5	FNMA PASS TH #252272 6.000		06/25/2024	PAID ON PRINCIPAL		1,773	1,773	1,757	1,762	0	11	0	11	0	1,773	0	0	0	44	01/25/2029	1.A
..31371H-KR-8	FNMA PASS TH #252404 6.000		06/25/2024	PAID ON PRINCIPAL		91	91	90	90	0	1	0	1	0	91	0	0	0	2	03/25/2029	1.A
..31371K-3A-7	FNMA PASS TH #254693 5.500		06/25/2024	PAID ON PRINCIPAL		4,254	4,254	4,246	4,245	0	9	0	9	0	4,254	0	0	0	95	04/25/2033	1.A
..31371L-FY-0	FNMA PASS TH #254983 5.500		06/25/2024	PAID ON PRINCIPAL		137	137	137	137	0	0	0	0	0	137	0	0	0	3	12/25/2033	1.A
..31376K-B2-1	FNMA PASS TH #357457 5.500		06/25/2024	PAID ON PRINCIPAL		48,403	48,403	48,313	48,292	0	112	0	112	0	48,403	0	0	0	1,105	11/25/2033	1.A
..31385W-2N-8	FNMA PASS TH #555281 6.000		06/25/2024	PAID ON PRINCIPAL		1,214	1,214	1,246	1,255	0	(41)	0	(41)	0	1,214	0	0	0	30	03/25/2033	1.A
..31385X-F9-3	FNMA PASS TH #555592 5.500		06/25/2024	PAID ON PRINCIPAL		2,561	2,561	2,557	2,556	0	5	0	5	0	2,561	0	0	0	59	07/25/2033	1.A
..31401W-AP-4	FNMA PASS TH #720114 5.500		06/25/2024	PAID ON PRINCIPAL		2,675	2,675	2,670	2,669	0	6	0	6	0	2,675	0	0	0	58	07/25/2033	1.A
..31401X-UH-8	FNMA PASS TH #721584 5.500		06/25/2024	PAID ON PRINCIPAL		1,569	1,569	1,566	1,566	0	3	0	3	0	1,569	0	0	0	36	07/25/2033	1.A
..31401Y-FH-3	FNMA PASS TH #722068 5.500		06/25/2024	PAID ON PRINCIPAL		7,455	7,455	7,441	7,438	0	16	0	16	0	7,455	0	0	0	151	07/25/2033	1.A
..31401Y-LS-2	FNMA PASS TH #722237 5.500		06/25/2024	PAID ON PRINCIPAL		1,979	1,979	1,975	1,975	0	4	0	4	0	1,979	0	0	0	45	07/25/2033	1.A
..31402B-FR-0	FNMA PASS TH #723876 5.500		06/25/2024	PAID ON PRINCIPAL		1,649	1,649	1,646	1,646	0	3	0	3	0	1,649	0	0	0	33	07/25/2033	1.A
..31402D-C4-0	FNMA PASS TH #725591 5.000		06/25/2024	PAID ON PRINCIPAL		5,556	5,556	5,339	5,380	0	176	0	176	0	5,556	0	0	0	116	07/25/2034	1.A
..31402G-PK-3	FNMA PASS TH #728626 4.500		06/25/2024	PAID ON PRINCIPAL		397	397	358	371	0	26	0	26	0	397	0	0	0	7	08/25/2033	1.A
..31402H-VV-0	FNMA PASS TH #729728 5.500		06/25/2024	PAID ON PRINCIPAL		3,843	3,843	3,835	3,834	0	9	0	9	0	3,843	0	0	0	88	07/25/2033	1.A
..31402J-RE-9	FNMA PASS TH #730485 4.500		06/25/2024	PAID ON PRINCIPAL		928	928	850	877	0	51	0	51	0	928	0	0	0	17	08/25/2033	1.A
..31402J-4W-4	FNMA PASS TH #730837 5.500		06/25/2024	PAID ON PRINCIPAL		8,710	8,710	8,693	8,691	0	19	0	19	0	8,710	0	0	0	199	07/25/2033	1.A
..31402V-UR-9	FNMA PASS TH #739592 5.500		06/25/2024	PAID ON PRINCIPAL		224	224	223	223	0	0	0	0	0	224	0	0	0	5	09/25/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31402W-NN-4	FNMA PASS TH #740297 5.500		06/25/2024	PAID ON PRINCIPAL		11,717	11,717	11,695	11,691	0	26	0	26	0	11,717	0	0	0	269	10/25/2033	1.A
..31403C-WE-7	FNMA PASS TH #745045 4.500		06/25/2024	PAID ON PRINCIPAL		38,268	38,268	35,852	36,390	0	1,878	0	1,878	0	38,268	0	0	0	711	12/25/2034	1.A
..31404J-MA-0	FNMA PASS TH #769953 5.000		06/25/2024	PAID ON PRINCIPAL		247	247	247	247	0	0	0	0	0	247	0	0	0	5	03/25/2034	1.A
..31404Y-YE-6	FNMA PASS TH #782909 5.000		06/25/2024	PAID ON PRINCIPAL		2,083	2,083	2,000	2,015	0	68	0	68	0	2,083	0	0	0	43	06/25/2034	1.A
..31406V-2P-0	FNMA PASS TH #821682 5.000		06/25/2024	PAID ON PRINCIPAL		14,324	14,324	14,193	14,203	0	120	0	120	0	14,324	0	0	0	298	06/25/2035	1.A
..31410F-V3-6	FNMA PASS TH #888134 5.000		06/25/2024	PAID ON PRINCIPAL		60,948	60,948	58,820	58,568	0	2,380	0	2,380	0	60,948	0	0	0	1,284	02/25/2037	1.A
..31410K-PV-0	FNMA PASS TH #889736 5.000		06/25/2024	PAID ON PRINCIPAL		7,080	7,080	6,661	6,685	0	395	0	395	0	7,080	0	0	0	154	12/25/2033	1.A
..3138AE-LY-7	FNMA PASS TH #AI1242 3.500		06/25/2024	PAID ON PRINCIPAL		14,972	14,972	14,929	14,935	0	37	0	37	0	14,972	0	0	0	218	04/25/2026	1.A
..3138WF-KG-0	FNMA PASS TH #AS5694 3.000		06/25/2024	PAID ON PRINCIPAL		33,686	33,686	33,397	33,244	0	442	0	442	0	33,686	0	0	0	392	08/25/2045	1.A
..3138X2-Q6-4	FNMA PASS TH #AU3176 3.000		06/25/2024	PAID ON PRINCIPAL		101,598	101,598	103,091	103,384	0	(1,786)	0	(1,786)	0	101,598	0	0	0	1,266	08/25/2043	1.A
..3138Y9-M4-7	FNMA PASS TH #AX7578 3.000		06/25/2024	PAID ON PRINCIPAL		9,191	9,191	9,197	9,206	0	(15)	0	(15)	0	9,191	0	0	0	117	01/25/2045	1.A
..3140J9-EJ-6	FNMA PASS TH #BM4636 2.500		06/25/2024	PAID ON PRINCIPAL		63,098	63,098	62,467	62,288	0	810	0	810	0	63,098	0	0	0	645	11/25/2047	1.A
..3140JA-CD-8	FNMA PASS TH #BM5467 3.000		06/25/2024	PAID ON PRINCIPAL		86,408	86,408	85,949	85,888	0	520	0	520	0	86,408	0	0	0	1,087	11/25/2047	1.A
..3140JA-GR-3	FNMA PASS TH #BM5607 3.000		06/25/2024	PAID ON PRINCIPAL		99,562	99,562	99,446	99,472	0	90	0	90	0	99,562	0	0	0	1,260	11/25/2046	1.A
..3140MM-5R-5	FNMA PASS TH #BV8055 4.500		06/25/2024	PAID ON PRINCIPAL		310,053	310,053	287,865	287,766	0	22,287	0	22,287	0	310,053	0	0	0	6,512	09/25/2052	1.A
..3140QL-HU-3	FNMA PASS TH #CB1142 3.000		06/25/2024	PAID ON PRINCIPAL		403,816	403,816	339,647	340,264	0	63,551	0	63,551	0	403,816	0	0	0	5,040	07/25/2051	1.A
..3140QQ-LP-8	FNMA PASS TH #CB4833 5.000		06/25/2024	PAID ON PRINCIPAL		132,108	132,108	131,138	131,155	0	953	0	953	0	132,108	0	0	0	3,110	10/25/2052	1.A
..3140QQ-QY-4	FNMA PASS TH #CB4970 5.500		06/25/2024	PAID ON PRINCIPAL		108,456	108,456	107,998	107,998	0	458	0	458	0	108,456	0	0	0	497	10/25/2052	1.A
..3140QQ-UN-3	FNMA PASS TH #CB5088 5.500		06/25/2024	PAID ON PRINCIPAL		538,774	538,774	531,787	531,830	0	6,944	0	6,944	0	538,774	0	0	0	11,658	11/25/2052	1.A
..3140QQ-3C-7	FNMA PASS TH #CB5294 5.500		06/25/2024	PAID ON PRINCIPAL		646,526	646,526	642,283	642,283	0	4,243	0	4,243	0	646,526	0	0	0	4,523	11/25/2052	1.A
..3140QR-KF-9	FNMA PASS TH #CB5693 5.500		06/25/2024	PAID ON PRINCIPAL		307,910	307,910	300,357	300,439	0	7,472	0	7,472	0	307,910	0	0	0	7,075	02/25/2053	1.A
..3140QS-QH-7	FNMA PASS TH #CB6755 6.000		06/25/2024	PAID ON PRINCIPAL		579,078	579,078	581,453	581,276	0	(2,198)	0	(2,198)	0	579,078	0	0	0	14,565	07/25/2053	1.A
..3140QS-T8-4	FNMA PASS TH #CB6874 6.000		06/25/2024	PAID ON PRINCIPAL		594,287	594,287	594,380	594,320	0	(33)	0	(33)	0	594,287	0	0	0	15,636	08/25/2053	1.A
..3140XD-KE-5	FNMA PASS TH #FM9292 3.000		06/25/2024	PAID ON PRINCIPAL		208,284	208,284	171,924	172,397	0	35,887	0	35,887	0	208,284	0	0	0	2,601	11/25/2051	1.A
..3140XE-C7-7	FNMA PASS TH #FM9993 3.500		06/25/2024	PAID ON PRINCIPAL		262,764	262,764	252,910	252,746	0	10,018	0	10,018	0	262,764	0	0	0	3,953	07/25/2051	1.A
..3140XG-CW-7	FNMA PASS TH #FS0984 3.000		06/25/2024	PAID ON PRINCIPAL		551,396	551,396	463,861	464,219	0	87,177	0	87,177	0	551,396	0	0	0	7,183	04/25/2052	1.A
..3140XG-G4-5	FNMA PASS TH #FS1118 3.500		06/25/2024	PAID ON PRINCIPAL		346,779	346,779	314,594	314,594	0	32,185	0	32,185	0	346,779	0	0	0	4,149	03/25/2052	1.A
..3140XH-WY-9	FNMA PASS TH #FS2462 3.000		06/25/2024	PAID ON PRINCIPAL		609,202	609,202	526,483	526,483	0	82,718	0	82,718	0	609,202	0	0	0	2,952	02/25/2052	1.A
..3140XH-ZH-3	FNMA PASS TH #FS2543 3.500		06/25/2024	PAID ON PRINCIPAL		97,552	97,552	92,919	92,798	0	4,754	0	4,754	0	97,552	0	0	0	1,398	05/25/2051	1.A
..3140XK-S9-2	FNMA PASS TH #FS4143 5.500		06/25/2024	PAID ON PRINCIPAL		230,790	230,790	233,819	233,860	0	(3,071)	0	(3,071)	0	230,790	0	0	0	5,305	03/25/2053	1.A
..3140XL-E3-8	FNMA PASS TH #FS4653 5.500		06/25/2024	PAID ON PRINCIPAL		293,523	293,523	293,133	293,114	0	409	0	409	0	293,523	0	0	0	7,015	05/25/2053	1.A
..3140XL-XJ-2	FNMA PASS TH #FS5180 5.000		06/25/2024	PAID ON PRINCIPAL		373,744	373,744	358,210	358,323	0	15,421	0	15,421	0	373,744	0	0	0	7,837	09/25/2052	1.A
..3140XM-MW-3	FNMA PASS TH #FS5772 5.000		06/25/2024	PAID ON PRINCIPAL		397,467	397,467	382,888	382,938	0	14,530	0	14,530	0	397,467	0	0	0	8,335	06/25/2053	1.A
..3140XM-YL-4	FNMA PASS TH #FS6114 3.500		06/25/2024	PAID ON PRINCIPAL		329,240	329,240	287,982	288,181	0	41,059	0	41,059	0	329,240	0	0	0	4,791	08/25/2052	1.A
..3140XP-FA-2	FNMA PASS TH #FS7360 5.500		06/25/2024	PAID ON PRINCIPAL		398,719	398,719	398,469	398,469	0	249	0	249	0	398,719	0	0	0	3,965	09/25/2053	1.A
..31418D-CX-8	FNMA PASS TH #MA3685 3.000		06/25/2024	PAID ON PRINCIPAL		16,498	16,498	16,356	16,167	0	331	0	331	0	16,498	0	0	0	211	06/25/2049	1.A
..31418E-CA-6	FNMA PASS TH #MA4564 3.000		06/25/2024	PAID ON PRINCIPAL		267,904	267,904	231,758	231,758	0	36,146	0	36,146	0	267,904	0	0	0	1,361	03/25/2052	1.A
..31418E-ES-5	FNMA PASS TH #MA4644 4.000		06/25/2024	PAID ON PRINCIPAL		287,336	287,336	259,994	260,086	0	27,250	0	27,250	0	287,336	0	0	0	4,770	05/25/2052	1.A
..31418E-HK-9	FNMA PASS TH #MA4733 4.500		06/25/2024	PAID ON PRINCIPAL		59,039	59,039	55,690	55,690	0	3,349	0	3,349	0	59,039	0	0	0	221	09/25/2052	1.A
..31418E-J7-6	FNMA PASS TH #MA4785 5.000		06/25/2024	PAID ON PRINCIPAL		189,935	189,935	185,083	185,113	0	4,823	0	4,823	0	189,935	0	0	0	3,991	10/25/2052	1.A
..31418E-KV-1	FNMA PASS TH #MA4807 5.500		06/25/2024	PAID ON PRINCIPAL		212,209	212,209	213,635	213,590	0	(1,381)	0	(1,381)	0	212,209	0	0	0	4,977	11/25/2052	1.A
..31418E-Q8-6	FNMA PASS TH #MA4978 5.000		06/25/2024	PAID ON PRINCIPAL		337,835	337,835	325,799	325,931	0	11,903	0	11,903	0	337,835	0	0	0	7,139	04/25/2053	1.A
..31418E-S6-8	FNMA PASS TH #MA5040 6.000		06/25/2024	PAID ON PRINCIPAL		442,577	442,577	444,859	444,859	0	(2,282)	0	(2,282)	0	442,577	0	0	0	3,284	06/25/2053	1.A
..31418E-T4-2	FNMA PASS TH #MA5070 4.500		06/25/2024	PAID ON PRINCIPAL		477,449	477,449	449,007	449,457	0	27,992	0	27,992	0	477,449	0	0	0	9,096	07/25/2053	1.A
..31418E-T7-5	FNMA PASS TH #MA5073 6.000		06/25/2024	PAID ON PRINCIPAL		150,215	150,215	149,699	149,699	0	516	0	516	0	150,215	0	0	0	1,145	07/25/2053	1.A
..31418E-VA-5	FNMA PASS TH #MA5108 6.000		06/25/2024	PAID ON PRINCIPAL		635,505	635,505	633,122	633,112	0	2,393	0	2,393	0	635,505	0	0	0	15,711	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 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
31418E-VD-9	FNMA PASS TH #MA5111 5.500		06/25/2024	PAID ON PRINCIPAL		1,177,561	1,177,561	1,182,621	1,182,739	0	(5,178)	0	(5,178)	0	1,177,561	0	0	0	26,627	08/25/2038	1.A
31359H-WH-3	FNR 1994-79 Z CMO 7.000		04/25/2024	MATURED		65	65	67	65	0	0	0	0	0	65	0	0	0	2	04/25/2024	1.A
31393X-PG-6	FNR 2004-16 LB CMO 4.500		04/25/2024	MATURED		432	432	407	430	0	2	0	2	0	432	0	0	0	6	04/25/2024	1.A
3136A8-4G-2	FNR 2012-112 DA CMO 3.000		06/25/2024	PAID ON PRINCIPAL		100,187	100,187	99,521	99,377	0	810	0	810	0	100,187	0	0	0	1,274	10/25/2042	1.A
3136AT-4R-2	FNR 2016-71 QM CMO 3.000		06/25/2024	PAID ON PRINCIPAL		16,745	16,745	16,518	16,347	0	399	0	399	0	16,745	0	0	0	213	10/25/2046	1.A
3136AQ-5Y-2	FNR 2016-9 D CMO 3.000		06/25/2024	PAID ON PRINCIPAL		72,012	72,012	71,359	71,255	0	757	0	757	0	72,012	0	0	0	914	03/25/2046	1.A
3136B4-6P-8	FNR 2019-33 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		115,857	115,857	115,531	115,502	0	355	0	355	0	115,857	0	0	0	1,207	12/25/2048	1.A
3136B7-DH-1	FNR 2019-64 A CMO 2.500		06/25/2024	PAID ON PRINCIPAL		95,342	95,342	96,653	97,135	0	(1,793)	0	(1,793)	0	95,342	0	0	0	977	08/25/2051	1.A
3136B7-ZR-5	FNR 2019-69 JA CMO 2.500		06/25/2024	PAID ON PRINCIPAL		183,490	183,490	182,572	182,160	0	1,330	0	1,330	0	183,490	0	0	0	1,747	12/25/2049	1.A
3136B7-VD-0	FNR 2019-74 C CMO 2.500		06/25/2024	PAID ON PRINCIPAL		53,335	53,335	52,949	52,784	0	550	0	550	0	53,335	0	0	0	549	12/25/2049	1.A
3136BP-U7-4	FNR 2023-11 EA CMO 5.500		06/25/2024	PAID ON PRINCIPAL		717,787	717,787	716,693	716,639	0	1,148	0	1,148	0	717,787	0	0	0	16,657	02/25/2045	1.A
3136BP-WR-8	FNR 2023-14 ED CMO 5.500		06/25/2024	PAID ON PRINCIPAL		784,514	784,514	784,958	784,869	0	(355)	0	(355)	0	784,514	0	0	0	18,212	08/25/2047	1.A
3136BP-X7-1	FNR 2023-17 DA CMO 5.500		06/25/2024	PAID ON PRINCIPAL		786,058	786,058	785,843	785,671	0	386	0	386	0	786,058	0	0	0	16,749	09/25/2049	1.A
3136BP-WJ-6	FNR 2023-7 CA CMO 5.000		06/25/2024	PAID ON PRINCIPAL		688,356	688,356	683,247	683,397	0	4,959	0	4,959	0	688,356	0	0	0	14,273	08/25/2045	1.A
3136BR-UC-9	FNR 2024-21 BA CMO 5.500		06/25/2024	PAID ON PRINCIPAL		286,041	286,041	283,448	283,448	0	2,592	0	2,592	0	286,041	0	0	0	1,311	11/25/2046	1.A
3136BR-SR-9	FNR 2024-23 BA CMO 5.500		06/25/2024	PAID ON PRINCIPAL		247,402	247,402	244,967	244,967	0	2,435	0	2,435	0	247,402	0	0	0	1,134	04/25/2050	1.A
3136BR-2R-7	FNR 2024-30 BA CMO 5.500		06/25/2024	PAID ON PRINCIPAL		359,127	359,127	355,199	355,199	0	3,928	0	3,928	0	359,127	0	0	0	1,646	12/25/2047	1.A
3137HC-2Q-4	FNR 5402 BA 5.000		06/25/2024	PAID ON PRINCIPAL		807,074	807,074	793,833	793,833	0	13,241	0	13,241	0	807,074	0	0	0	6,601	01/25/2045	1.A
31393R-GG-9	FSPC T-56 A5 CMO 5.231		06/25/2024	PAID ON PRINCIPAL		39,148	39,148	38,059	38,143	0	1,005	0	1,005	0	39,148	0	0	0	852	05/25/2043	1.A
3137G1-AA-5	FWLS 2015-SC01 1A CMO 3.500		06/25/2024	PAID ON PRINCIPAL		6,689	6,689	6,799	6,676	0	13	0	13	0	6,689	0	0	0	98	05/25/2045	1.A
3137G1-AL-1	FWLS 2015-SC02 2A CMO 3.500		06/25/2024	PAID ON PRINCIPAL		20,631	20,631	20,892	20,590	0	41	0	41	0	20,631	0	0	0	312	09/25/2045	1.A
3137G1-AV-9	FWLS 2016-SC01 1A CMO 3.000		06/25/2024	PAID ON PRINCIPAL		17,171	17,171	17,450	17,916	0	(745)	0	(745)	0	17,171	0	0	0	182	07/25/2046	1.A
3137G1-AW-7	FWLS 2016-SC01 2A CMO 3.500		06/25/2024	PAID ON PRINCIPAL		2,985	2,985	3,065	3,135	0	(151)	0	(151)	0	2,985	0	0	0	44	07/25/2046	1.A
3137G1-BK-2	FWLS 2017-SC01 1A CMO 3.000		06/25/2024	PAID ON PRINCIPAL		40,294	40,294	38,903	37,967	0	2,327	0	2,327	0	40,294	0	0	0	496	12/25/2046	1.A
3137G1-BL-0	FWLS 2017-SC01 2A CMO 3.500		06/25/2024	PAID ON PRINCIPAL		19,326	19,326	19,264	19,254	0	72	0	72	0	19,326	0	0	0	283	12/25/2046	1.A
35563P-BE-8	SCRT 2017-2 HT CMO 3.000		06/25/2024	PAID ON PRINCIPAL		41,430	41,430	40,792	41,237	0	193	0	193	0	41,430	0	0	0	522	08/25/2056	1.A
35563P-DD-8	SCRT 2017-4 HT CMO 3.250		06/25/2024	PAID ON PRINCIPAL		81,845	81,845	81,637	82,517	0	(672)	0	(672)	0	81,845	0	0	0	1,086	06/25/2057	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						98,316,096	96,675,904	103,850,786	98,611,197	2,177	698,344	0	700,521	0	99,311,718	0	(1,098,760)	(1,098,760)	2,544,064	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00805@-AH-8	ADVANTAGE CAPITAL 2021 .000		06/15/2024	TAX CREDIT - STATE		11,603	11,603	11,603	12,816	0	(1,212)	0	(1,212)	0	11,603	0	0	0	1,510	05/15/2029	1.E
00104U-AC-2	AEPTC 2012-1 A3 2.845		06/01/2024	REDEEMED		260,943	260,943	260,941	260,939	0	4	0	4	0	260,943	0	0	0	3,712	03/01/2026	1.A FE
03027X-AT-7	AMERICAN TOWER CORP 3.375		05/15/2024	MATURED		5,000,000	5,000,000	4,985,150	4,998,588	0	1,412	0	1,412	0	5,000,000	0	0	0	84,375	05/15/2024	2.C FE
032095-AG-6	AMPHENOL CORP 3.200		04/01/2024	MATURED		3,000,000	3,000,000	2,996,640	2,999,675	0	325	0	325	0	3,000,000	0	0	0	48,000	04/01/2024	1.G FE
037833-AS-9	APPLE INC 3.450		05/06/2024	MATURED		3,000,000	3,000,000	3,060,357	3,004,930	0	(4,930)	0	(4,930)	0	3,000,000	0	0	0	51,750	05/06/2024	1.B FE
040555-CQ-5	ARIZONA PUBLIC SERVICE 3.350		06/15/2024	MATURED		1,161,000	1,161,000	1,174,958	1,161,350	0	(350)	0	(350)	0	1,161,000	0	0	0	19,447	06/15/2024	2.A FE
06051G-FF-1	BANK OF AMERICA CORP 4.000		04/01/2024	MATURED		2,000,000	2,000,000	1,999,280	1,999,780	0	221	0	221	0	2,000,000	0	0	0	40,000	04/01/2024	1.G FE
06406H-CV-9	BANK OF NEW YORK MELLO 3.400		05/15/2024	MATURED		1,000,000	1,000,000	999,490	999,924	0	76	0	76	0	1,000,000	0	0	0	17,000	05/15/2024	1.F FE
075887-BV-0	BECTON DICKINSON 3.363		06/06/2024	MATURED		2,000,000	2,000,000	2,019,440	2,000,798	0	(798)	0	(798)	0	2,000,000	0	0	0	33,630	06/06/2024	2.B FE
90357#-AW-6	BNSF RAILWAY CO SER A 5.510		04/01/2024	MATURED		15,523	15,523	15,523	15,520	0	3	0	3	0	15,523	0	0	0	428	04/01/2024	1.C
90357#-AX-4	BNSF RAILWAY CO SER B 5.510		04/01/2024	MATURED		143,193	143,193	143,193	143,166	0	26	0	26	0	143,193	0	0	0	3,945	04/01/2024	1.C
90357#-AY-2	BNSF RAILWAY CO SER C 5.510		04/01/2024	MATURED		73,807	73,807	73,807	73,807	0	0	0	0	0	73,807	0	0	0	2,033	04/01/2024	1.C
90357#-AZ-9	BNSF RAILWAY CO SER D 5.510		04/01/2024	MATURED		17,635	17,635	17,635	17,632	0	3	0	3	0	17,635	0	0	0	486	04/01/2024	1.C
90357#-BA-3	BNSF RAILWAY CO SER E 5.510		04/01/2024	MATURED		5,010	5,010	5,010	5,009	0	1	0	1	0	5,010	0	0	0	138	04/01/2024	1.C
90357#-BB-1	BNSF RAILWAY CO SER F 5.510		04/01/2024	MATURED		5,550	5,550	5,550	5,549	0	1	0	1	0	5,550	0	0	0	153	04/01/2024	1.C
14913Q-2V-0	CATERPILLAR FINANCIAL 2.850		05/17/2024	MATURED		1,000,000	1,000,000	1,034,094	1,003,040	0	(3,040)	0	(3,040)	0	1,000,000	0	0	0	14,250	05/17/2024	1.F FE
14912L-6C-0	CATERPILLAR FINANCIAL 3.300		06/09/2024	MATURED		2,000,000	2,000,000	2,097,684	2,008,512	0	(8,512)	0	(8,512)	0	2,000,000	0	0	0	33,000	06/09/2024	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
149123-CC-3	CATERPILLAR INC 3.400		05/15/2024	MATURED		500,000	500,000	529,577	500,909	0	(909)	0	(909)	0	500,000	0	0	0	8,500	05/15/2024	1.F FE
15089Q-AJ-3	CELANESE US HOLDINGS 3.500		05/08/2024	MATURED		3,000,000	3,000,000	3,009,750	3,000,435	0	(435)	0	(435)	0	3,000,000	0	0	0	52,500	05/08/2024	2.C FE
161175-AY-0	CHARTER COMM OPT 4.908		05/24/2024	TENDERED 99.39		764,340	769,000	831,497	780,835	0	(3,538)	0	(3,538)	0	777,297	0	(12,957)	(12,957)	31,557	07/23/2025	2.C FE
22160K-AL-9	COSTCO WHOLESALE CORP 2.750		05/18/2024	MATURED		2,000,000	2,000,000	1,927,300	1,994,446	0	5,554	0	5,554	0	2,000,000	0	0	0	27,500	05/18/2024	1.E FE
126650-BV-1	CVS LEASE PASS THRU CE 5.773		06/10/2024	REDEEMED		83,300	83,300	86,369	84,892	0	(1,592)	0	(1,592)	0	83,300	0	0	0	2,005	01/10/2033	2.B
126650-BY-5	CVS LEASE PASS THRU CE 5.926		06/10/2024	REDEEMED		72,150	72,150	74,163	73,310	0	(1,160)	0	(1,160)	0	72,150	0	0	0	1,783	01/10/2034	2.B FE
126650-BP-4	CVS LEASE PASS THRU CE 6.036		06/10/2024	REDEEMED		78,640	78,640	84,641	81,334	0	(2,694)	0	(2,694)	0	78,640	0	0	0	1,922	12/10/2028	2.B FE
126650-BQ-2	CVS LEASE PASS THRU CE 6.943		06/10/2024	REDEEMED		25,229	25,229	29,077	26,650	0	(1,421)	0	(1,421)	0	25,229	0	0	0	730	01/10/2030	2.B FE
126650-BS-8	CVS LEASE PASS THRU CE 7.507		06/10/2024	REDEEMED		65,493	65,493	65,493	65,494	0	0	0	0	0	65,493	0	0	0	2,050	01/10/2032	2.B FE
29364W-AK-4	ENTERGY LOUISIANA LLC 5.400		04/10/2024	MAKE WHOLE CALL 100.00		4,325,000	4,325,000	4,752,600	4,393,352	0	(22,332)	0	(22,332)	0	4,371,020	0	(46,020)	(46,020)	103,151	11/01/2024	1.F FE
29364N-AS-7	ENTERGY MISSISSIPPI 3.750		06/27/2024	REDEEMED		1,000,000	1,000,000	999,700	999,985	0	7	0	7	0	999,992	0	8	8	37,083	07/01/2024	1.F FE
303250-AE-4	FAIR ISAAC (144A) 5.250		05/29/2024	RBC CAPITAL MARKETS		1,975,000	2,000,000	2,013,345	1,987,520	16,739	(712)	0	16,028	0	2,003,548	0	(28,548)	(28,548)	56,875	05/15/2026	3.B FE
341081-FK-8	FLORIDA POWER & LIGHT 3.250		06/01/2024	MATURED		4,311,000	4,311,000	4,333,289	4,309,922	0	1,078	0	1,078	0	4,311,000	0	0	0	70,054	06/01/2024	1.D FE
36162J-AC-0	GEO GROUP INC 10.500		04/29/2024	REDEEMED		1,575,900	1,545,000	1,413,750	1,436,136	0	5,565	0	5,565	0	1,441,700	0	134,200	134,200	134,737	06/30/2028	4.C FE
40139L-AF-0	GUARDIAN LIFE GLOBAL F 2.900		05/06/2024	MATURED		1,000,000	1,000,000	1,027,910	1,002,302	0	(2,302)	0	(2,302)	0	1,000,000	0	0	0	14,500	05/06/2024	1.B FE
44107T-AX-4	HOST HOTELS & RESORTS 3.875		04/01/2024	MATURED		1,000,000	1,000,000	995,750	999,781	0	219	0	219	0	1,000,000	0	0	0	14,639	04/01/2024	2.C FE
465685-AJ-4	ITC HOLDINGS CORP 3.650		06/15/2024	MATURED		1,000,000	1,000,000	992,520	999,529	0	471	0	471	0	1,000,000	0	0	0	18,250	06/15/2024	2.B FE
476556-DB-8	JERSEY CENTRAL POWER & 4.700		04/01/2024	MATURED		1,908,000	1,908,000	1,978,806	1,908,576	0	(576)	0	(576)	0	1,908,000	0	0	0	44,838	04/01/2024	2.A FE
46625H-JX-9	JPMORGAN CHASE & CO 3.625		05/13/2024	MATURED		500,000	500,000	530,056	502,620	0	(2,620)	0	(2,620)	0	500,000	0	0	0	9,063	05/13/2024	1.F FE
57629W-BV-1	MASSMUTUAL GLOBAL FUND 3.600		04/09/2024	MATURED		3,000,000	3,000,000	3,107,732	3,007,113	0	(7,113)	0	(7,113)	0	3,000,000	0	0	0	54,000	04/09/2024	1.B FE
57636Q-AB-0	MASTERCARD INC 3.375		04/01/2024	MATURED		6,000,000	6,000,000	5,994,930	5,999,509	0	491	0	491	0	6,000,000	0	0	0	101,250	04/01/2024	1.D FE
58013M-ES-9	MCDONALDS CORP 3.250		06/10/2024	MATURED		1,000,000	1,000,000	1,052,693	1,005,438	0	(5,438)	0	(5,438)	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	2,008,640	2,000,165	0	(165)	0	(165)	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		1,308,000	1,308,000	1,358,057	1,308,552	0	(552)	0	(552)	0	1,308,000	0	0	0	26,814	04/15/2024	1.G FE
61746B-DQ-6	MORGAN STANLEY 3.875		04/29/2024	MATURED		2,280,000	2,280,000	2,328,245	2,281,950	0	(1,950)	0	(1,950)	0	2,280,000	0	0	0	44,175	04/29/2024	1.G FE
63615#-AD-3	NATIONAL FOOTBALL LEAG 5.600		03/31/2024	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	6,879	03/31/2024	1.E FE
63615#-AG-6	NATIONAL FOOTBALL LEAG 5.600		03/31/2024	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	4,127	03/31/2024	1.E FE
64952W-DG-5	NEW YORK LIFE GLOBAL F 2.875		04/10/2024	MATURED		6,000,000	6,000,000	6,028,310	6,001,639	0	(1,639)	0	(1,639)	0	6,000,000	0	0	0	86,250	04/10/2024	1.A FE
637417-AG-1	NNN REIT INC 3.900		06/15/2024	MATURED		1,623,000	1,623,000	1,634,289	1,623,150	0	(150)	0	(150)	0	1,623,000	0	0	0	31,649	06/15/2024	2.A FE
665789-AY-9	NORTHERN STATES POWER 3.300		06/15/2024	MATURED		3,000,000	3,000,000	2,991,850	2,999,493	0	507	0	507	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		3,334,000	3,334,000	3,298,526	3,331,304	0	2,696	0	2,696	0	3,334,000	0	0	0	56,678	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
695114-CR-7	PACIFICORP 3.600		04/01/2024	MATURED		2,000,000	2,000,000	2,037,310	2,000,263	0	(263)	0	(263)	0	2,000,000	0	0	0	36,000	04/01/2024	1.F FE
701094-AM-6	PARKER-HANNIFIN CORP 2.700		06/14/2024	MATURED		3,000,000	3,000,000	2,998,620	2,999,819	0	181	0	181	0	3,000,000	0	0	0	40,500	06/14/2024	2.A FE
717081-DM-2	PFIZER INC 3.400		05/15/2024	MATURED		1,500,000	1,500,000	1,539,505	1,502,970	0	(2,970)	0	(2,970)	0	1,500,000	0	0	0	25,500	05/15/2024	1.F FE
74368C-AP-9	PROTECTIVE LIFE GLOBAL 3.104	C	04/15/2024	MATURED		1,000,000	1,000,000	1,031,743	1,002,200	0	(2,200)	0	(2,200)	0	1,000,000	0	0	0	15,520	04/15/2024	1.D FE
75884R-AT-0	REGENCY CENTERS LP 3.750		06/15/2024	MATURED		1,000,000	1,000,000	1,000,180	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,750	06/15/2024	2.A FE
80282K-AW-6	SANTANDER HOLDINGS USA 3.500	C	05/07/2024	REDEEMED		3,000,000	3,000,000	2,997,420	2,999,652	0	173	0	173	0	2,999,825	0	175	175	43,750	06/07/2024	2.A FE
845743-BP-7	SOUTHWESTERN PUBLIC SE 3.300		06/15/2024	MATURED		2,000,000	2,000,000	2,005,960	1,999,986	0	14	0	14	0	2,000,000	0	0	0	33,000	06/15/2024	1.G FE
85208N-AE-0	SPRINT SPECTRUM / SPEC 5.152		06/20/2024	REDEEMED		198,250	198,250	197,259	197,259	0	991	0	991	0	198,250	0	0	0	2,553	09/20/2029	1.F FE
858155-AE-4	STEELCASE INC 5.125		05/02/2024	MORGAN STANLEY		935,000	1,000,000	1,025,500	949,360	70,157	(1,315)	0	68,843	0	1,018,203	0	(83,203)	(83,203)	41,000	01/18/2029	3.C FE
858155-AE-4	STEELCASE INC 5.125		05/31/2024	SUMRIDGE PARTNERS LLC		943,750	1,000,000	957,500	949,360	17,031	2,408	0	19,439	0	968,799	0	(25,049)	(25,049)	44,844	01/18/2029	3.C FE
863667-AF-8	STRYKER CORP 3.375		05/15/2024	MATURED		2,000,000	2,000,000	2,018,140	1,999,971	0	29	0	29	0	2,000,000	0	0	0	33,750	05/15/2024	2.A FE
87236Y-AH-1	TD AMERITRADE 3.750		04/01/2024	MATURED		5,000,000	5,000,000	4,988,950	4,998,990	0	1,010	0	1,010	0	5,000,000	0	0	0	93,750	04/01/2024	1.G FE
879369-AF-3	TELEFLEX INC 4.625		06/13/2024	GOLDMAN SACHS & CO		930,738	967,000	939,199	940,920	13,304	1,380	0	14,684	0	955,604	0	(24,867)	(24,867)	25,965	11/15/2027	3.B FE
879369-AF-3	TELEFLEX INC 4.625		05/16/2024	WELLS FARGO SECURITIES		768,075	798,000	775,058	776,478	10,994	995	0	11,989	0	788,467	0	(20,392)	(20,392)	18,966	11/15/2027	3.B FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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
882508-BB-9	TEXAS INSTRUMENTS INC	2.625		05/15/2024	MATURED		2,000,000	2,000,000	1,988,480	1,999,266	0	734	0	734	0	2,000,000	0	0	0	26,250	05/15/2024	1.D FE
887389-AJ-3	TIMKEN CO	3.875		06/24/2024	REDEEMED		3,000,000	3,000,000	2,995,320	2,999,161	0	288	0	288	0	2,999,449	0	551	551	94,615	09/01/2024	2.B FE
896522-AH-2	TRINITY INDUSTRIES	4.550		06/25/2024	MAKE WHOLE CALL 100.00		3,000,000	3,000,000	2,996,640	2,958,510	40,991	5	0	40,996	0	2,999,506	0	494	494	100,100	10/01/2024	3.B 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
90782L-AA-6	UNION PACIFIC PASS THR	2.495		05/09/2024	REDEEMED		69,028	69,028	69,028	69,027	0	1	0	1	0	69,028	0	0	0	861	11/09/2029	1.D FE
90782J-AA-1	UNION PACIFIC PASS THR	2.695		05/12/2024	REDEEMED		343,346	343,346	343,346	343,340	0	6	0	6	0	343,346	0	0	0	4,627	05/12/2027	1.D FE
931142-DP-5	WALMART INC	3.300		04/22/2024	MATURED		3,000,000	3,000,000	3,099,564	3,001,334	0	(1,334)	0	(1,334)	0	3,000,000	0	0	0	49,500	04/22/2024	1.C FE
94106L-AZ-2	WASTE MANAGEMENT INC	3.500		05/15/2024	MATURED		1,000,000	1,000,000	1,076,420	1,001,325	0	(1,325)	0	(1,325)	0	1,000,000	0	0	0	17,500	05/15/2024	1.G FE
98877D-AC-9	ZF NA CAPITAL (144A)	4.750	C	06/11/2024	GOLDMAN SACHS & CO		4,931,250	5,000,000	5,109,158	4,946,450	76,579	(7,649)	0	68,931	0	5,015,381	0	(84,131)	(84,131)	147,118	04/29/2025	3.A FE
136385-AT-8	CANADIAN NATURAL RESOU	3.800	A	04/15/2024	MATURED		2,000,000	2,000,000	2,006,460	1,999,929	0	71	0	71	0	2,000,000	0	0	0	38,000	04/15/2024	2.A FE
559222-AQ-7	MAGNA INTERNATIONAL IN	3.625	A	06/15/2024	MATURED		1,000,000	1,000,000	1,016,220	1,000,393	0	(393)	0	(393)	0	1,000,000	0	0	0	18,125	06/15/2024	1.G FE
92660F-AG-9	VIDEOTRON LTD (144A)	5.375	A	06/15/2024	MATURED		2,000,000	2,000,000	2,087,500	1,991,320	11,665	(2,985)	0	8,680	0	2,000,000	0	0	0	53,750	06/15/2024	3.B FE
00216L-AC-7	ASB BANK LIMITED (144A	3.125	D	05/23/2024	MATURED		2,000,000	2,000,000	1,995,600	1,999,543	0	457	0	457	0	2,000,000	0	0	0	31,250	05/23/2024	1.E FE
06739F-HV-6	BARCLAYS BANK PLC	3.750	D	05/15/2024	MATURED		2,000,000	2,000,000	2,102,660	2,004,711	0	(4,711)	0	(4,711)	0	2,000,000	0	0	0	37,500	05/15/2024	1.E FE
377373-AG-0	GLAXOSMITHKLINE CAPITA	3.000	D	06/01/2024	MATURED		5,000,000	5,000,000	5,003,940	5,000,010	0	(10)	0	(10)	0	5,000,000	0	0	0	75,000	06/01/2024	1.F FE
404280-BB-4	HSBC HOLDINGS PLC	3.900	D	05/17/2024	TENDERED 97.85		2,935,440	3,000,000	2,989,410	2,996,982	0	510	0	510	0	2,997,492	0	(62,052)	(62,052)	55,900	05/25/2026	1.G 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
456837-AP-8	ING GROEP NV	3.550	D	04/09/2024	MATURED		3,000,000	3,000,000	2,995,500	2,999,499	0	501	0	501	0	3,000,000	0	0	0	53,250	04/09/2024	1.G FE
494386-AB-1	KIMBERLY-CLARK DE MEXI	3.800	D	04/08/2024	MATURED		2,000,000	2,000,000	2,005,570	2,000,005	0	(5)	0	(5)	0	2,000,000	0	0	0	38,000	04/08/2024	1.G FE
75625Q-AD-1	RECKITT BENCKISER TSY	2.750	D	06/26/2024	MATURED		1,000,000	1,000,000	974,150	997,848	0	2,152	0	2,152	0	1,000,000	0	0	0	13,750	06/26/2024	1.G FE
89153V-AL-3	TOTAL CAPITAL INTERNAT	3.750	D	04/10/2024	MATURED		3,210,000	3,210,000	3,325,240	3,215,733	0	(5,733)	0	(5,733)	0	3,210,000	0	0	0	60,188	04/10/2024	1.E FE
00842A-AD-1	ABMT 2015-4 A4 CMO (14	3.500		06/25/2024	PAID ON PRINCIPAL		7,213	7,213	7,195	7,174	0	39	0	39	0	7,213	0	0	0	105	06/25/2045	1.A
00842V-AC-7	ABMT 2016-3 A3 CMO (14	3.500		06/25/2024	PAID ON PRINCIPAL		36,141	36,141	37,135	36,811	0	(670)	0	(670)	0	36,141	0	0	0	557	08/25/2046	1.A
004375-CE-9	ACCR 2004-4 A2C	6.460		06/25/2024	PAID ON PRINCIPAL		11,216	11,216	10,781	11,248	0	(32)	0	(32)	0	11,216	0	0	0	244	01/25/2035	1.A FM
004375-CF-6	ACCR 2004-4 A2D	6.160		06/25/2024	PAID ON PRINCIPAL		76,165	76,165	64,883	76,311	0	(146)	0	(146)	0	76,165	0	0	0	1,659	01/25/2035	1.A FM
007036-QM-1	ARMT 2005-8 4A21 CMO	4.485		04/25/2024	PAID ON PRINCIPAL		50,968	50,968	46,331	34,953	0	16,015	0	16,015	0	50,968	0	0	0	783	11/25/2035	1.D FM
07386H-SW-2	BALTA 2005-4 22A2 CMO	4.700		06/25/2024	PAID ON PRINCIPAL		7,055	7,055	3,739	1,538	0	5,516	0	5,516	0	7,055	0	0	0	136	05/25/2035	1.D FM
06050H-D3-9	BOAMS 2003-B 2A2 CMO	5.612		06/25/2024	PAID ON PRINCIPAL		159	159	153	144	11	5	0	15	0	159	0	0	0	4	03/25/2033	2.B FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO	6.850		06/25/2024	PAID ON PRINCIPAL		7	7	7	7	0	0	0	0	0	7	0	0	0	0	05/25/2033	1.D FM
05949C-EL-6	BOAMS 2005-G 4A1 CMO	3.476		06/25/2024	PAID ON PRINCIPAL		1,034	1,034	963	950	0	83	0	83	0	1,034	0	0	0	16	08/25/2035	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO	5.073		06/25/2024	PAID ON PRINCIPAL		11,081	11,081	10,562	8,592	0	2,489	0	2,489	0	11,081	0	0	0	195	11/25/2035	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO	5.073		04/25/2024	RECOVERY OF PAR WRITE-OFF		0	(502)	(479)	(389)	0	3	0	3	0	(387)	0	387	387	0	11/25/2035	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO	5.073		06/25/2024	WRITTEN OFF		0	9	9	7	0	0	0	0	0	7	0	(7)	(7)	0	11/25/2035	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO	6.000		06/25/2024	PAID ON PRINCIPAL		1,210	1,210	1,120	566	0	644	0	644	0	1,210	0	0	0	30	03/25/2037	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO	6.000		06/25/2024	WRITTEN OFF		0	1,764	1,631	825	0	4	0	4	0	829	0	(829)	(829)	44	03/25/2037	1.D FM
07384M-F8-0	BSARM 2004-1 11A1 CMO	4.550		06/25/2024	PAID ON PRINCIPAL		7,490	7,490	6,128	5,717	0	1,772	0	1,772	0	7,490	0	0	0	138	04/25/2034	6.
07387A-FX-8	BSARM 2005-12 12A1 CMO	5.245		05/25/2024	PAID ON PRINCIPAL		20,355	20,355	12,620	5,297	0	15,058	0	15,058	0	20,355	0	0	0	437	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO	5.245		05/25/2024	RECOVERY OF PAR WRITE-OFF		0	(2,311)	(1,433)	(601)	0	59	0	59	0	(543)	0	543	543	0	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO	5.245		06/25/2024	WRITTEN OFF		0	596	369	155	0	(14)	0	(14)	0	141	0	(141)	(141)	13	02/25/2036	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO	4.398		06/25/2024	PAID ON PRINCIPAL		7,933	7,933	5,712	3,392	0	4,542	0	4,542	0	7,933	0	0	0	136	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO	4.398		06/25/2024	RECOVERY OF PAR WRITE-OFF		0	(2,737)	(1,971)	(1,170)	0	14	0	14	0	(1,156)	0	1,156	1,156	0	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO	4.398		04/25/2024	WRITTEN OFF		0	132	95	57	0	0	0	0	0	56	0	(56)	(56)	2	06/25/2047	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO	4.918		06/25/2024	PAID ON PRINCIPAL		4,379	4,379	3,753	1,783	0	2,596	0	2,596	0	4,379	0	0	0	87	01/25/2036	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO	4.918		06/25/2024	WRITTEN OFF		0	828	710	337	0	(7)	0	(7)	0	330	0	(330)	(330)	20	01/25/2036	1.D FM
161929-BH-6	CHASE 2024-2 A4A (144A	6.000		06/25/2024	PAID ON PRINCIPAL		1,498,440	1,498,440	1,480,158	1,480,158	0	18,281	0	18,281	0	1,498,440	0	0	0	22,796	02/25/2055	1.A FE
16159H-AA-5	CHASE 2024-3 A2	6.000		06/25/2024	PAID ON PRINCIPAL		315,735	315,735	314,600	314,600	0	1,135	0	1,135	0	315,735	0	0	0	3,192	02/25/2055	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..16159N-AD-6	CHASE 2024-4 A4 6.000		06/25/2024	PAID ON PRINCIPAL		407,219	407,219	402,427	402,427	0	4,792	0	4,792	0	407,219	0	0	0	2,752	03/25/2055	1.A FE
..16159Q-AD-9	CHASE 2024-5 A4 6.000		06/25/2024	PAID ON PRINCIPAL		458,831	458,831	456,738	456,738	0	2,092	0	2,092	0	458,831	0	0	0	2,294	04/25/2055	1.A FE
..12568P-AA-1	CIM 2020-J2 A1 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		203,701	203,701	160,478	161,153	0	42,548	0	42,548	0	203,701	0	0	0	2,067	01/25/2051	1.A
..17321L-AA-7	CMLTI 2013-J1 A1 CMO (3.500		06/25/2024	PAID ON PRINCIPAL		90,437	90,437	91,906	91,500	0	(1,063)	0	(1,063)	0	90,437	0	0	0	1,306	10/25/2043	1.A
..17330B-AX-8	CMLTI 2021-J3 A3A CMO 2.500		06/25/2024	PAID ON PRINCIPAL		257,471	257,471	260,770	260,619	0	(3,148)	0	(3,148)	0	257,471	0	0	0	2,720	09/25/2051	1.A
..17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		5,102	5,102	4,655	3,140	0	1,962	0	1,962	0	5,102	0	0	0	128	06/25/2036	1.D FM
..17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000		06/25/2024	WRITTEN OFF		0	4,521	4,124	2,782	0	5	0	5	0	2,787	0	(2,787)	(2,787)	113	06/25/2036	1.D FM
..17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		247	247	221	22	0	225	0	225	0	247	0	0	0	6	06/25/2037	1.D FM
..17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		06/25/2024	WRITTEN OFF		0	94	84	8	0	0	0	0	0	8	0	(8)	(8)	2	06/25/2037	1.D FM
..17312D-AA-6	CMSI 2007-8 1A1 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		1,160	1,160	778	530	0	630	0	630	0	1,160	0	0	0	29	09/25/2037	1.A FM
..12628K-AA-0	CSAB 2006-3 A1A CMO 6.000		06/25/2024	PAID ON PRINCIPAL		6,478	6,478	4,484	408	0	6,070	0	6,070	0	6,478	0	0	0	21	11/25/2036	1.D FM
..22540V-6Q-0	CSFB 2002-19 2M1 CMO 7.000		06/25/2024	PAID ON PRINCIPAL		1,873	1,873	1,391	455	0	1,418	0	1,418	0	1,873	0	0	0	29	06/25/2032	1.A FM
..22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		3,904	3,904	4,048	3,892	0	12	0	12	0	3,904	0	0	0	86	12/25/2033	1.A FM
..12647M-BW-4	CSMC 2013-6 2A3 CMO 3.500		06/25/2024	PAID ON PRINCIPAL		20,595	20,595	20,218	20,087	0	508	0	508	0	20,595	0	0	0	310	08/25/2043	1.A
..12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500		06/25/2024	PAID ON PRINCIPAL		101,107	101,107	99,654	99,641	0	1,466	0	1,466	0	101,107	0	0	0	1,479	08/25/2043	1.A
..12649X-AQ-2	CSMC 2015-3 A9 CMO 3.500		06/25/2024	PAID ON PRINCIPAL		20,867	20,867	21,180	20,826	0	41	0	41	0	20,867	0	0	0	318	03/25/2045	1.A
..12594X-AA-2	CSMC 2017-HL1 A1 CMO 3.500		06/25/2024	PAID ON PRINCIPAL		43,473	43,473	44,336	43,857	0	(384)	0	(384)	0	43,473	0	0	0	592	06/25/2047	1.A
..12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		06/25/2024	PAID ON PRINCIPAL		3,929	3,929	3,444	865	0	3,065	0	3,065	0	3,929	0	0	0	90	09/25/2035	1.D FM
..12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		05/25/2024	RECOVERY OF PAR WRITE-OFF		0	(217)	(191)	(48)	0	34	0	34	0	(14)	0	14	14	0	09/25/2035	1.D FM
..126694-PG-7	CWHL 2005-28 A2 CMO 5.500		06/25/2024	PAID ON PRINCIPAL		233	233	231	59	0	174	0	174	0	233	0	0	0	5	12/25/2035	1.D FM
..12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		06/25/2024	WRITTEN OFF		0	3	3	1	0	0	0	0	0	1	0	(1)	(1)	0	12/25/2036	1.D FM
..126671-PV-2	CWL 2002-S1 A5 6.460		06/25/2024	PAID ON PRINCIPAL		73	73	76	72	0	0	0	0	0	73	0	0	0	2	05/25/2032	1.A FM
..126671-RX-6	CWL 2002-S3 M1 4.800		06/25/2024	WRITTEN OFF		0	6	5	2	0	0	0	0	0	2	0	(2)	(2)	0	05/25/2032	1.D FM
..126673-TD-4	CWL 2004-S1 A3 5.115		06/25/2024	PAID ON PRINCIPAL		4,317	4,317	3,929	4,002	0	315	0	315	0	4,317	0	0	0	126	02/25/2035	1.A FM
..29977K-AA-1	EVER 2013-2 A CMO (144 3.000		06/25/2024	PAID ON PRINCIPAL		89,360	89,360	88,632	88,760	0	600	0	600	0	89,360	0	0	0	1,037	06/25/2043	1.A
..33852J-AA-6	FSMT 2021-7 A1 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		123,825	123,825	125,663	125,628	0	(1,803)	0	(1,803)	0	123,825	0	0	0	1,350	08/25/2051	1.A
..33852J-AE-8	FSMT 2021-7 A5 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		452,081	452,081	386,971	389,107	0	62,975	0	62,975	0	452,081	0	0	0	4,929	08/25/2051	1.A
..36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		06/25/2024	PAID ON PRINCIPAL		3,322	3,322	2,396	490	0	2,832	0	2,832	0	3,322	0	0	0	79	04/25/2036	1.D FM
..36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		05/25/2024	WRITTEN OFF		0	288	207	42	0	0	0	0	0	42	0	(42)	(42)	6	04/25/2036	1.D FM
..36228F-YS-9	GSAMP 2003-SEA2 A1 (AM 4.421		06/25/2024	PAID ON PRINCIPAL		28,856	28,856	24,961	26,200	0	2,656	0	2,656	0	28,856	0	0	0	596	07/25/2033	1.A FM
..36242D-HQ-9	GSAMP 2004-AHL M1 6.435		06/25/2024	PAID ON PRINCIPAL		33,982	33,982	25,847	30,802	0	3,180	0	3,180	0	33,982	0	0	0	572	08/25/2034	1.A FM
..36263V-AB-3	GSMBS 2021-PJ11 A2 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		54,215	54,215	46,867	47,070	0	7,146	0	7,146	0	54,215	0	0	0	606	04/25/2052	1.A
..36264P-AH-2	GSMBS 2021-PJ4 A8 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		86,976	86,976	85,318	85,457	0	1,518	0	1,518	0	86,976	0	0	0	954	09/25/2051	1.A
..36261H-AB-6	GSMBS 2021-PJ5 A2 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		16,859	16,859	17,091	17,084	0	(225)	0	(225)	0	16,859	0	0	0	182	10/25/2051	1.A
..36262L-AB-6	GSMBS 2021-PJ6 A2 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		27,578	27,578	23,545	23,719	0	3,858	0	3,858	0	27,578	0	0	0	300	11/25/2051	1.A
..36262C-AB-6	GSMBS 2021-PJ7 A2 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		160,099	160,099	152,102	152,540	0	7,559	0	7,559	0	160,099	0	0	0	1,630	01/25/2052	1.A
..36262W-AB-2	GSMBS 2021-PJ8 A2 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		221,072	221,072	224,975	224,837	0	(3,765)	0	(3,765)	0	221,072	0	0	0	2,253	01/25/2052	1.A
..362924-BK-7	GSMBS 2022-PJ3 A24 CMO 3.000		06/25/2024	PAID ON PRINCIPAL		198,242	198,242	194,648	194,892	0	3,350	0	3,350	0	198,242	0	0	0	2,425	08/25/2052	1.A
..362924-AJ-1	GSMBS 2022-PJ3 A6 CMO 3.000		06/25/2024	PAID ON PRINCIPAL		464,629	464,629	447,350	447,907	0	16,722	0	16,722	0	464,629	0	0	0	5,685	08/25/2052	1.A
..36270F-AD-5	GSMBS 2023-PJ3 A3 CMO 5.000		06/25/2024	PAID ON PRINCIPAL		555,601	555,601	533,203	534,676	0	20,925	0	20,925	0	555,601	0	0	0	12,261	10/27/2053	1.A
..36269X-AZ-0	GSMBS 2024-PJ5 A15 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		461,935	461,935	458,319	458,319	0	3,615	0	3,615	0	461,935	0	0	0	2,310	09/25/2054	1.A FE
..466247-LU-5	JPMMT 2005-A1 4A1 CMO 6.658		06/25/2024	PAID ON PRINCIPAL		98,158	98,158	98,040	97,582	0	576	0	576	0	98,158	0	0	0	2,944	02/25/2035	1.A FM
..466247-YK-3	JPMMT 2005-A8 1A3 CMO 4.987		06/25/2024	PAID ON PRINCIPAL		16,577	16,577	15,316	10,666	0	5,911	0	5,911	0	16,577	0	0	0	356	11/25/2035	1.D FM
..46629C-AK-3	JPMMT 2006-A5 3A4 CMO 5.093		06/25/2024	PAID ON PRINCIPAL		12,324	12,324	8,760	4,674	0	7,650	0	7,650	0	12,324	0	0	0	252	08/25/2036	1.D FM
..46629D-AK-1	JPMMT 2006-A7 2A2 CMO 4.458		06/25/2024	PAID ON PRINCIPAL		24,874	24,874	20,999	8,504	0	16,370	0	16,370	0	24,874	0	0	0	504	01/25/2037	1.D 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
..46629D-AK-1	JPMMT 2006-A7 2A2 CMO 4.458		05/25/2024	WRITTEN OFF		0	1,224	1,033	418	0	(1)	0	(1)	0	418	0	(418)	(418)	22	01/25/2037	1.D FM
..46630P-AZ-8	JPMMT 2007-A2 4A1M CMO 4.536		06/25/2024	PAID ON PRINCIPAL		2,030	2,030	1,981	775	0	1,255	0	1,255	0	2,030	0	0	0	38	04/25/2037	1.D FM
..46644V-BK-1	JPMMT 2015-4 2A3 CMO (3.000		06/25/2024	PAID ON PRINCIPAL		29,639	29,639	29,579	29,580	0	60	0	60	0	29,639	0	0	0	371	06/25/2045	1.A
..46646B-AC-2	JPMMT 2016-1 A3 CMO (1 3.500		06/25/2024	PAID ON PRINCIPAL		10,972	10,972	11,249	11,233	0	(261)	0	(261)	0	10,972	0	0	0	160	05/25/2046	1.A
..46648C-AB-0	JPMMT 2017-1 A2 CMO (1 3.500		06/25/2024	PAID ON PRINCIPAL		29,748	29,748	29,943	29,892	0	(144)	0	(144)	0	29,748	0	0	0	410	01/25/2047	1.A
..46648H-AC-7	JPMMT 2017-2 A3 CMO (1 3.500		06/25/2024	PAID ON PRINCIPAL		17,341	17,341	17,640	17,743	0	(401)	0	(401)	0	17,341	0	0	0	279	05/25/2047	1.A
..46647S-AE-0	JPMMT 2017-3 1A3 CMO (3.500		06/25/2024	PAID ON PRINCIPAL		32,663	32,663	33,345	33,003	0	(340)	0	(340)	0	32,663	0	0	0	441	08/25/2047	1.A
..46649H-AC-6	JPMMT 2017-6 A3 CMO (1 3.500		06/25/2024	PAID ON PRINCIPAL		34,278	34,278	34,746	34,653	0	(375)	0	(375)	0	34,278	0	0	0	472	12/25/2048	1.A
..46654A-AC-3	JPMMT 2021-10 A3 CMO (2.500		06/25/2024	PAID ON PRINCIPAL		131,028	131,028	133,781	133,673	0	(2,646)	0	(2,646)	0	131,028	0	0	0	1,388	12/25/2051	1.A
..46654A-AF-6	JPMMT 2021-10 A4 CMO (2.500		06/25/2024	PAID ON PRINCIPAL		61,992	61,992	56,606	56,996	0	4,996	0	4,996	0	61,992	0	0	0	657	12/25/2051	1.A
..46592W-AC-0	JPMMT 2021-12 A3 CMO (2.500		06/25/2024	PAID ON PRINCIPAL		168,329	168,329	169,696	169,687	0	(1,359)	0	(1,359)	0	168,329	0	0	0	1,749	02/25/2052	1.A
..46592X-AF-1	JPMMT 2021-13 A4 CMO (2.500		06/25/2024	PAID ON PRINCIPAL		107,442	107,442	92,736	93,438	0	14,004	0	14,004	0	107,442	0	0	0	1,135	04/25/2052	1.A
..46592N-AF-3	JPMMT 2021-7 A4 CMO (1 2.500		06/25/2024	PAID ON PRINCIPAL		291,221	291,221	252,304	253,073	0	38,147	0	38,147	0	291,221	0	0	0	3,249	11/25/2051	1.A
..46654W-AC-5	JPMMT 2022-1 A2 CMO (1 3.000		06/25/2024	PAID ON PRINCIPAL		155,174	155,174	152,920	152,989	0	2,186	0	2,186	0	155,174	0	0	0	1,949	07/25/2052	1.A
..46655V-AC-6	JPMMT 2022-8 A3 CMO (1 4.000		06/25/2024	PAID ON PRINCIPAL		203,169	203,169	196,471	196,508	0	6,661	0	6,661	0	203,169	0	0	0	3,396	01/25/2053	1.A
..46657Q-AE-1	JPMMT 2024-3 A3 3.000		06/25/2024	PAID ON PRINCIPAL		601,584	601,584	502,886	502,886	0	98,697	0	98,697	0	601,584	0	0	0	3,017	05/25/2054	1.A FE
..585495-AA-2	MELLO 2021-MTG1 A1 CMO 2.500		06/25/2024	PAID ON PRINCIPAL		264,583	264,583	204,142	204,536	0	60,047	0	60,047	0	264,583	0	0	0	2,807	04/25/2051	1.A FE
..61772L-AJ-0	MSRM 2021-2 A3 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		119,814	119,814	121,461	121,560	0	(1,746)	0	(1,746)	0	119,814	0	0	0	1,203	05/25/2051	1.A
..67400A-AC-6	OAKS 2015-2 A3 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		2,634	2,634	2,640	2,628	0	6	0	6	0	2,634	0	0	0	39	10/25/2045	1.A
..67116W-AB-5	OBX 2022-J1 A2 (144A) 2.500		06/25/2024	PAID ON PRINCIPAL		305,589	305,589	245,903	245,903	0	59,685	0	59,685	0	305,589	0	0	0	1,193	02/25/2052	1.A FE
..67115Q-AA-1	OBX 2022-J2 A1 3.500		06/25/2024	PAID ON PRINCIPAL		439,470	439,470	382,751	382,751	0	56,719	0	56,719	0	439,470	0	0	0	2,820	08/25/2052	1.A FE
..67647V-AD-1	OCMT 2021-3 A4 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		260,129	260,129	223,935	225,060	0	35,069	0	35,069	0	260,129	0	0	0	2,900	06/25/2051	1.A
..67647E-AD-9	OCMT 2021-5 A4 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		168,330	168,330	144,593	145,345	0	22,985	0	22,985	0	168,330	0	0	0	1,934	10/25/2051	1.A
..74160M-JZ-6	PRIME 2005-4 1A3 CMO 5.000		06/25/2024	PAID ON PRINCIPAL		366	366	365	364	0	1	0	1	0	366	0	0	0	7	01/25/2055	1.A FM
..74160M-KC-5	PRIME 2005-4 1A6 CMO 5.250		06/25/2024	PAID ON PRINCIPAL		1,247	1,247	1,248	1,243	0	4	0	4	0	1,247	0	0	0	25	01/25/2055	1.A FM
..693650-AL-7	PSMC 2021-1 A11 CMO (1 2.500		06/25/2024	PAID ON PRINCIPAL		177,656	177,656	153,187	153,684	0	23,972	0	23,972	0	177,656	0	0	0	1,863	03/25/2051	1.A
..69376C-AC-8	PSMC 2021-2 A3 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		334,441	334,441	284,896	290,291	0	44,150	0	44,150	0	334,441	0	0	0	3,660	05/25/2051	1.A
..69376D-AA-0	PSMC 2021-3 A1 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		284,128	284,128	287,858	287,851	0	(3,723)	0	(3,723)	0	284,128	0	0	0	2,852	08/25/2051	1.A
..69376D-AC-6	PSMC 2021-3 A3 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		138,276	138,276	127,646	128,398	0	9,878	0	9,878	0	138,276	0	0	0	1,388	08/25/2051	1.A
..45660N-PZ-2	RAST 2003-A5 A1 CMO 5.500		06/25/2024	PAID ON PRINCIPAL		15,850	15,850	15,051	13,418	0	2,432	0	2,432	0	15,850	0	0	0	339	06/25/2033	1.A FM
..749389-AA-0	RCKT 2020-1 A1 CMO (14 3.000		06/25/2024	PAID ON PRINCIPAL		21,770	21,770	22,011	22,300	0	(530)	0	(530)	0	21,770	0	0	0	276	02/25/2050	1.A
..74936R-AA-2	RCKT 2021-2 A1 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		34,610	34,610	35,005	34,993	0	(383)	0	(383)	0	34,610	0	0	0	360	06/25/2051	1.A
..74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		2,406	2,406	2,145	1,288	0	1,118	0	1,118	0	2,406	0	0	0	60	07/25/2036	1.D FM
..74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		05/25/2024	RECOVERY OF PAR WRITE-OFF		0	(423)	(377)	(227)	0	2	0	2	0	(225)	0	225	225	0	07/25/2036	1.D FM
..74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2024	WRITTEN OFF		0	951	848	509	0	(3)	0	(3)	0	507	0	(507)	(507)	24	07/25/2036	1.D FM
..749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2024	PAID ON PRINCIPAL		39,387	39,387	37,356	16,666	0	22,721	0	22,721	0	39,387	0	0	0	1,011	01/25/2037	1.D FM
..749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		05/25/2024	RECOVERY OF PAR WRITE-OFF		0	(396)	(376)	(168)	0	12	0	12	0	(156)	0	156	156	0	01/25/2037	1.D FM
..749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2024	WRITTEN OFF		0	2,294	2,176	971	0	(27)	0	(27)	0	944	0	(944)	(944)	52	01/25/2037	1.D FM
..82280R-AA-7	SCOT 2017-1 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		38,672	38,672	38,660	38,662	0	10	0	10	0	38,672	0	0	0	485	04/25/2047	1.A
..82281F-AA-2	SCOT 2017-2 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		4,417	4,417	4,508	4,435	0	(18)	0	(18)	0	4,417	0	0	0	65	10/25/2047	1.A
..81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		06/25/2024	PAID ON PRINCIPAL		24,760	24,760	24,520	24,285	0	475	0	475	0	24,760	0	0	0	277	05/25/2043	1.A
..81745B-AB-1	SEMT 2013-6 A2 CMO 3.000		06/25/2024	PAID ON PRINCIPAL		79,518	79,518	80,817	79,732	0	(214)	0	(214)	0	79,518	0	0	0	1,014	05/25/2043	1.A
..81745C-AB-9	SEMT 2013-7 A2 CMO 3.000		06/25/2024	PAID ON PRINCIPAL		30,763	30,763	30,076	29,952	0	811	0	811	0	30,763	0	0	0	429	06/25/2043	1.A
..81745D-AE-1	SEMT 2013-9 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		55,437	55,437	54,640	54,721	0	716	0	716	0	55,437	0	0	0	809	07/25/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..81745N-AR-0	SEMT 2014-1 2A5 CMO (1 4.000		06/25/2024	PAID ON PRINCIPAL		17,819	17,819	18,050	17,776	0	43	0	43	0	17,819	0	0	0	296	04/25/2044	1.A
..81745L-AF-0	SEMT 2014-4 A6 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		13,891	13,891	13,984	13,861	0	30	0	30	0	13,891	0	0	0	172	11/25/2044	1.A
..81746L-AA-0	SEMT 2015-3 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		9,827	9,827	9,870	9,852	0	(25)	0	(25)	0	9,827	0	0	0	143	07/25/2045	1.A
..81746M-AA-8	SEMT 2015-4 A1 CMO (14 3.000		06/25/2024	PAID ON PRINCIPAL		20,690	20,690	20,972	20,677	0	13	0	13	0	20,690	0	0	0	258	11/25/2030	1.A
..81746K-AA-2	SEMT 2017-2 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		9,945	9,945	10,028	10,030	0	(85)	0	(85)	0	9,945	0	0	0	144	02/25/2047	1.A
..81746X-AA-4	SEMT 2017-3 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		18,609	18,609	18,490	18,439	0	170	0	170	0	18,609	0	0	0	253	04/25/2047	1.A
..81745X-AA-5	SEMT 2017-4 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		6,080	6,080	6,218	6,082	0	(2)	0	(2)	0	6,080	0	0	0	89	07/25/2047	1.A
..81746F-AA-3	SEMT 2017-6 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		28,638	28,638	29,229	29,248	0	(610)	0	(610)	0	28,638	0	0	0	445	09/25/2047	1.A
..81746V-AA-8	SEMT 2018-3 A1 CMO (14 3.500		06/25/2024	PAID ON PRINCIPAL		37,099	37,099	36,653	36,344	0	756	0	756	0	37,099	0	0	0	540	03/25/2048	1.A
..81748W-AA-4	SEMT 2021-4 A1 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		177,277	177,277	180,434	180,114	0	(2,837)	0	(2,837)	0	177,277	0	0	0	1,993	06/25/2051	1.A
..81748Y-AA-0	SEMT 2021-6 A1 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		434,412	434,412	442,625	442,195	0	(7,784)	0	(7,784)	0	434,412	0	0	0	4,286	10/25/2051	1.A
..81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		06/25/2024	PAID ON PRINCIPAL		114,166	114,166	109,064	109,140	0	5,026	0	5,026	0	114,166	0	0	0	1,199	01/25/2052	1.A
..81744K-AE-6	SEMT 2023-2 A5 CMO (14 4.500		06/25/2024	PAID ON PRINCIPAL		617,006	617,006	585,385	586,387	0	30,619	0	30,619	0	617,006	0	0	0	12,808	03/25/2053	1.A
..81749J-AD-6	SEMT 2024-3 A4 CMO (14 6.000		06/25/2024	PAID ON PRINCIPAL		1,825,697	1,825,697	1,820,354	1,820,354	0	5,343	0	5,343	0	1,825,697	0	0	0	17,610	04/25/2054	1.A FE
..81743C-AE-5	SEMT 2024-5 A5 (144A) 6.000		06/25/2024	PAID ON PRINCIPAL		359,351	359,351	357,329	357,329	0	2,022	0	2,022	0	359,351	0	0	0	1,797	06/25/2054	1.A FE
..78471K-AE-1	SFPMT 2016-1A 1A4 CMO 3.000		06/25/2024	PAID ON PRINCIPAL		17,022	17,022	16,237	15,702	0	1,320	0	1,320	0	17,022	0	0	0	242	11/25/2046	1.A
..929227-ZC-3	WAMU 2002-AR18 A CMO 6.283		06/25/2024	PAID ON PRINCIPAL		155	155	141	146	0	9	0	9	0	155	0	0	0	4	01/25/2033	1.A FM
..939336-PC-1	WAMU 2003-AR1 A6 CMO 5.618		06/25/2024	PAID ON PRINCIPAL		1,224	1,224	1,105	1,150	0	74	0	74	0	1,224	0	0	0	23	03/25/2033	1.A FM
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 4.478		06/25/2024	PAID ON PRINCIPAL		1,491	1,491	919	501	0	990	0	990	0	1,491	0	0	0	29	10/25/2036	1.D FM
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 4.478		06/25/2024	WRITTEN OFF		0	119	73	40	0	0	0	0	0	40	0	(40)	(40)	2	10/25/2036	1.D FM
..95002K-AA-1	WFMBS 2020-1 A1 CMO (1 3.000		06/25/2024	PAID ON PRINCIPAL		50,959	50,959	51,564	52,563	0	(1,603)	0	(1,603)	0	50,959	0	0	0	602	12/25/2049	1.A
..97652R-AD-9	WIN 2014-3 A4 CMO (144 3.500		06/20/2024	PAID ON PRINCIPAL		1,569	1,569	1,576	1,567	0	3	0	3	0	1,569	0	0	0	23	11/20/2044	1.A
..97653B-AC-5	WIN 2015-A A3 CMO (144 3.500		06/20/2024	PAID ON PRINCIPAL		33,408	33,408	33,925	33,356	0	52	0	52	0	33,408	0	0	0	577	06/20/2045	1.A
..06540T-AB-6	BANK 2018-BN11 ASB 4.010		06/15/2024	PAID ON PRINCIPAL		143,430	143,430	147,729	144,600	0	(1,170)	0	(1,170)	0	143,430	0	0	0	2,398	03/15/2061	1.A
..06540A-AC-5	BANK 2019-BN20 A2 2.758		06/15/2024	PAID ON PRINCIPAL		32,750	32,750	33,571	33,286	0	(536)	0	(536)	0	32,750	0	0	0	376	09/15/2062	1.A
..06540V-AZ-8	BANK 2019-BN24 A2 2.707		06/15/2024	PAID ON PRINCIPAL		11,940	11,940	12,007	11,976	0	(37)	0	(37)	0	11,940	0	0	0	155	11/15/2062	1.A
..08162P-AW-1	BMARK 2018-B1 A4 3.402		06/15/2024	PAID ON PRINCIPAL		194,842	194,842	198,099	195,882	0	(1,040)	0	(1,040)	0	194,842	0	0	0	3,314	01/15/2051	1.A
..17320Q-AA-7	CGCMT 2013-375P A (144 3.251		05/10/2024	PAID ON PRINCIPAL		119,617	119,617	123,203	119,661	0	(43)	0	(43)	0	119,617	0	0	0	1,626	05/10/2035	1.A
..12636M-AF-5	CSAIL 2016-C6 ASB 2.960		06/15/2024	PAID ON PRINCIPAL		284,055	284,055	292,576	284,903	0	(848)	0	(848)	0	284,055	0	0	0	3,505	01/15/2049	1.A
..12659R-AA-7	CSMC 2021-980M A 2.389		06/15/2024	PAID ON PRINCIPAL		5,000,000	5,000,000	5,149,985	5,076,625	0	(76,625)	0	(76,625)	0	5,000,000	0	0	0	59,718	07/15/2031	1.A FE
..36192R-AA-0	GSMS 2012-BWTR A (144A 2.954		06/05/2024	PAID ON PRINCIPAL		25,119	25,119	23,765	17,978	6,655	485	0	7,140	0	25,119	0	0	0	371	11/05/2034	1.D FM
..36252A-AD-8	GSMS 2015-GS1 AAB 3.553		06/10/2024	PAID ON PRINCIPAL		196,005	196,005	201,883	196,637	0	(632)	0	(632)	0	196,005	0	0	0	2,903	11/10/2048	1.A
..36252T-AS-4	GSMS 2016-GS2 AAB 2.922		06/10/2024	PAID ON PRINCIPAL		159,301	159,301	164,071	159,891	0	(590)	0	(590)	0	159,301	0	0	0	1,949	05/10/2049	1.A
..36252H-AE-1	GSMS 2017-GS5 AAB 3.467		06/10/2024	PAID ON PRINCIPAL		115,571	115,571	119,038	116,244	0	(674)	0	(674)	0	115,571	0	0	0	1,670	03/10/2050	1.A
..61766N-AY-1	MSBAM 2016-C30 ASB 2.729		06/15/2024	PAID ON PRINCIPAL		435,812	435,812	448,875	437,255	0	(1,444)	0	(1,444)	0	435,812	0	0	0	4,958	09/15/2049	1.A
..90276W-AR-8	UBSCM 2017-C7 A3 3.418		06/15/2024	PAID ON PRINCIPAL		799,415	799,415	794,055	796,188	0	3,227	0	3,227	0	799,415	0	0	0	13,662	12/15/2050	1.A
..94989D-AV-1	WFCM 2015-C27 A4 3.190		04/15/2024	PAID ON PRINCIPAL		601,261	601,261	608,023	601,383	0	(123)	0	(123)	0	601,261	0	0	0	6,393	02/15/2048	1.A
..95000G-AZ-7	WFCM 2016-BNK1 ASB 2.514		06/15/2024	PAID ON PRINCIPAL		197,405	197,405	203,321	198,049	0	(643)	0	(643)	0	197,405	0	0	0	2,069	08/15/2049	1.A
..15033E-AA-6	CEDF 2018-9A A1 (144A) 6.566		04/22/2024	PAID ON PRINCIPAL		402,371	402,371	402,371	403,342	0	(971)	0	(971)	0	402,371	0	0	0	13,666	04/20/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						176,217,300	176,568,188	177,569,597	175,572,647	264,127	660,359	0	924,486	0	176,497,133	0	(279,833)	(279,833)	3,346,724	XXX	XXX
2509999997. Total - Bonds - Part 4						449,351,027	450,227,972	470,389,830	453,513,783	266,304	1,089,786	0	1,356,090	0	454,869,873	0	(5,621,985)	(5,621,985)	9,120,259	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						449,351,027	450,227,972	470,389,830	453,513,783	266,304	1,089,786	0	1,356,090	0	454,869,873	0	(5,621,985)	(5,621,985)	9,120,259	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

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
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																					
..65345M-10-8	NEXTDOOR HOLDINGS INC		06/14/2024	CITIGROUP GLOBAL MKTS	216,000.000	525,355		536,400	0	0	0	0	0	0	536,400	0	(11,045)	(11,045)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						525,355	XXX	536,400	0	0	0	0	0	0	536,400	0	(11,045)	(11,045)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																					
..81377#-10-1	TRAVELERS DISTRIBUTION ALLIANCE INC		06/17/2024	RETURN OF CAPITAL	0.000	1,000,000		1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						1,525,355	XXX	1,536,400	1,000,000	0	0	0	0	0	1,536,400	0	(11,045)	(11,045)	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,525,355	XXX	1,536,400	1,000,000	0	0	0	0	0	1,536,400	0	(11,045)	(11,045)	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						1,525,355	XXX	1,536,400	1,000,000	0	0	0	0	0	1,536,400	0	(11,045)	(11,045)	0	XXX	XXX
6009999999 - Totals						450,876,382	XXX	471,926,230	454,513,783	266,304	1,089,786	0	1,356,090	0	456,406,273	0	(5,633,030)	(5,633,030)	9,120,259	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	55,816,175	55,816,175	07/01/2024
000000-00-0	REPO - JPMORGAN A TREASURY		1.A	47,842,437	47,842,437	07/01/2024
000000-00-0	REPO - MIZUHO A TREASURY		1.A	55,816,175	55,816,175	07/01/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				159,474,787	159,474,787	XXX
0109999999. Total - U.S. Government Bonds				159,474,787	159,474,787	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				159,474,787	159,474,787	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				159,474,787	159,474,787	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				159,474,787	159,474,787	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 101,182,816 Book/Adjusted Carrying Value $ 101,182,816
2. Average balance for the year Fair Value $ 129,570,778 Book/Adjusted Carrying Value $ 129,570,778
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 159,474,787 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								
Bank of America, N.A. - IL ... Chicago,IL		0.000	0	0	0	(6,593)	(30,000)	XXX.
Bank of America, N.A. - NC ... Charlotte,NC		4.020	154,854	0	15,475,240	20,406,848	7,028,653	XXX.
Bank of America, N.A. - TX ... Dallas,TX		0.000	0	0	(12,531,731)	(12,176,878)	(11,601,853)	XXX.
Bank of America, N.A. Charlotte,NC		4.020	185,696	0	15,213,625	17,763,951	11,125,682	XXX.
Bank of America, N.A. Charlotte,NC		0.000	0	0	27,897,175	27,422,118	26,341,272	XXX.
Bank of America, N.A. Hartford,CT		0.000	0	0	(10,996,956)	(13,714,628)	(6,603,089)	XXX.
Bank of New York Mellon New York,NY		0.000	0	0	34,322,386	40,380,086	27,069,874	XXX.
Bank of New York Mellon Pittsburgh,PA		0.000	0	0	34,138,912	22,290,685	16,445,799	XXX.
Citibank, N.A. - NY New York,NY		0.000	0	0	557,383	510,000	510,000	XXX.
Citibank, N.A. New Castle,DE		0.000	0	0	(960,962,786)	(901,702,707)	(917,140,547)	XXX.
Citibank, N.A. New York,NY		0.000	0	0	15,000	10,551	8,669	XXX.
First National Bank of Anchorage Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX.
JP Morgan Chase Bank, N.A. - IL Chicago,IL		0.000	0	0	5,511,678	746,756	(1,078,211)	XXX.
JP Morgan Chase Bank, N.A. ... Hartford,CT		0.000	0	0	(267)	(237)	(510)	XXX.
JP Morgan Chase Bank, N.A. ... New York,MN		0.000	0	0	0	0	(38)	XXX.
JP Morgan Chase Bank, N.A. ... New York,NY		0.000	0	0	(14,500,190)	(15,794,512)	(73,289,636)	XXX.
The Bank of New York Mellon .. Pittsburgh,PA		0.000	0	0	100,000	100,000	100,000	XXX.
US Bank Corp Minneapolis,MN		0.010	9	0	687,430	687,433	687,436	XXX.
US Bank Corp Minneapolis,MN		0.000	0	0	1,488,658	836,366	1,411,329	XXX.
US Bank Corp St. Paul,MN		0.000	0	0	1,472	0	0	XXX.
Wells Fargo Bank, N.A. Jacksonville,FL		0.000	0	0	2,430,698	2,654,647	2,500,095	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	340,559	0	(861,127,272)	(809,561,115)	(916,490,078)	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	340,559	0	(861,127,272)	(809,561,115)	(916,490,078)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	340,559	0	(861,127,272)	(809,561,115)	(916,490,078)	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		1,197,570,786	0	1,076,518
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,197,570,786	0	1,076,518
8609999999 - Total Cash Equivalents						1,197,570,786	0	1,076,518