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QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

17th day of April, 2024

Michael J. Schmidt *Notary Public*

My Commission Expires January 31, 2027

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

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	15,945,582,538	0	15,945,582,538	15,844,111,077
2.	Stocks:				
	2.1 Preferred stocks	1,375,800	0	1,375,800	1,298,400
	2.2 Common stocks	2,533,194,721	326,130,491	2,207,064,230	2,060,774,487
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	24,289,843	0	24,289,843	24,639,694
	4.2 Properties held for the production of income (less $ 0 encumbrances)	850,883,399	0	850,883,399	850,456,343
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 41,962,263), cash equivalents ($ 225,406,530) and short-term investments ($ 0)	267,368,793	0	267,368,793	745,754,175
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,913,333,911	22,867,408	1,890,466,504	1,745,759,602
9.	Receivables for securities	19,631,206	0	19,631,206	192,919
10.	Securities lending reinvested collateral assets	236,093,843	0	236,093,843	177,516,330
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	21,791,754,054	348,997,898	21,442,756,156	21,450,503,028
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	125,124,104	122,368	125,001,736	128,885,014
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,172,495,757	39,543,946	1,132,951,810	1,112,608,641
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 34,706,000 earned but unbilled premiums)	1,800,745,392	7,337,721	1,793,407,671	1,639,383,307
	15.3 Accrued retrospective premiums ($ 11,641,738) and contracts subject to redetermination ($ 0)	11,641,738	1,374,301	10,267,437	10,416,860
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	19,621,319	0	19,621,319	17,790,408
	16.2 Funds held by or deposited with reinsured companies	1,399,829	0	1,399,829	1,358,374
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	353,764,015	61,738,955	292,025,060	288,253,012
19.	Guaranty funds receivable or on deposit	396,409	0	396,409	402,415
20.	Electronic data processing equipment and software	71,263	0	71,263	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	13,261,534	13,261,534	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	126,537,124	4,141,486	122,395,638	121,209,565
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	25,416,812,537	476,518,210	24,940,294,328	24,770,810,624
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	25,416,812,537	476,518,210	24,940,294,328	24,770,810,624
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	40,673,960	0	40,673,960	41,372,951
2502.	Real estate operating fund	28,441,372	2,376,888	26,064,484	24,136,663
2503.	COLI supplemental benefits trust	22,097,813	0	22,097,813	21,124,562
2598.	Summary of remaining write-ins for Line 25 from overflow page	35,323,979	1,764,597	33,559,381	34,575,389
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	126,537,123	4,141,486	122,395,638	121,209,565

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,065,599,386)	10,209,256,272	10,001,314,519
2.	Reinsurance payable on paid losses and loss adjustment expenses	433,812,716	434,678,337
3.	Loss adjustment expenses	2,158,113,460	2,155,859,405
4.	Commissions payable, contingent commissions and other similar charges	98,505,146	208,069,539
5.	Other expenses (excluding taxes, licenses and fees)	110,132,083	159,204,711
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	86,137,954	97,518,415
7.1	Current federal and foreign income taxes (including $ (55,296,806) on realized capital gains (losses))	139,714,543	85,720,783
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 116,077,799 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)	4,228,105,354	4,183,733,714
10.	Advance premium	0	12,134
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,123,256	13,759,708
12.	Ceded reinsurance premiums payable (net of ceding commissions)	170,404,389	97,524,538
13.	Funds held by company under reinsurance treaties	0	8,927
14.	Amounts withheld or retained by company for account of others	15,126,970	17,341,190
15.	Remittances and items not allocated	24,511,452	15,255,849
16.	Provision for reinsurance (including $ 41,267 certified)	2,951,110	2,951,110
17.	Net adjustments in assets and liabilities due to foreign exchange rates	110,505,614	105,212,183
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	1,883,898	8,678,076
20.	Derivatives	0	0
21.	Payable for securities	22,797,200	29,296,787
22.	Payable for securities lending	236,093,843	177,516,330
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	65,899,397	68,702,974
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	18,128,074,657	17,862,359,229
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	18,128,074,657	17,862,359,229
29.	Aggregate write-ins for special surplus funds	10,652,067	10,711,399
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	3,543,185,071	3,639,357,463
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,812,219,671	6,908,451,395
38.	Totals (Page 2, Line 28, Col. 3)	24,940,294,328	24,770,810,624
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,108,775	43,107,311
2502.	Investment real estate liability	31,851,383	34,738,656
2503.	Retroactive reinsurance reserve assumed	292,279	292,297
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,353,040)	(9,435,291)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	65,899,397	68,702,974
2901.	Special surplus from retroactive reinsurance	10,652,067	10,711,399
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	10,652,067	10,711,399
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 73,995,237)	60,931,658	39,123,191	183,600,268
	1.2 Assumed (written $ 2,264,336,504)	2,226,765,641	1,939,663,446	8,280,931,737
	1.3 Ceded (written $ 62,782,242)	52,944,242	30,365,968	148,708,920
	1.4 Net (written $ 2,275,549,499)	2,234,753,056	1,948,420,669	8,315,823,085
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,313,402,512):			
	2.1 Direct	39,110,519	19,676,214	177,514,917
	2.2 Assumed	1,323,113,604	1,179,076,578	5,157,074,020
	2.3 Ceded	36,048,611	19,126,981	206,431,068
	2.4 Net	1,326,175,512	1,179,625,810	5,128,157,869
3.	Loss adjustment expenses incurred	195,283,837	177,932,902	816,844,262
4.	Other underwriting expenses incurred	632,283,956	574,795,742	2,369,808,215
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	2,153,743,306	1,932,354,455	8,314,810,347
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	81,009,751	16,066,214	1,012,739
	INVESTMENT INCOME			
9.	Net investment income earned	175,135,673	157,022,958	827,352,002
10.	Net realized capital gains (losses) less capital gains tax of $ (4,381,664)	(4,641,652)	2,338,234	(33,844,787)
11.	Net investment gain (loss) (Lines 9 + 10)	170,494,021	159,361,191	793,507,215
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 454,488 amount charged off $ 3,334,716)	(2,880,229)	(2,592,738)	(12,124,465)
13.	Finance and service charges not included in premiums	5,962,183	5,852,867	23,275,154
14.	Aggregate write-ins for miscellaneous income	(607,198)	1,313,646	1,397,908
15.	Total other income (Lines 12 through 14)	2,474,756	4,573,775	12,548,597
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	253,978,528	180,001,180	807,068,551
17.	Dividends to policyholders	2,343,595	2,415,144	9,659,887
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	251,634,933	177,586,036	797,408,664
19.	Federal and foreign income taxes incurred	57,946,073	(32,346,749)	78,051,582
20.	Net income (Line 18 minus Line 19)(to Line 22)	193,688,860	209,932,785	719,357,081
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6,908,451,395	6,483,286,026	6,483,286,026
22.	Net income (from Line 20)	193,688,860	209,932,785	719,357,081
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,188,141	112,013,219	42,197,824	(67,373,696)
25.	Change in net unrealized foreign exchange capital gain (loss)	(5,696,295)	(1,738,385)	(2,647,442)
26.	Change in net deferred income tax	(11,225,479)	6,681,557	36,123,052
27.	Change in nonadmitted assets	(298,012,029)	(29,225,954)	(2,438,643)
28.	Change in provision for reinsurance	0	0	2,145,017
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(87,000,000)	(182,000,000)	(260,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(96,231,724)	45,847,827	425,165,369
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,812,219,671	6,529,133,853	6,908,451,395
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Change in COLI cash values	973,251	10,242	967,985
1402.	Fines and penalties of regulatory authorities	(27,520)	(21,080)	(89,605)
1403.	Profit and loss, miscellaneous	(381,087)	1,421,827	(427,078)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(1,171,842)	(97,343)	946,606
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(607,198)	1,313,646	1,397,908
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,176,502,814	1,933,534,644	8,542,422,874
2.	Net investment income	185,615,510	174,095,422	870,857,261
3.	Miscellaneous income	2,474,756	4,102,852	11,400,573
4.	Total (Lines 1 to 3)	2,364,593,079	2,111,732,918	9,424,680,709
5.	Benefit and loss related payments	1,120,971,746	1,069,671,491	4,630,169,409
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	992,820,878	925,890,172	3,046,770,828
8.	Dividends paid to policyholders	1,980,046	1,551,371	8,495,836
9.	Federal and foreign income taxes paid (recovered) net of $ (13,745) tax on capital gains (losses)	(429,350)	(21,130,884)	(41,156,628)
10.	Total (Lines 5 through 9)	2,115,343,320	1,975,982,149	7,644,279,444
11.	Net cash from operations (Line 4 minus Line 10)	249,249,759	135,750,768	1,780,401,264
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	506,556,374	934,466,985	2,242,260,792
	12.2 Stocks	19,715,416	27,306,459	84,222,651
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	5,100	0	0
	12.5 Other invested assets	16,732,306	17,137,173	87,651,215
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(58,143)	1,387	3,788
	12.7 Miscellaneous proceeds	0	29,697,216	28,268,379
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	542,951,053	1,008,609,219	2,442,406,825
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	620,114,079	833,048,755	2,811,628,099
	13.2 Stocks	457,732,654	28,737,607	89,128,429
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	10,846,757	11,586,143	61,244,676
	13.5 Other invested assets	67,825,047	100,885,041	349,655,534
	13.6 Miscellaneous applications	84,515,387	3,222,233	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,241,033,924	977,479,779	3,311,656,738
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(698,082,871)	31,129,440	(869,249,913)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	87,000,000	182,000,000	260,000,000
	16.6 Other cash provided (applied)	57,447,730	(42,798,752)	(35,962,826)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(29,552,270)	(224,798,752)	(295,962,826)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(478,385,382)	(57,918,544)	615,188,526
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	745,754,175	130,565,650	130,565,650
	19.2 End of period (Line 18 plus Line 19.1)	267,368,793	72,647,106	745,754,175

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

20.0001. Exchange of stock	2,350,218	0	3,321,379
20.0002. Income payment received in securities	111,664	148,155	545,653
20.0003. Exchange of bonds	0	0	9,081,541

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	March 31, 2024	December 31, 2023
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 193,688,860	$ 719,357,081
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 193,688,860	$ 719,357,081
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,812,219,671	$ 6,908,451,395
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,812,219,671	$ 6,908,451,395

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

No significant change.

C. Accounting Policy:

No significant change.

2. Not applicable.

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

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company had no material changes in accounting principles or material corrections of errors through March 31, 2024.

3. BUSINESS COMBINATIONS AND GOODWILL

A. Statutory Purchase Method:

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

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

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

1 Purchased entity	6 Admitted goodwill as of the reporting date	7 Amount of goodwill amortized during the reporting period	8 Book Value of SCA	9 Admitted goodwill as a % of SCA BACV, gross of admitted goodwill Col. 6/Col. 8
Corvus Insurance Holdings, Inc.	$ 42,219,225	$ 9,186,094	$ 413,685,437	10.2 %

The Net Admitted Asset Value of Corvus was $97,646,992 at March 31, 2024.

4. DISCONTINUED OPERATIONS

No significant change.

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

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

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

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

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

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

   a. The aggregate amount of unrealized losses:

      1. Less than 12 Months $ 7,442,410
      2. 12 Months or Longer $ 86,098,686

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

      1. Less than 12 Months $ 777,868,184
      2. 12 Months or Longer $ 857,946,433

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

R. Reporting Entity's Share of Cash Pool by Asset Type:

	Asset Type	Percent Share
(1)	Cash	1.5 %
(2)	Cash equivalents	56.2 %
(3)	Short-term investments	42.3 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

1. On January 2, 2024, the Company acquired Corvus, a cyber insurance managing general underwriter. All issued and outstanding shares of Corvus were acquired for consideration transferred of $431.3 million. See Note 3 for additional detail.

11. DEBT

A. No significant change.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 27, 2024, the Company paid ordinary dividends of $87 million to its parent company, The Travelers Companies, 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.

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.

NOTES TO FINANCIAL STATEMENTS

- 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 March 31, 2024:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 2,276,527	$ —	$ —	$ 2,276,527
Industrial and miscellaneous	—	496,763,726	11,837,977	—	508,601,703
Total bonds	—	499,040,253	11,837,977	—	510,878,230
Preferred stock					
Perpetual	1,375,800	—	—	—	1,375,800
Common stock					
Industrial and miscellaneous	128,431,170	—	2,359,634	—	130,790,804
Total securities at fair value	$ 129,806,970	$ 499,040,253	$ 14,197,611	$ —	$ 643,044,834

At March 31, 2024, the Company also holds Level 2 U.S. special revenue and special assessment obligations bonds and Level 3 Perpetual preferred stock, both measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the year:

Description	Beginning Balance 1/1/2024	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ 11,968,065	$ —	$ —	$ —	$ (130,088)
Common stock	2,359,634	—	—	—	—
Total	$ 14,327,699	$ —	$ —	$ —	$ (130,088)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2024
Bonds	$ —	$ —	$ —	$ —	$ 11,837,977
Common stock	—	—	—	—	2,359,634
Total	$ —	$ —	$ —	$ —	$ 14,197,611

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At March 31, 2024)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 225,406,530	$ 225,406,530	$ 46,459,722	$ 178,946,808	$ —	$ —	$ —
Long-term bonds	15,095,013,254	15,945,582,538	1,033,039,554	13,919,962,177	142,011,523	—	—
Preferred stock	1,375,800	1,375,800	1,375,800	—	—	—	—
Common stock	130,790,804	130,790,804	128,431,170	—	2,359,634	—	—

(At December 31, 2023)

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

NOTES TO FINANCIAL STATEMENTS

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through May 9, 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 unfavorably by $5,504,000, resulting from worse than expected loss experience and cost containment experience across multiple Schedule P lines, primarily in the reinsurance line of business for the non-pooled Canadian business as well as other liability – occurrence and commercial multiple peril lines of business. This unfavorable development was partially offset by better than expected loss and defense and cost containment experience in workers' compensation and auto physical damage lines of business.

The deterioration in reinsurance for the non-pooled Canadian business was driven primarily by higher than expected loss experience in accident year 2023. The deterioration in other liability – occurrence was driven primarily by higher than expected loss experience as well as adjusting and other expenses in multiple accident years. The deterioration in commercial multiple peril was driven primarily by higher than expected loss experience in multiple accident years.

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 auto physical damage was driven primarily by better than expected loss experience 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 prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

NOTES TO FINANCIAL STATEMENTS

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
On January 2, 2024, St. Paul Fire and Marine Insurance Company acquired Corvus Insurance Holdings, Inc. .....

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 16,184,524

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 1,939,200,820	$ 2,402,403,916
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 335,423,206	$ 416,359,947
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,274,624,026	$ 2,818,763,864
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. ..... $ 236,093,843

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 236,093,843

16.3 Total payable for securities lending reported on the liability page. ..... $ 236,093,843

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	25,779,369	25,779,369	0	0	208,236	208,236
TOTAL			0	0	25,779,369	25,779,369	0	0	208,236	208,236

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	2,326,447	958,008	1,703,704	136,147	33,244,192	24,145,840
2. Alaska AK	L	0	29,915	52,040	33,011	2,064,058	2,817,114
3. Arizona AZ	L	2,032,404	391,070	126,334	701,020	19,563,403	20,565,883
4. Arkansas AR	L	1,225,646	616,668	1,199,913	873,302	11,509,862	10,417,953
5. California CA	L	262,101	3,389,782	1,459,420	5,044,551	105,670,524	105,065,931
6. Colorado CO	L	3,604,517	2,055,648	1,107,220	1,024,943	44,991,505	49,918,497
7. Connecticut CT	L	1,354,178	284,421	196,684	24,471	11,577,319	11,006,152
8. Delaware DE	L	173,106	72,975	27,421	14,592	3,240,449	4,187,633
9. District of Columbia DC	L	138,366	25,981	863	4,353	3,066,612	3,390,439
10. Florida FL	L	163,461	110,684	394,312	444,276	29,911,888	32,685,878
11. Georgia GA	L	3,708,691	2,274,729	1,613,047	586,248	31,872,246	28,185,715
12. Hawaii HI	L	4,098	3,841	916	52,435	1,259,681	1,363,012
13. Idaho ID	L	175,196	28,053	68,825	(259)	1,648,755	1,425,892
14. Illinois IL	L	487,044	355,762	1,158,807	1,475,517	47,387,536	48,888,832
15. Indiana IN	L	325,689	177,640	1,760,618	93,687	10,598,930	12,057,874
16. Iowa IA	L	196,673	13,925	355,103	317,366	19,858,920	20,602,959
17. Kansas KS	L	528,200	102,572	37,461	1,181,317	16,513,265	17,167,845
18. Kentucky KY	L	474,105	173,295	464,177	32,308	7,392,431	7,885,382
19. Louisiana LA	L	436,116	35,719	970,559	802,645	30,279,716	34,237,522
20. Maine ME	L	58,660	35,983	28,112	287	1,564,991	1,570,970
21. Maryland MD	L	985,243	394,895	340,392	296,124	31,425,331	33,533,470
22. Massachusetts MA	L	939,853	434,137	82,334	144,727	22,457,301	22,323,351
23. Michigan MI	L	873,013	628,194	1,002,268	98,248	36,899,412	36,771,369
24. Minnesota MN	L	2,460,829	878,825	1,229,273	732,108	54,084,457	49,970,535
25. Mississippi MS	L	1,260,652	176,342	1,165,466	914,505	12,324,996	12,495,878
26. Missouri MO	L	1,156,115	294,954	1,405,638	167,280	24,061,585	27,960,276
27. Montana MT	L	864,969	518,469	73,915	191,675	5,468,307	5,276,006
28. Nebraska NE	L	129,941	92,309	54,526	50,256	10,222,545	11,462,689
29. Nevada NV	L	1,924,892	1,229,637	1,632,752	1,041,320	8,466,378	9,079,295
30. New Hampshire NH	L	78,346	74,059	12,450	30,878	3,331,513	3,557,973
31. New Jersey NJ	L	5,702,812	3,027,361	3,625,435	995,218	39,124,729	35,033,498
32. New Mexico NM	L	757,194	247,391	1,559,274	7,979,908	26,793,753	37,730,202
33. New York NY	L	107,895	119,430	3,790,269	4,440,676	94,995,660	98,150,882
34. North Carolina NC	L	1,594,724	245,929	816,971	762,687	13,245,101	14,207,140
35. North Dakota ND	L	193,046	194,975	29,486	120,516	19,600,897	19,731,661
36. Ohio OH	L	1,132,303	957,817	407,013	487,515	25,204,101	27,250,718
37. Oklahoma OK	L	1,865,649	1,212,565	1,684,615	8,088,057	24,733,106	27,114,487
38. Oregon OR	L	754,891	443,966	2,313,645	34,832	5,308,524	5,747,579
39. Pennsylvania PA	L	2,495,001	1,242,293	698,983	1,084,877	53,212,605	55,798,809
40. Rhode Island RI	L	270,915	65,969	11,755	11,047	2,715,827	2,783,444
41. South Carolina SC	L	1,412,763	442,572	196,758	195,885	6,874,026	7,369,087
42. South Dakota SD	L	111,368	30,218	36,432	32,935	7,354,907	7,439,120
43. Tennessee TN	L	1,441,283	213,521	377,097	111,536	20,777,547	20,779,522
44. Texas TX	L	8,176,051	5,057,856	13,262,714	40,927,931	212,402,332	226,594,500
45. Utah UT	L	1,273,665	483,498	544,180	119,597	6,593,604	6,236,257
46. Vermont VT	L	34,681	(77)	829	1,613	1,648,642	1,697,375
47. Virginia VA	L	965,883	321,549	177,876	83,954	15,248,467	15,388,657
48. Washington WA	L	33,369	38,828	1,965,883	13,067,668	11,694,505	12,786,699
49. West Virginia WV	L	288,898	23,851	92,496	82,179	11,355,690	12,172,294
50. Wisconsin WI	L	672,001	73,722	157,232	148,128	37,027,620	38,600,334
51. Wyoming WY	L	271,464	6,805	8,438,901	118,252	15,976,197	18,047,339
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	102,738
55. U.S. Virgin Islands VI	L	0	0	0	0	21,517	34,589
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	16,087,775	15,130,255	2,621,560	3,448,874	109,034,238	123,021,780
58. Aggregate Other Alien OT	XXX	3,055	3,858	7,431	7,919	2,829,844	3,274,217
59. Totals	XXX	73,995,237	45,442,644	62,541,384	98,861,138	1,405,731,550	1,467,111,096
DETAILS OF WRITE-INS							
58001. NLD Netherlands	XXX	3,055	3,387	0	0	0	0
58002. ZAF South Africa	XXX	0	470	0	0	0	0
58003. GBR United Kingdom	XXX	0	1	8,238	0	255,936	271,530
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	(807)	7,919	2,573,908	3,002,688
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,055	3,858	7,431	7,919	2,829,844	3,274,217

(a) Active Status Counts:

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … 8527512 Canada Inc. (22.48%)	Canada	
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… … Fog City Fund, LLC (99%)	Minnesota	41-1985480
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Camperdown Corporation	Delaware	41-1762781
… … … TravCo Personal Insurance Company (36463) *	Connecticut	36-2999370	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Aprilgrange Limited	United Kingdom	
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… F&G UK Underwriters Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Underwriting Agency Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Syndicate Management Limited	United Kingdom	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Travelers Corporate Trustee Limited	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Travelers London Limited	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… TCI Global Services, Inc.	Delaware	52-1965525
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Travelers Management Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Zensurance Inc.	Canada	
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … Zensurance Brokers Inc.	Canada	
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … ClearCover Underwriting Inc.	Canada	
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … MMI Capital Trust I	Delaware	52-2073764	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Corvus Insurance Holdings, Inc.	Delaware	81-4981134	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … … Corvus Insurance Agency, LLC	Delaware	32-0548038	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … … Corvus Reinsurance Company *	Vermont	86-3282639	… … … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … … Corvus Agency Limited	United Kingdom	98-1694580	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … … Corvus Underwriting GmbH	Germany	98-1721933	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … USF&G Capital I	Delaware	52-1953822	… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … 350 Market Street, LLC	Delaware	38-4046010	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … Travelers Special Services Limited	United Kingdom		… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … Travelers Global, Inc.	Delaware	47-2215437

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 Brazil Holding LLC	Delaware	47-2215437
… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … Performance Construction Advisors LLC	Delaware	06-6033504
… … … … Simply Business, LLC	Massachusetts	30-0956205
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc.	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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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	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	DS	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		81-4981134	0	0		Corvus Insurance Holdings, Inc.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		32-0548038	0	0		Corvus Insurance Agency, LLC	DE	DS	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		86-3282639	0	0		Corvus Reinsurance Company	VT	DS	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		98-1694580	0	0		Corvus Agency Limited	GBR	DS	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		98-1721933	0	0		Corvus Underwriting GmbH	DEU	DS	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Performance Construction Advisors LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			

Asterisk	Explanation
100	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
101	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company and 1% owned by USF&G Retail Associates GP, Inc.
102	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
103	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
104	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
105	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
106	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
107	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	4,663,089	(744,351)	(16.0)	(34.6)
2.1	Allied Lines	1,291,088	3,549,065	274.9	681.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	33,180,451	17,494,145	52.7	80.0
5.2	Commercial multiple peril (liability portion)	10,913,245	12,557,685	115.1	158.9
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	1,626,307	330,757	20.3	(21.4)
9.1	Inland marine	995,144	622,650	62.6	(24.3)
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	168	0.0	0.0
11.2	Medical professional liability - claims-made	0	25,608	0.0	0.0
12.	Earthquake	44,526	6,057	13.6	21.4
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	(12)	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	43	0.0	0.0
16.	Workers' compensation	(33,289)	(890,898)	2,676.3	102,425.6
17.1	Other liability - occurrence	2,153,324	5,263,153	244.4	521.8
17.2	Other liability - claims-made	1,354,824	1,076,959	79.5	(7.8)
17.3	Excess workers' compensation	0	170,611	0.0	0.0
18.1	Products liability - occurrence	1,855,985	(2,883,322)	(155.4)	(45.8)
18.2	Products liability - claims-made	31,999	(478,127)	(1,494.2)	(813.7)
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	(9,291)	0.0	0.0
19.4	Other commercial auto liability	1,441,504	1,963,482	136.2	(653.1)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	316,648	144,015	45.5	(33.5)
22.	Aircraft (all perils)	0	41	0.0	0.0
23.	Fidelity	642,170	742,222	115.6	13.4
24.	Surety	187,143	57,277	30.6	159.0
26.	Burglary and theft	92,917	46,005	49.5	37.7
27.	Boiler and machinery	174,583	56,856	32.6	14.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	9,720	0.0	0.0
35.	Totals	60,931,658	39,110,519	64.2	50.3
	DETAILS OF WRITE-INS				
3401.	Tribal workers' compensation	0	9,720	0.0	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	9,720	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	5,841,650	5,841,650	5,588,364
2.1	Allied Lines	1,481,454	1,481,454	994,930
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	38,366,477	38,366,477	17,767,767
5.2	Commercial multiple peril (liability portion)	14,483,656	14,483,656	5,642,511
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	1,247,816	1,247,816	1,197,157
9.1	Inland marine	854,109	854,109	1,125,215
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	47,794	47,794	60,880
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	(33,649)	(33,649)	(7,265)
17.1	Other liability - occurrence	3,442,192	3,442,192	4,886,348
17.2	Other liability - claims-made	967,372	967,372	1,146,212
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	1,952,171	1,952,171	2,584,237
18.2	Products liability - claims-made	10,242	10,242	16,588
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	3,534,454	3,534,454	2,844,067
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	834,567	834,567	674,684
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	574,386	574,386	508,060
24.	Surety	168,056	168,056	171,425
26.	Burglary and theft	63,174	63,174	73,551
27.	Boiler and machinery	159,317	159,317	167,913
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	73,995,237	73,995,237	45,442,644
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2024 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	2,926,200	3,969,959	6,896,160	285,859	26,922	312,780	2,770,728	16,697	3,764,180	6,551,606	130,386	(162,160)	(31,774)
2. 2022	714,291	1,133,296	1,847,587	146,731	10,546	157,277	658,778	13,592	1,037,377	1,709,746	91,217	(71,781)	19,436
3. Subtotals 2022 + Prior	3,640,491	5,103,255	8,743,747	432,589	37,468	470,057	3,429,506	30,289	4,801,557	8,261,352	221,604	(233,942)	(12,338)
4. 2023	939,752	2,473,675	3,413,427	452,316	91,287	543,603	856,409	50,851	1,980,407	2,887,666	368,972	(351,131)	17,842
5. Subtotals 2023 + Prior	4,580,243	7,576,930	12,157,174	884,905	128,755	1,013,660	4,285,915	81,140	6,781,964	11,149,018	590,576	(585,072)	5,504
6. 2024	XXX	XXX	XXX	XXX	297,604	297,604	XXX	233,716	984,636	1,218,352	XXX	XXX	XXX
7. Totals	4,580,243	7,576,930	12,157,174	884,905	426,358	1,311,264	4,285,915	314,856	7,766,600	12,367,370	590,576	(585,072)	5,504
8. Prior Year-End Surplus As Regards Policyholders	6,908,451										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 12.9	2. (7.7)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.1

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Amounts receivable under high deductible policies	17,582,500	1,764,597	15,817,903	19,714,605
2505.	State surcharges receivable	9,967,750	0	9,967,750	9,667,007
2506.	Assumed reinsurance receivable and payable	3,216,075	0	3,216,075	0
2507.	Suspense, undistributed payments	2,078,477	0	2,078,477	2,349,953
2508.	Ceded deposit asset	1,458,277	0	1,458,277	1,458,277
2509.	Other assets	822,580	0	822,580	892,962
2510.	Contingent commissions receivable	198,320	0	198,320	492,584
2597.	Summary of remaining write-ins for Line 25 from overflow page	35,323,979	1,764,597	33,559,381	34,575,389

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Interest deposit liability	136,553	142,384
2505.	Retroactive reinsurance reserve ceded	(9,489,593)	(9,577,675)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(9,353,040)	(9,435,291)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Other expense	(493,584)	0	0
1405.	Retroactive reinsurance gain/loss	(678,258)	(97,343)	946,606
1497.	Summary of remaining write-ins for Line 14 from overflow page	(1,171,842)	(97,343)	946,606

Additional Write-ins for Schedule T Line 58

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004. ZZZ Other Alien	XXX	0	0	(807)	7,919	2,153,108	2,162,122
58005. BRA Brazil	XXX	0	0	0	0	231,778	250,000
58006. FRA France	XXX	0	0	0	0	115,000	115,000
58007. BRB Barbados	XXX	0	0	0	0	52,255	52,255
58008. SGP Singapore	XXX	0	0	0	0	21,766	27,311
58009. CHL Chile	XXX	0	0	0	0	1	396,000
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	(807)	7,919	2,573,908	3,002,688

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	875,096,037	864,690,714
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	10,846,757	61,244,807
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	9,406,327
8.	Deduct current year's depreciation	10,769,552	41,433,156
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	875,173,243	875,096,037
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	875,173,243	875,096,037

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,768,997,039	1,548,061,413
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,434,914	59,595,093
	2.2 Additional investment made after acquisition	63,390,133	290,060,442
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	93,980,699	(40,554,087)
6.	Total gain (loss) on disposals	0	(1,357,723)
7.	Deduct amounts received on disposals	16,732,306	87,651,215
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(736,568)	1,872,909
10.	Deduct current year's other than temporary impairment recognized	0	1,029,793
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,913,333,911	1,768,997,039
12.	Deduct total nonadmitted amounts	22,867,408	23,237,437
13.	Statement value at end of current period (Line 11 minus Line 12)	1,890,466,503	1,745,759,602

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	17,916,275,858	17,389,732,167
2.	Cost of bonds and stocks acquired	1,080,308,615	2,913,705,101
3.	Accrual of discount	10,013,531	31,258,746
4.	Unrealized valuation increase/(decrease)	19,220,661	(17,293,153)
5.	Total gain (loss) on disposals	(5,656,892)	(14,625,893)
6.	Deduct consideration for bonds and stocks disposed of	528,943,458	2,341,175,839
7.	Deduct amortization of premium	8,495,288	37,009,096
8.	Total foreign exchange change in book/adjusted carrying value	499,686	436,439
9.	Deduct current year's other than temporary impairment recognized	3,391,103	11,042,092
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	321,451	2,289,476
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,480,153,058	17,916,275,858
12.	Deduct total nonadmitted amounts	326,130,491	10,091,893
13.	Statement value at end of current period (Line 11 minus Line 12)	18,154,022,568	17,906,183,965

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	12,619,092,270	557,551,286	457,249,680	(6,750,255)	12,712,643,620	0	0	12,619,092,270
2.	NAIC 2 (a)	2,568,483,768	76,676,767	56,999,202	3,915,961	2,592,077,294	0	0	2,568,483,768
3.	NAIC 3 (a)	352,845,663	2,997,690	67,054	23,943,808	379,720,107	0	0	352,845,663
4.	NAIC 4 (a)	247,538,942	0	14,496,305	(11,352,861)	221,689,776	0	0	247,538,942
5.	NAIC 5 (a)	47,117,658	0	6,806,892	(13,290,631)	27,020,135	0	0	47,117,658
6.	NAIC 6 (a)	12,011,690	0	31,637	451,553	12,431,607	0	0	12,011,690
7.	Total Bonds	15,847,089,991	637,225,743	535,650,770	(3,082,425)	15,945,582,539	0	0	15,847,089,991
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	1,298,400	0	0	77,400	1,375,800	0	0	1,298,400
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,298,400	0	0	77,400	1,375,800	0	0	1,298,400
15.	Total Bonds and Preferred Stock	15,848,388,391	637,225,743	535,650,770	(3,005,025)	15,946,958,339	0	0	15,848,388,391

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,978,913	3,437,305
2.	Cost of short-term investments acquired	17,000,000	2,949,320
3.	Accrual of discount	21,082	31,143
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	3,990	0
6.	Deduct consideration received on disposals	20,003,984	3,401,351
7.	Deduct amortization of premium	0	37,504
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	2,978,913
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	2,978,913

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	698,062,770	88,215,825
2.	Cost of cash equivalents acquired	1,088,971,325	4,459,750,671
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,561,627,565	3,849,903,726
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	225,406,530	698,062,770
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	225,406,530	698,062,770

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office Bldg located at 385 Washington St.	Saint Paul	MN	12/31/1983		0	0	0	23,390
Other real estate properties								
Commercial industrial properties								
21 warehouses and land located at various addresses	Denver	CO	05/26/1993		0	0	0	703,960
35 warehouses and land located at various addresses	Saint Paul	MN	12/31/1990		0	0	0	(14,941,743)
344 Duffy Avenue	Hicksville	NY	12/29/2020		0	0	0	14,951
14 warehouses/office showrooms and land located at Plymouth Business Center	Plymouth	MN	04/01/1992		0	0	0	685,563
9 warehouses and land located at 1885 Beaver Ruin Road	Norcross	GA	03/18/1994		0	0	0	477,746
8 warehouses and land located at various addresses	Memphis	TN	12/10/1996		0	0	0	249,663
13 warehouses and land located at 6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996		0	0	0	3,375,342
12 warehouses and land located at aarious addresses	Houston	TX	02/20/1997		0	0	0	63,723
12 warehouses and land located at 2042 W. Winton	Hayward	CA	06/15/1998		0	0	0	578,076
2 Warehouses and Land located at Various addresses	Minneapolis	MN	02/20/2019		0	0	0	15,577,910
5 warehouses and land located at various addresses	Tampa/St. Petersburg	FL	03/22/2004		0	0	0	357,690
2 Warehouses and Land located at Alameda Distribution Center	Lynwood	CA	06/15/1998		0	0	0	315,465
Commercial office properties 706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	12/31/1991		0	0	0	391,705
3300 Fernbrook Lane	Plymouth	MN	04/01/1992		0	0	0	185,618
920, 930, & 950 De Guigne Dr	Sunnyvale	CA	05/30/2013		0	0	0	28,478
5401 West Kennedy	Tampa	FL	03/31/1998		0	0	0	788,256
2525 West 190th Street	Torrance	CA	12/31/1990		0	0	0	10,000
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998		0	0	0	118,702
19801 SW 72nd Street	Tualatin	OR	10/01/1998		0	0	0	90,944
3001 Butterfield Road	Oakbrook	IL	05/12/1999		0	0	0	49,356
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006		0	0	0	778,201
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013		0	0	0	805,462
7045 College Blvd	Overland Park	KS	08/05/2015		0	0	0	10,445
101 Lincoln Center Drive	Foster City	CA	04/17/2015		0	0	0	10,000
9780 So. Meridian Blvd.	Denver	CO	12/21/2006		0	0	0	47,858
4440 El Camino Real	Los Altos	CA	06/27/2012		0	0	0	8,800
9060 East Via Linda	Scottsdale	AZ	01/01/2007		0	0	0	41,196
0199999. Acquired by Purchase					0	0	0	10,846,757
0399999 - Totals					0	0	0	10,846,757

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Property located at 3001 Butterfield Road	Oakbrook	IL	02/28/2024	Written Off, Fully Depreciated	22,897	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Property located at 9060 east Via Linda	Scottsdale	AZ	01/31/2024	Written Off, Fully Depreciated	137,136	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Property located at 6185 Jimmy Carter Blvd	Atlanta	GA	03/31/2024	Written Off, Fully Depreciated	6,271	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Property Disposed					166,304	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999 - Totals					166,304	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 2

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

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

NONE

E02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	99,886	0	805,138	2.860
	Ironwood Capital Partners V LP	Avon	CT	Ironwood Capital Advisors		03/30/2022	2	0	151,940	0	7,299,843	2.600
	Willow Tree Fund I, LP	New York	NY	Willow Tree Credit Partners LP		03/20/2019	2	0	634,550	0	5,642,935	12.370
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	886,376	0	13,747,917	XXX
Joint Venture Interests - Common Stock - Unaffiliated												
	Apollo Investment Fund X, L.P.	New York	NY	Apollo Capital Management		09/29/2022	3	0	697,697	0	20,009,512	0.290
	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners		11/03/2022	3	0	2,010,829	0	10,650,000	0.980
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital		10/17/2019	3	0	118,056	0	4,766,303	9.380
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group		03/29/2019	3	0	866,194	0	7,841,852	0.080
	BRS & Co. IV, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.		12/22/2017	3	0	146,719	0	4,841,465	10.420
	Carlyle Europe Partners II, L.P.	London	GBR	The Carlyle Group		12/13/2004	3	0	15,447	0	194,421	0.450
	Excellere Capital Fund IV, L.P.	Denver	CO	Excellere Partners		05/20/2021	3	0	155,756	0	10,991,062	2.230
	Finback Investment Partners 2024 Fund, LP	Coral Gables	DE	Finback Investment Partners, LLC		02/08/2024		132,682	0	0	9,867,318	4.420
	FPE Fund III LP	London	GBR	FPE Capital LLP		08/06/2021	3	0	1,389,408	0	9,724,910	8.070
	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Management		05/27/2021	3	0	312,090	0	11,183,283	4.410
	GHK Fund I LP	Greenwich	CT	GHK Capital Partners		11/09/2021	3	0	2,508,697	0	2,673,833	2.910
	Green Equity Investors IX, L.P.	Los Angeles	CA	Leonard Green & Partners		03/01/2022	3	0	4,588,581	0	20,437,770	0.340
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	969,869	0	1,469,897	0.340
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Gridiron Capital		03/31/2020	3	0	361,826	0	727,969	1.600
	Heartwood Partners IV, LP	Norwalk	CT	Heartwood Partners		02/10/2022	3	0	837,261	0	6,698,090	1.900
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham		03/01/2019	3	0	799,889	0	3,461,118	2.980
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	19,407	0	2,683,200	0.690
	Kelso Investment Associates XI, L.P.	New York	NY	Kelso & Company		02/08/2023	3	0	140,178	0	10,765,389	0.500
	Kester Capital III LP	London	GBR	Kester Capital LLP		03/01/2023	3	0	1,084,311	0	10,376,142	8.850
	Mason Wells Buyout Fund V, LP	Milwaukee	WI	Mason Wells, Inc.		05/31/2020	3	0	155,669	0	9,170,914	2.050
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management		12/06/2019	3	0	327,757	0	3,053,599	0.980
	Onex Partners III LP	Toronto	CAN	Onex Partners		09/30/2009	3	0	6,663	0	839,778	0.300
	Pitango HealthTech Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital		02/15/2023	1	0	600,000	0	8,200,000	10.890
	Rally Ventures Fund IV, L.P.	Menlo Park	CA	Rally Ventures		11/20/2020	1	0	750,000	0	7,650,000	6.930
	Rally Ventures Fund V, L.P.	Menlo Park	CA	Rally Ventures		10/05/2023	1	300,000	0	0	9,700,000	5.110
	Sentinel Capital Partners VII, L.P.	New York	NY	Sentinel Capital Partners		07/14/2022	3	0	4,961,599	0	27,622,055	1.060
	Sentinel Junior Capital II, L.P.	New York	NY	Sentinel Capital Partners		07/14/2022	3	0	1,081,046	0	7,492,578	1.170
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Shamrock Capital		05/06/2021	3	0	883,539	0	3,463,543	1.000
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	0	1,766,869	0	8,724,608	2.170
	Trident IX, L.P.	Greenwich	CT	Stone Point Capital LLC		11/19/2021	3	0	919,558	0	9,846,151	0.380
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP		04/28/2021	3	0	2,051,425	0	6,321,774	3.620
	Viewpoint Ventures Fund I, LP	New York	NY	Viewpoint Ventures		07/28/2023	1	0	821,124	0	2,988,093	3.360
	Viola FinTech II, L.P.	Ohter	ISR	Viola Group		12/29/2022	1	0	925,000	0	8,200,011	12.440
	VMG Catalyst II, L.P.	San Francisco	CA	VMG Equity Partners		02/02/2022	3	0	100,000	0	8,036,542	2.530
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	0	41,356	0	322,486	1.870
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners		02/17/2021	3	0	2,781,812	0	8,347,030	2.470
	WindRose Health Investors VI, L.P.	New York	NY	WindRose Health Investors		12/06/2021	3	0	110,379	0	17,204,799	3.610
1999999. Joint Venture Interests - Common Stock - Unaffiliated								432,682	35,306,012	0	296,547,495	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		12/23/2020		0	411,523	0	4,855,967	1.650
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group		10/17/2019		0	705,954	0	9,368,699	0.500

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Blackstone Real Estate Partners X L.P.	Wilmington	DE	Blackstone Group		06/30/2022		0	251,245	0	23,806,623	0.080
	BREG Savannah Industrial Fund, LP	Wilmington	DE	Broe Real Estate Group		12/16/2020		0	769,841	0	21,287,302	12.390
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015		0	357,542	0	6,098,874	0.220
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		07/01/2021		0	1,502,910	0	18,526,884	0.310
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		05/01/2015		0	46,010	0	7,208,738	0.540
	CrossHarbor Institutional Partners 2021, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC		07/31/2023		0	780,347	0	7,543,353	1.740
	Dermody Properties Industrial Fund III LP	Dover	DE	Dermody GP, LLC		09/22/2020		0	704,177	0	2,325,488	2.180
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Dermody GP, LLC		12/14/2023		4,002,232	0	0	10,997,768	1.959
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	ElmTree Funds, LLC		10/05/2021		0	1,263	0	488,176	1.380
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation		12/31/2019		0	1,277,431	0	4,547,285	4.710
	Noble Hospitality Fund V, L.P.	Wilmington	DE	Noble Investment Group		05/08/2023		0	174,974	0	11,493,342	1.820
	PIX GCP Co-Invest, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		09/21/2022		0	236,842	0	2,605,263	15.790
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Prime Finance Partners		04/21/2022		0	4,486,000	0	8,306,000	1.380
	Prime Storage Fund III	Wilmington	DE	Prime Group Holdings		07/20/2022		0	3,338,462	0	10,449,924	1.890
	RCG Longview CenterSquare Debt Fund VII. L.P.	Anytown	DE	RCG Longview		08/07/2023		0	(68,788)	0	5,438,520	12.730
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/13/2022		0	384,619	0	5,107,260	3.640
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Tishman Speyer		12/29/2021		0	215,776	0	4,843,135	6.740
2199999. Joint Venture Interests - Real Estate - Unaffiliated								4,002,232	15,576,129	0	165,298,600	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Aerospace & Defense Fund V, L.P..	Oklahoma City	OK	Acorn Growth Companies		08/13/2021		0	160,524	0	6,331,794	7.790
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Apollo Capital Management		02/07/2022		0	3,942	0	407,044	1.990
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Apollo Capital Management		12/17/2021		0	1,277,415	0	10,262,360	2.410
	Avego Healthcare Capital Fund II, L.P.	Alpharetta	GA	Avego Management, LLC		10/11/2023		0	141,705	0	10,925,919	5.351
	Diversis Capital Partners II, L.P.	Los Angeles	CA	Diversis Capital		08/11/2021		0	157,391	0	7,149,151	2.470
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018		0	66,942	0	1,928,525	0.300
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners		03/27/2020	2	0	180,716	0	4,078,216	0.720
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019		0	128,476	0	5,568,741	0.360
	GoldenTree Distressed Fund IV LP	New York	NY	GoldenTree Asset Management		06/24/2022		0	1,500,000	0	18,587,500	2.380
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp		07/24/2020		0	473,252	0	3,513,563	3.780
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014		0	4,174	0	747,057	2.970
	Level Equity Growth Partners V, L.P.	New York	NY	Level Equity Management LLC		09/23/2021		0	435,712	0	7,449,637	1.880
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC		03/31/2020		0	612,004	0	14,481,578	4.100
	MSA Acceleration Partners, L.P.	Santa Monica	CA	MSA Acceleration Partners		05/31/2022		0	1,622,595	0	10,973,669	1.790
	NB Secondary Opportunities Fund V LP	New York	NY	Neuberger Berman Investment Management		02/22/2022		0	262,500	0	10,438,809	0.310
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management		05/12/2020		0	433,315	0	6,364,312	5.160
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020		0	193,031	0	6,692,872	3.560
	Shamrock Capital Content Fund III, L.P.	Los Angeles	CA	Shamrock Capital		07/29/2022		0	90,672	0	14,510,951	2.490
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Shamrock Capital		10/14/2020		0	4,370	0	2,325,836	13.043
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012		0	(156,370)	0	25,556	0.810
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013		0	19,556	0	239,189	1.360
	Transom Capital Fund IV, LP	El Segundo	CA	Transom Capital Group		06/23/2022		0	4,091,069	0	12,099,448	8.820
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013		0	110,367	0	1,784,160	2.250
	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown Partners		10/05/2010		0	(125,482)	0	392	1.720
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners		12/31/2009		0	(17,391)	0	2,793	0.930
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013		0	(14,018)	0	50,364	1.190
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016		0	(34,850)	0	189	1.610
2599999. Joint Venture Interests - Other - Unaffiliated								0	11,621,617	0	156,939,623	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
6099999. Total - Unaffiliated								4,434,914	63,390,133	0	632,533,635	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								4,434,914	63,390,133	0	632,533,635	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Apollo Investment Fund X, L.P.	New York	NY	Distribution	09/29/2022	03/27/2024	409,601	0	0	0	0	0	0	409,601	409,601	0	0	0	0
	Aquiline Financial Services Fund V L.P.	New York	NY	Distribution	11/03/2022	01/24/2024	360,829	0	0	0	0	0	0	360,829	360,829	0	0	0	0
	Atlas Merchant Capital Fund II LP	New York	NY	Distribution	10/17/2019	02/22/2024	(470,733)	0	0	0	0	0	0	(470,733)	(470,733)	0	0	0	0
	Carlyle Europe Partners II, L.P.	London	GBR	Distribution	12/13/2004	01/31/2024	(811)	0	0	0	0	0	0	(811)	(811)	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	02/29/2024	58	0	0	0	0	0	0	58	58	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	02/27/2024	34,301	0	0	0	0	0	0	34,301	34,301	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	03/29/2024	226,221	0	0	0	0	0	0	226,221	226,221	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Distribution	07/21/2009	02/19/2024	1,077,872	0	0	0	0	0	0	1,077,872	1,077,872	0	0	0	0
	Kelso Investment Associates XI, L.P.	New York	NY	Distribution	02/08/2023	03/08/2024	(40,702)	0	0	0	0	0	0	(40,702)	(40,702)	0	0	0	0
	NB Strategic Capital LP	New York	NY	Distribution	12/06/2019	02/27/2024	(20,857)	0	0	0	0	0	0	(20,857)	(20,857)	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	03/06/2024	(61)	0	0	0	0	0	0	(61)	(61)	0	0	0	0
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Distribution	05/06/2021	03/28/2024	1,223	0	0	0	0	0	0	1,223	1,223	0	0	0	0
	Sonoma Brands III, L.P.	Sonoma	CA	Distribution	05/29/2019	02/14/2024	50,882	0	0	0	0	0	0	50,882	50,882	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,627,824	0	0	0	0	0	0	1,627,824	1,627,824	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Bell Value-Add Fund VIII, LP	Wilmington	DE	Distribution	02/17/2023	01/31/2024	15,858	0	0	0	0	0	0	15,858	15,858	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Distribution	12/22/2015	02/14/2024	174,134	0	0	0	0	0	0	174,134	174,134	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	03/28/2024	653,141	0	0	0	0	0	0	653,141	653,141	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	03/13/2024	529,827	0	0	0	0	0	0	529,827	529,827	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	03/25/2024	46,010	0	0	0	0	0	0	46,010	46,010	0	0	0	0
	Madison Ave LLC	New York	NY	Distribution	02/08/1995	03/15/2024	1,368,750	0	0	0	0	0	0	1,368,750	1,368,750	0	0	0	0
	PCCP Credit X, LP	Dover	DE	Distribution	12/14/2021	03/27/2024	92,268	0	0	0	0	0	0	92,268	92,268	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
	PIX MM Co-Invest, L.P.	Wilmington	DE	Distribution	10/25/2021	03/28/2024	235,146	0	0	0	0	0	0	235,146	235,146	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Distribution	11/20/2020	02/12/2024	1,072,809	0	0	0	0	0	0	1,072,809	1,072,809	0	0	0	0
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Distribution	04/21/2022	02/08/2024	1,787,371	0	0	0	0	0	0	1,787,371	1,787,371	0	0	0	0
	RCG Longview CenterSquare Debt Fund VII. L.P.	Anytown	DE	Distribution	08/07/2023	02/21/2024	(75,119)	0	0	0	0	0	0	(75,119)	(75,119)	0	0	0	0
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Distribution	12/29/2021	03/20/2024	18,440	0	0	0	0	0	0	18,440	18,440	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,918,636	0	0	0	0	0	0	5,918,636	5,918,636	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Distribution	02/07/2022	03/22/2024	316,005	0	0	0	0	0	0	316,005	316,005	0	0	0	0
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Distribution	12/17/2021	03/28/2024	852,614	0	0	0	0	0	0	852,614	852,614	0	0	0	0
	Avego Healthcare Capital Fund II, L.P.	Alpharetta	GA	Distribution	10/11/2023	03/27/2024	(134,588)	0	0	0	0	0	0	(134,588)	(134,588)	0	0	0	0
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	Distribution	12/19/2012	03/11/2024	1,010,417	0	0	0	0	0	0	1,010,417	1,010,417	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	02/07/2024	333,380	0	0	0	0	0	0	333,380	333,380	0	0	0	0
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	Distribution	01/16/2018	02/08/2024	58,739	0	0	0	0	0	0	58,739	58,739	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	03/25/2024	41,989	0	0	0	0	0	0	41,989	41,989	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	03/28/2024	3,265,089	0	0	0	0	0	0	3,265,089	3,265,089	0	0	0	0
	Petrichor Opportunities Fund I LP	New York	NY	Distribution	05/12/2020	02/02/2024	48,467	0	0	0	0	0	0	48,467	48,467	0	0	0	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Distribution	02/21/2020	01/31/2024	200,210	0	0	0	0	0	0	200,210	200,210	0	0	0	0
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	Distribution	12/03/2012	03/29/2024	(156,370)	0	0	0	0	0	0	(156,370)	(156,370)	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	03/04/2024	2,147,280	0	0	0	0	0	0	2,147,280	2,147,280	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	02/26/2024	504,281	0	0	0	0	0	0	504,281	504,281	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	02/13/2024	(17,391)	0	0	0	0	0	0	(17,391)	(17,391)	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	03/11/2024	229,605	0	0	0	0	0	0	229,605	229,605	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	02/28/2024	486,120	0	0	0	0	0	0	486,120	486,120	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							9,185,847	0	0	0	0	0	0	9,185,847	9,185,847	0	0	0	0
6099999. Total - Unaffiliated							16,732,306	0	0	0	0	0	0	16,732,306	16,732,306	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							16,732,306	0	0	0	0	0	0	16,732,306	16,732,306	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
Bonds - U.S. Governments									
91282C-KB-6	U S TREASURY NOTES 4.625 2026 02		03/07/2024	NOMURA SECURITIES INTL		10,022,299	10,000,000	10,054	1.A
C23264-AW-1	CDP FINANCIAL INC 4.200 2030 12		01/22/2024	NATIONAL BANK OF CANADA FINANCIAL		505,140	500,000	3,164	1.A FE
12593C-AX-9	CPPIB CAPITAL INC 3.600 2029 06		01/05/2024	DESJARDINS SECURITIES		1,995,200	2,000,000	0	1.A FE
36179Y-KR-4	GNMA II PASS T #MA9304 5.000 2053 11		01/03/2024	VARIOUS		34,491,656	34,852,629	15,905	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12		03/20/2024	PAR WRITE-UP		38	38	0	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09		03/20/2024	PAR WRITE-UP		44,343	44,343	0	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12		03/20/2024	PAR WRITE-UP		67,282	67,282	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						47,125,959	47,464,293	29,124	XXX
Bonds - All Other Governments									
013051-EP-8	ALBERTA (PROVINCE OF) 1.650 2031 06		01/03/2024	RBC CAPITAL MARKETS CAD		865,990	1,000,000	1,582	1.D FE
110709-GN-6	BRITISH COLUMBIA (PROVIN 3.550 2033 06		01/10/2024	CIBC WORLD MARKETS		970,830	1,000,000	2,723	1.B FE
110610-AA-0	BRITISH COLUMBIA INVESTM 4.900 2033 06		01/08/2024	RBC CAPITAL MARKETS CAD		1,070,410	1,000,000	5,370	1.A FE
178916-AA-0	CALGARY (CITY OF) 4.200 2034 06		03/07/2024	NATIONAL BANK OF CANADA FINANCIAL		2,247,908	2,250,000	0	1.B FE
563469-VB-8	MANITOBA (PROVINCE OF) 3.800 2033 06		01/09/2024	RBC CAPITAL MARKETS CAD		988,370	1,000,000	4,164	1.E FE
519388-FU-1	VILLE DE LAVAL 4.000 2029 03		03/21/2024	TD SECURITIES		2,759,743	2,787,000	3,971	1.B Z
519388-FV-9	VILLE DE LAVAL 4.300 2034 03		03/12/2024	TD SECURITIES		1,989,560	2,000,000	471	1.B Z
0309999999. Subtotal - Bonds - All Other Governments						10,892,811	11,037,000	18,281	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
235308-P9-8	DALLAS ISD GENERAL OBLIG 5.000 2049 02		01/19/2024	SIEBERT WILLIAMS SHANK & CO MUNI		54,425,500	50,000,000	0	1.A FE
445047-ND-1	HUMBLE ISD GO S2024 (PSF 4.125 2049 02		02/15/2024	PIPER JAFFRAY		14,244,510	14,500,000	0	1.A FE
77302E-AT-9	ROCKDALE CNTY PUB FACS A 5.000 2049 01		03/26/2024	J P MORGAN CHASE SECURITIES INC		10,797,200	10,000,000	0	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						79,467,210	74,500,000	0	XXX
Bonds - U.S. Special Revenues									
678908-4F-8	OKLAHOMA DEV FIN AUTH TA 4.135 2033 12		02/28/2024	OPPENHEIMER AND CO		3,003,349	3,098,888	32,035	1.A FE
92812U-5E-4	VIRGINIA HOUSING DEV AUT 5.356 2039 10		03/12/2024	RAYMOND JAMES & ASSOC		10,000,000	10,000,000	0	1.A FE
3133KQ-FT-8	FHLMC PASS THR #RA8278 5.000 2052 12		02/06/2024	CANTOR FITZGERALD		11,314,209	11,512,531	9,594	1.A
3133KQ-PS-9	FHLMC PASS THR #RA8533 4.500 2053 02		01/16/2024	J P MORGAN		18,474,054	19,166,597	40,729	1.A
3132DQ-QS-8	FHLMC PASS THR #SD3165 5.000 2052 08		02/06/2024	J P MORGAN		11,259,928	11,444,107	11,126	1.A
3132E0-K2-7	FHLMC PASS THR #SD3913 5.500 2053 09		02/12/2024	BAS-MERRILL LYNCH		14,485,198	14,529,467	26,637	1.A
3132E0-TU-6	FHLMC PASS THR #SD4163 4.000 2053 04		01/10/2024	BAS-MERRILL LYNCH		9,349,736	9,928,374	12,135	1.A
3140QP-FM-4	FNMA PASS THRU #CB3771 3.500 2052 06		01/30/2024	SANTANDER INVESTMENTS		16,480,454	18,204,160	0	1.A
3140QP-3E-5	FNMA PASS THRU #CB4396 4.500 2052 08		02/21/2024	BARCLAYS CAPITAL INC		25,629,070	27,099,426	71,136	1.A
3140QS-T4-3	FNMA PASS THRU #CB6870 5.500 2053 08		02/16/2024	CITIGROUP GLOBAL MARKETS		19,100,675	19,313,424	59,013	1.A
3140XA-Y5-5	FNMA PASS THRU #FM7031 4.000 2051 01		01/22/2024	J P MORGAN		15,779,891	16,728,723	40,892	1.A
3140XN-QX-5	FNMA PASS THRU #FS6769 5.000 2053 01		02/20/2024	J P MORGAN		29,072,301	29,870,400	82,973	1.A
31418E-D8-0	FNMA PASS THRU #MA4626 4.000 2052 06		02/02/2024	CITIGROUP GLOBAL MARKETS		15,381,206	16,406,619	7,292	1.A
31418E-R8-5	FNMA PASS THRU #MA5010 5.500 2053 05		02/14/2024	BAS-MERRILL LYNCH		20,280,153	20,509,280	47,000	1.A
31418E-T6-7	FNMA PASS THRU #MA5072 5.500 2053 07		02/13/2024	NOMURA		30,050,015	30,382,321	60,343	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						249,660,238	258,194,318	500,906	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00287Y-AY-5	ABBVIE INC 3.200 2026 05		02/27/2024	J P MORGAN CHASE SECURITIES INC		11,747,872	12,200,000	113,867	1.G FE
00287Y-BV-0	ABBVIE INC 2.950 2026 11		02/27/2024	J P MORGAN CHASE SECURITIES INC		4,741,400	5,000,000	40,153	1.G FE
00287Y-DS-5	ABBVIE INC 4.800 2029 03		02/22/2024	BAS-MERRILL LYNCH		6,985,510	7,000,000	0	1.G FE
009158-BK-1	AIR PRODUCTS & CHEMICALS 4.850 2034 02		02/06/2024	DEUTSCHE BANC		1,994,520	2,000,000	0	1.F FE
025816-DP-1	AMERICAN EXPRESS CO 5.098 2028 02		02/13/2024	BAS-MERRILL LYNCH		6,983,270	7,000,000	0	1.F FE
03027X-CG-3	AMERICAN TOWER CORP 5.200 2029 02		03/04/2024	CITIGROUP GLOBAL MARKETS		4,981,900	5,000,000	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
038336-AA-1	APTARGROUP INC 3.600 2032 03		01/11/2024	J P MORGAN CHASE SECURITIES INC		4,491,300	5,000,000	60,500	2.C FE
045054-AS-2	ASHTEAD CAPITAL INC (144 5.800 2034 04	C	01/25/2024	J P MORGAN CHASE SECURITIES INC		1,992,220	2,000,000	0	2.C FE
04636N-AH-6	ASTRAZENECA FINANCE LLC 4.875 2033 03	C	01/23/2024	BAS-MERRILL LYNCH		8,136,400	8,000,000	153,833	1.F FE
15189X-BE-7	CENTERPOINT ENERGY HOUST 5.150 2034 03		02/27/2024	BAS-MERRILL LYNCH		2,993,490	3,000,000	0	1.F FE
125523-CT-5	CIGNA GROUP 5.000 2029 05		02/05/2024	J P MORGAN CHASE SECURITIES INC		4,994,450	5,000,000	0	2.A FE
260543-DJ-9	DOW CHEMICAL CO 5.150 2034 02		02/07/2024	CITIGROUP GLOBAL MARKETS		5,998,980	6,000,000	0	2.A FE
26442C-BM-5	DUKE ENERGY CAROLINAS 4.850 2034 01		01/03/2024	J P MORGAN CHASE SECURITIES INC		4,980,700	5,000,000	0	1.F FE
532457-CJ-5	ELI LILLY & CO 4.500 2027 02		02/07/2024	DEUTSCHE BANC		4,997,350	5,000,000	0	1.E FE
532457-CL-0	ELI LILLY & CO 4.700 2034 02		02/07/2024	CITIGROUP GLOBAL MARKETS		9,996,800	10,000,000	0	1.E FE
30225V-AS-6	EXTRA SPACE STORAGE LP 5.400 2034 02		01/16/2024	WELLS FARGO SECURITIES		2,992,350	3,000,000	0	2.B FE
337738-BJ-6	FISERV INC 5.150 2027 03		02/27/2024	TD SECURITIES		5,002,800	5,000,000	0	2.B FE
345397-E5-8	FORD MOTOR CREDIT CO LLC 5.800 2029 03		03/05/2024	MORGAN STANLEY		2,997,690	3,000,000	0	3.A FE
370334-CT-9	GENERAL MILLS INC 4.950 2033 03		01/24/2024	BNP PARIBAS		2,971,020	3,000,000	48,263	2.B FE
373334-KW-0	GEORGIA POWER CO 5.250 2034 03		02/20/2024	J P MORGAN CHASE SECURITIES INC		3,987,160	4,000,000	0	2.A FE
459200-KT-7	IBM CORP 4.150 2027 07		02/06/2024	CITIGROUP GLOBAL MARKETS		3,143,904	3,200,000	4,058	1.G FE
494553-AD-2	KINDER MORGAN INC 5.000 2029 02		01/29/2024	MIZUHO INTERNATIONAL PLC		4,991,700	5,000,000	0	2.B FE
50077L-AV-8	KRAFT HEINZ FOODS CO 3.750 2030 04		02/06/2024	MORGAN STANLEY		2,821,530	3,000,000	39,688	2.B FE
539830-CD-9	LOCKHEED MARTIN CORP 4.800 2034 08		01/25/2024	MIZUHO INTERNATIONAL PLC		4,998,250	5,000,000	0	1.G FE
59523U-AV-9	MID-AMERICA APARTMENTS 5.000 2034 03		01/04/2024	WELLS FARGO SECURITIES		2,970,570	3,000,000	0	1.G FE
64952W-FE-8	NEW YORK LIFE GLOBAL FUN 5.000 2034 01		01/05/2024	GOLDMAN SACHS & CO		4,987,550	5,000,000	0	1.A FE
666807-CL-4	NORTHROP GRUMMAN CORP 4.900 2034 06		02/02/2024	VARIOUS		8,001,120	8,000,000	2,450	2.A FE
68389X-CF-0	ORACLE CORP 5.800 2025 11		02/20/2024	MORGAN STANLEY		898,272	889,000	14,609	2.B FE
69351U-BC-6	PPL ELECTRIC UTILITIES 4.850 2034 02		01/02/2024	BAS-MERRILL LYNCH		4,990,100	5,000,000	0	1.E FE
75884R-BB-8	REGENCY CENTERS LP 5.250 2034 01		01/09/2024	BAS-MERRILL LYNCH		3,006,480	3,000,000	0	2.A FE
771196-CJ-9	ROCHE HOLDINGS INC (144A 4.790 2029 03	C	03/04/2024	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	1.C FE
83272G-AC-5	SMURFIT KAPPA TREASURY (5.438 2034 04	C	03/26/2024	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	0	2.C FE
87264A-DF-9	T-MOBILE USA INC 5.150 2034 04		01/16/2024	VARIOUS		5,986,080	6,000,000	2,575	2.B FE
88339W-AB-2	WILLIAMS COMPANIES INC 4.900 2029 03		01/04/2024	CITIGROUP GLOBAL MARKETS		2,987,430	3,000,000	1,225	2.B FE
318071-AJ-6	FINNING INTERNATIONAL 4.778 2029 02		02/08/2024	RBC CAPITAL MARKETS CAD		1,000,000	1,000,000	0	2.A FE
47788Z-AQ-4	JOHN DEERE FINANCIALS IN 4.360 2027 01		01/08/2024	RBC CAPITAL MARKETS CAD		999,880	1,000,000	0	1.E FE
70632Z-AV-3	PEMBINA PIPELINE CORP 5.020 2032 01		01/10/2024	CIBC WORLD MARKETS		999,540	1,000,000	0	2.B FE
92938W-AB-9	WSP GLOBAL INC 5.548 2030 11		01/03/2024	CIBC WORLD MARKETS		1,572,435	1,500,000	10,032	2.A Z
12661P-AG-4	CSL FINANCE PLC (144A) 5.106 2034 04	D	03/26/2024	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	1.G FE
25243Y-BH-1	DIAGEO CAPITAL PLC 5.500 2033 01	D	01/17/2024	J P MORGAN CHASE SECURITIES INC		8,500,085	8,111,000	216,857	1.G FE
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125 2026 08	D	02/20/2024	J P MORGAN CHASE SECURITIES INC		15,417,600	15,000,000	12,760	1.D FE
46654U-AB-1	JPMMT 2022-3 A2 CMO (144 3.000 2052 08		01/26/2024	BAS-MERRILL LYNCH		7,394,959	8,790,442	21,244	1.A FE
61775Y-AE-0	MSRM 2024-1 A3 6.000 2053 12		01/19/2024	MORGAN STANLEY		14,963,211	15,000,000	75,000	1.A FE
81749H-AD-0	SEMT 2024-2 A4 CMO 6.000 2053 12		02/08/2024	WELLS FARGO SECURITIES		14,481,647	14,500,000	36,250	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						233,079,525	235,190,442	853,362	XXX
2509999997. Total - Bonds - Part 3						620,225,743	626,386,053	1,401,673	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						620,225,743	626,386,053	1,401,673	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
008492-10-0	AGREE REALTY CORPORATION		03/26/2024	VARIOUS	14,571.000	834,411		0	
02665T-30-6	AMERICAN HOMES 4 RENT CLASS A		01/30/2024	VARIOUS	48,913.000	1,738,253		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
053484-10-1	AVALONBAY COMMUNITIES INC		03/26/2024	VARIOUS	6,539.000	1,165,968		0	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		01/09/2024	MERRILL LYNCH SOFT CREDIT NORTH AMERICA	2,798.000	63,460		0	
11135E-20-3	BROADSTONE NET LEASE INC		01/17/2024	BMO CAPITAL MARKETS CORP NORTH AMERICA A	1,254.000	20,727		0	
222795-50-2	COUSINS PROPERTIES INC		03/26/2024	VARIOUS	45,332.000	1,055,473		0	
229663-10-9	CUBESMART		03/12/2024	EVERCORE ISI NORTH AMERICA ALGO 226	3,960.000	180,721		0	
253868-10-3	DIGITAL REALTY TRUST INC		02/13/2024	VARIOUS	5,211.000	739,501		0	
29444U-70-0	EQUINIX INC		03/20/2024	VARIOUS	1,912.000	1,586,657		0	
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		01/17/2024	BMO CAPITAL MARKETS CORP NORTH AMERICA A	5,585.000	134,318		0	
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/12/2024	VARIOUS	15,388.000	273,337		0	
431284-10-8	HIGHWOODS PROPERTIES INC		03/12/2024	EVERCORE ISI NORTH AMERICA ALGO 226	2,134.000	52,712		0	
44107P-10-4	HOST HOTELS & RESORTS INC		03/20/2024	RAYMOND JAMES SOFT CREDIT NORTH AMERICA	6,255.000	130,511		0	
46187W-10-7	INVITATION HOMES INC		03/26/2024	VARIOUS	35,281.000	1,210,749		0	
554382-10-1	MACERICH COMPANY		03/26/2024	VARIOUS	20,088.000	327,861		0	
554489-10-4	VERIS RESIDENTIAL INC		03/26/2024	THE ROYAL BANK OF CANADA NORTH AMERICA C	5,697.000	83,365		0	
64119V-30-3	NETSTREIT CORP		03/26/2024	VARIOUS	54,845.000	1,004,912		0	
700517-10-5	PARK HOTELS & RESORTS INC		03/26/2024	VARIOUS	31,828.000	560,036		0	
74340W-10-3	PROLOGIS INC		01/17/2024	EVERCORE ISI NORTH AMERICA ALGO 226	3,146.000	397,871		0	
74460D-10-9	PUBLIC STORAGE INC		03/26/2024	VARIOUS	1,160.000	321,138		0	
756109-10-4	REALTY INCOME CORPORATION		03/26/2024	VARIOUS	78,945.870	3,776,962		0	
758849-10-3	REGENCY CENTERS CORPORATION		03/26/2024	BMO CAPITAL MARKETS CORP NORTH AMERICA A	3,484.000	205,902		0	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		03/26/2024	BMO CAPITAL MARKETS CORP NORTH AMERICA A	8,012.000	405,549		0	
78410G-10-4	SBA COMMUNICATION CORP		03/26/2024	VARIOUS	10,092.000	2,490,708		0	
828806-10-9	SIMON PROPERTY GROUP INC		03/26/2024	BMO CAPITAL MARKETS CORP NORTH AMERICA A	1,243.000	188,361		0	
866674-10-4	SUN COMMUNITIES INC		03/26/2024	VARIOUS	15,754.000	2,049,473		0	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		03/26/2024	WELLS FARGO NORTH AMERICA ALGO 250	10,867.000	119,049		0	
925652-10-9	VICI PROPERTIES INC		03/26/2024	VARIOUS	58,467.000	1,728,578		0	
950402-10-4	WELLTOWER INC		03/26/2024	WELLS FARGO NORTH AMERICA ALGO 250	4,273.000	392,346		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						23,238,909	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
22103*-10-0	CORVUS INSURANCE HOLDINGS INC		01/02/2024	DIRECT WITH COMPANY	100.000	431,262,645		0	
22103*-10-0	CORVUS INSURANCE HOLDINGS INC		01/02/2024	DIRECT WITH COMPANY	0.000	581,318		0	
22103*-10-0	CORVUS INSURANCE HOLDINGS INC		01/26/2024	DIRECT WITH COMPANY	0.000	5,000,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						436,843,963	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						460,082,872	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						460,082,872	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						460,082,872	XXX	0	XXX
6009999999 - Totals						1,080,308,615	XXX	1,401,673	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																					
912828-B2-5	U S TREASURY INFL IX N .625		01/15/2024	MATURED		17,126,330	13,000,000	13,387,403	17,142,555	(3,866,720)	(495)	0	(3,867,215)	0	13,275,340	0	3,850,990	3,850,990	53,523	01/15/2024	1.A
91282C-BR-1	U S TREASURY NOTES .250		03/15/2024	MATURED		10,000,000	10,000,000	9,507,455	9,911,204	0	88,796	0	88,796	0	10,000,000	0	0	0	12,500	03/15/2024	1.A
91282C-BZ-3	U S TREASURY NOTES 1.250		02/22/2024	WELLS FARGO SECURITIES		12,773,545	14,500,000	14,504,589	14,502,986	0	(104)	0	(104)	0	14,502,881	0	(1,729,336)	(1,729,336)	57,263	04/30/2028	1.A
91282C-CB-5	U S TREASURY NOTES 1.625		03/05/2024	BAS-MERRILL LYNCH		16,860,467	20,000,000	20,475,080	20,362,069	0	(8,440)	0	(8,440)	0	20,353,630	0	(3,493,163)	(3,493,163)	99,554	05/15/2031	1.A
91282C-CH-2	U S TREASURY NOTES 1.250		02/27/2024	BAS-MERRILL LYNCH		14,926,076	17,000,000	16,883,788	16,920,854	0	2,689	0	2,689	0	16,923,543	0	(1,997,468)	(1,997,468)	140,694	06/30/2028	1.A
91282C-CV-1	U S TREASURY NOTES 1.125		02/15/2024	WELLS FARGO SECURITIES		24,848,342	28,500,000	28,023,509	28,172,635	0	8,864	0	8,864	0	28,181,498	0	(3,333,156)	(3,333,156)	148,862	08/31/2028	1.A
91282C-EG-2	U S TREASURY NOTES 2.250		03/31/2024	MATURED		19,500,000	19,500,000	18,968,386	19,383,373	0	116,627	0	116,627	0	19,500,000	0	0	0	0	03/31/2024	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		03/20/2024	PAID ON PRINCIPAL		21,714	21,714	21,317	21,035	0	679	0	679	0	21,714	0	0	0	90	09/20/2046	1.A
36179S-NT-0	GNMA II PASS #MA4002 2.500		03/20/2024	PAID ON PRINCIPAL		222,805	222,805	219,340	218,028	0	4,778	0	4,778	0	222,805	0	0	0	924	10/20/2046	1.A
36179S-SN-8	GNMA II PASS #MA4125 2.500		03/20/2024	PAID ON PRINCIPAL		242,804	242,804	238,174	236,292	0	6,512	0	6,512	0	242,804	0	0	0	1,036	12/20/2046	1.A
36179T-G3-3	GNMA II PASS #MA4718 3.000		03/20/2024	PAID ON PRINCIPAL		40,296	40,296	40,948	41,314	0	(1,018)	0	(1,018)	0	40,296	0	0	0	198	09/20/2047	1.A
36179X-VT-0	GNMA II PASS #MA8726 5.500		03/20/2024	PAID ON PRINCIPAL		443,987	443,987	442,547	442,551	0	1,435	0	1,435	0	443,987	0	0	0	4,458	03/20/2053	1.A
36179X-X6-8	GNMA II PASS #MA8801 5.500		03/20/2024	PAID ON PRINCIPAL		295,844	295,844	294,573	294,587	0	1,258	0	1,258	0	295,844	0	0	0	2,996	04/20/2053	1.A
36179X-5H-5	GNMA II PASS #MA8948 5.500		03/20/2024	PAID ON PRINCIPAL		440,211	440,211	440,950	440,851	0	(640)	0	(640)	0	440,211	0	0	0	4,938	06/20/2053	1.A
36179Y-AR-5	GNMA II PASS #MA9016 5.000		03/20/2024	PAID ON PRINCIPAL		78,362	78,362	76,886	76,932	0	1,429	0	1,429	0	78,362	0	0	0	674	07/20/2053	1.A
36179Y-KR-4	GNMA II PASS #MA9304 5.000		03/20/2024	PAID ON PRINCIPAL		140,910	140,910	139,451	139,451	0	1,459	0	1,459	0	140,910	0	0	0	938	11/20/2053	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		03/20/2024	PAID ON PRINCIPAL		56,854	56,854	59,208	59,470	0	(2,615)	0	(2,615)	0	56,854	0	0	0	329	01/20/2042	1.A
36202C-HM-8	GNMA II PASS #2036 8.000		03/20/2024	PAID ON PRINCIPAL		111	111	113	111	0	0	0	0	0	111	0	0	0	1	07/20/2025	1.A
36202C-K7-7	GNMA II PASS #2118 7.500		03/20/2024	PAID ON PRINCIPAL		1,237	1,237	1,258	1,238	0	(1)	0	(1)	0	1,237	0	0	0	16	11/20/2025	1.A
36202C-PS-6	GNMA II PASS #2233 7.500		03/20/2024	PAID ON PRINCIPAL		1,108	1,108	1,090	1,099	0	8	0	8	0	1,108	0	0	0	14	06/20/2026	1.A
36202C-QY-2	GNMA II PASS #2271 8.500		03/20/2024	PAID ON PRINCIPAL		292	292	299	295	0	(2)	0	(2)	0	292	0	0	0	4	08/20/2026	1.A
36202C-RF-2	GNMA II PASS #2286 8.500		03/20/2024	PAID ON PRINCIPAL		238	238	242	238	0	(1)	0	(1)	0	238	0	0	0	3	09/20/2026	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		03/20/2024	PAID ON PRINCIPAL		396	396	390	388	0	8	0	8	0	396	0	0	0	5	06/20/2030	1.A
36202D-SP-7	GNMA II PASS #3226 5.500		03/20/2024	PAID ON PRINCIPAL		1,798	1,798	1,723	1,729	0	69	0	69	0	1,798	0	0	0	17	04/20/2032	1.A
36202D-TD-3	GNMA II PASS #3248 5.500		03/20/2024	PAID ON PRINCIPAL		1,689	1,689	1,612	1,629	0	60	0	60	0	1,689	0	0	0	16	06/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		03/20/2024	PAID ON PRINCIPAL		849	849	848	848	0	2	0	2	0	849	0	0	0	7	10/20/2032	1.A
36202D-U7-4	GNMA II PASS #3306 5.500		03/20/2024	PAID ON PRINCIPAL		8,532	8,532	8,516	8,515	0	16	0	16	0	8,532	0	0	0	75	11/20/2032	1.A
36202D-VM-0	GNMA II PASS #3320 5.500		03/20/2024	PAID ON PRINCIPAL		18,238	18,238	18,354	18,351	0	(113)	0	(113)	0	18,238	0	0	0	157	12/20/2032	1.A
36202D-YY-1	GNMA II PASS #3427 4.500		03/20/2024	PAID ON PRINCIPAL		49,432	49,432	46,209	47,341	0	2,090	0	2,090	0	49,432	0	0	0	367	08/20/2033	1.A
36202D-2B-6	GNMA II PASS #3470 4.500		03/20/2024	PAID ON PRINCIPAL		3,259	3,259	3,017	3,087	0	171	0	171	0	3,259	0	0	0	25	11/20/2033	1.A
36202D-4N-8	GNMA II PASS #3529 5.000		03/20/2024	PAID ON PRINCIPAL		30,798	30,798	29,436	29,723	0	1,075	0	1,075	0	30,798	0	0	0	266	03/20/2034	1.A
36202D-5P-2	GNMA II PASS #3554 4.500		03/20/2024	PAID ON PRINCIPAL		10,618	10,618	9,832	10,133	0	485	0	485	0	10,618	0	0	0	80	05/20/2034	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		03/20/2024	PAID ON PRINCIPAL		38,513	38,513	37,526	37,716	0	798	0	798	0	38,513	0	0	0	333	11/20/2035	1.A
36202E-XT-1	GNMA II PASS #4290 5.500		03/20/2024	PAID ON PRINCIPAL		9,768	9,768	9,728	9,721	0	47	0	47	0	9,768	0	0	0	85	11/20/2038	1.A
3622AC-EH-9	GNMA II PASS #786536 5.500		03/20/2024	PAID ON PRINCIPAL		994,908	994,908	1,001,748	1,001,469	0	(6,561)	0	(6,561)	0	994,908	0	0	0	11,491	02/20/2053	1.A
3622AC-JA-9	GNMA II PASS #786657 5.000		03/20/2024	PAID ON PRINCIPAL		255,619	255,619	255,540	255,518	0	101	0	101	0	255,619	0	0	0	2,196	04/20/2053	1.A
3622AC-JE-1	GNMA II PASS #786661 5.500		03/20/2024	PAID ON PRINCIPAL		336,858	336,858	338,674	338,601	0	(1,742)	0	(1,742)	0	336,858	0	0	0	2,812	04/20/2053	1.A
3622AC-JG-6	GNMA II PASS #786663 5.500		03/20/2024	PAID ON PRINCIPAL		214,546	214,546	215,518	215,457	0	(911)	0	(911)	0	214,546	0	0	0	2,214	04/20/2053	1.A
3622AC-JK-7	GNMA II PASS #786666 5.500		03/20/2024	PAID ON PRINCIPAL		473,854	473,854	477,223	476,984	0	(3,130)	0	(3,130)	0	473,854	0	0	0	4,912	04/20/2053	1.A
3622AC-NE-6	GNMA II PASS #786789 5.500		03/20/2024	PAID ON PRINCIPAL		290,464	290,464	291,326	291,262	0	(798)	0	(798)	0	290,464	0	0	0	2,307	04/20/2053	1.A
36176S-SV-3	GNMA PASS TH #0074832 3.500		03/15/2024	PAID ON PRINCIPAL		4,527	4,527	4,731	4,815	0	(288)	0	(288)	0	4,527	0	0	0	23	04/15/2042	1.A
36176J-GJ-3	GNMA PASS TH #00767301 3.500		03/15/2024	PAID ON PRINCIPAL		1,688	1,688	1,765	1,816	0	(128)	0	(128)	0	1,688	0	0	0	9	04/15/2042	1.A
36176X-FR-5	GNMA PASS TH #00778976 3.500		03/15/2024	PAID ON PRINCIPAL		7,065	7,065	7,417	7,755	0	(690)	0	(690)	0	7,065	0	0	0	42	03/15/2042	1.A
36208F-JZ-4	GNMA PASS TH #449480 7.500		03/15/2024	PAID ON PRINCIPAL		3,569	3,569	3,660	3,603	0	(34)	0	(34)	0	3,569	0	0	0	45	10/15/2027	1.A
36209G-RV-1	GNMA PASS TH #471300 6.000		03/15/2024	PAID ON PRINCIPAL		2,261	2,261	2,209	2,216	0	44	0	44	0	2,261	0	0	0	23	01/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..36209Y-TV-0	GNMA PASS TH #485764 6.000		03/15/2024	PAID ON PRINCIPAL		1,138	1,138	1,134	1,134	0	3	0	3	0	1,138	0	0	0	11	09/15/2031	1.A
..36210N-RP-6	GNMA PASS TH #497394 6.000		03/15/2024	PAID ON PRINCIPAL		1,328	1,328	1,301	1,307	0	22	0	22	0	1,328	0	0	0	13	01/15/2029	1.A
..36212N-AM-9	GNMA PASS TH #538312 6.000		03/15/2024	PAID ON PRINCIPAL		17,198	17,198	16,984	16,982	0	216	0	216	0	17,198	0	0	0	110	02/15/2032	1.A
..36213A-CE-2	GNMA PASS TH #548269 6.000		03/15/2024	PAID ON PRINCIPAL		789	789	781	781	0	8	0	8	0	789	0	0	0	8	02/15/2032	1.A
..36213C-U4-0	GNMA PASS TH #550603 5.000		03/15/2024	PAID ON PRINCIPAL		2,833	2,833	2,801	2,804	0	29	0	29	0	2,833	0	0	0	24	08/15/2035	1.A
..36213C-YY-0	GNMA PASS TH #550727 5.000		03/15/2024	PAID ON PRINCIPAL		15,574	15,574	15,328	15,375	0	199	0	199	0	15,574	0	0	0	129	11/15/2035	1.A
..36213D-Z4-3	GNMA PASS TH #551663 6.000		03/15/2024	PAID ON PRINCIPAL		1,389	1,389	1,385	1,385	0	4	0	4	0	1,389	0	0	0	14	09/15/2031	1.A
..36213E-B9-6	GNMA PASS TH #551864 6.000		03/15/2024	PAID ON PRINCIPAL		20,622	20,622	20,248	20,261	0	361	0	361	0	20,622	0	0	0	205	11/15/2031	1.A
..36213E-PU-4	GNMA PASS TH #552235 6.000		03/15/2024	PAID ON PRINCIPAL		292	292	285	284	0	7	0	7	0	292	0	0	0	3	12/15/2031	1.A
..36213E-PY-6	GNMA PASS TH #552239 6.000		03/15/2024	PAID ON PRINCIPAL		1,808	1,808	1,771	1,771	0	37	0	37	0	1,808	0	0	0	18	12/15/2031	1.A
..36213E-UH-7	GNMA PASS TH #552384 6.000		03/15/2024	PAID ON PRINCIPAL		511	511	495	490	0	20	0	20	0	511	0	0	0	5	02/15/2032	1.A
..36213E-UL-8	GNMA PASS TH #552387 6.500		03/15/2024	PAID ON PRINCIPAL		1,847	1,847	1,952	1,948	0	(101)	0	(101)	0	1,847	0	0	0	20	02/15/2032	1.A
..36213E-YG-5	GNMA PASS TH #552511 6.500		03/15/2024	PAID ON PRINCIPAL		2,552	2,552	2,698	2,713	0	(161)	0	(161)	0	2,552	0	0	0	28	04/15/2032	1.A
..36213F-QS-5	GNMA PASS TH #553165 6.000		03/15/2024	PAID ON PRINCIPAL		4,225	4,225	4,438	4,401	0	(176)	0	(176)	0	4,225	0	0	0	42	04/15/2033	1.A
..36213F-WW-9	GNMA PASS TH #553361 5.500		03/15/2024	PAID ON PRINCIPAL		18,941	18,941	18,796	18,835	0	106	0	106	0	18,941	0	0	0	168	07/15/2033	1.A
..36213G-U5-8	GNMA PASS TH #554204 6.000		03/15/2024	PAID ON PRINCIPAL		792	792	777	777	0	15	0	15	0	792	0	0	0	8	12/15/2031	1.A
..36213U-YC-8	GNMA PASS TH #565107 6.000		03/15/2024	PAID ON PRINCIPAL		6,184	6,184	6,304	6,265	0	(81)	0	(81)	0	6,184	0	0	0	62	10/15/2032	1.A
..36213X-2H-6	GNMA PASS TH #567876 6.000		03/15/2024	PAID ON PRINCIPAL		2,318	2,318	2,351	2,353	0	(34)	0	(34)	0	2,318	0	0	0	23	10/15/2032	1.A
..36200Q-LQ-5	GNMA PASS TH #569235 6.000		03/15/2024	PAID ON PRINCIPAL		7,267	7,267	7,408	7,433	0	(166)	0	(166)	0	7,267	0	0	0	51	03/15/2032	1.A
..36200Q-WM-2	GNMA PASS TH #569552 6.000		03/15/2024	PAID ON PRINCIPAL		2,912	2,912	2,908	2,908	0	3	0	3	0	2,912	0	0	0	29	01/15/2032	1.A
..36200Q-W6-7	GNMA PASS TH #569569 6.000		03/15/2024	PAID ON PRINCIPAL		3,937	3,937	3,828	3,834	0	103	0	103	0	3,937	0	0	0	36	01/15/2032	1.A
..36200R-WR-9	GNMA PASS TH #570456 6.000		03/15/2024	PAID ON PRINCIPAL		1,177	1,177	1,181	1,181	0	(4)	0	(4)	0	1,177	0	0	0	12	11/15/2031	1.A
..36200S-AG-5	GNMA PASS TH #570707 6.000		03/15/2024	PAID ON PRINCIPAL		1,175	1,175	1,158	1,165	0	10	0	10	0	1,175	0	0	0	12	12/15/2031	1.A
..36200S-BH-2	GNMA PASS TH #570740 6.000		03/15/2024	PAID ON PRINCIPAL		2,870	2,870	2,817	2,828	0	42	0	42	0	2,870	0	0	0	29	01/15/2032	1.A
..36200S-WM-8	GNMA PASS TH #571352 6.000		03/15/2024	PAID ON PRINCIPAL		776	776	758	757	0	19	0	19	0	776	0	0	0	8	12/15/2031	1.A
..36200W-BU-4	GNMA PASS TH #574351 6.000		03/15/2024	PAID ON PRINCIPAL		1,503	1,503	1,483	1,484	0	18	0	18	0	1,503	0	0	0	15	01/15/2032	1.A
..36200W-T6-8	GNMA PASS TH #574873 6.000		03/15/2024	PAID ON PRINCIPAL		3,253	3,253	3,207	3,211	0	42	0	42	0	3,253	0	0	0	25	12/15/2031	1.A
..36200X-E6-2	GNMA PASS TH #575357 6.000		03/15/2024	PAID ON PRINCIPAL		4,874	4,874	4,849	4,849	0	25	0	25	0	4,874	0	0	0	45	12/15/2031	1.A
..36200X-XP-9	GNMA PASS TH #575886 6.000		03/15/2024	PAID ON PRINCIPAL		4,249	4,249	4,187	4,191	0	58	0	58	0	4,249	0	0	0	41	12/15/2031	1.A
..36200X-YB-9	GNMA PASS TH #575906 6.000		03/15/2024	PAID ON PRINCIPAL		727	727	717	715	0	11	0	11	0	727	0	0	0	7	01/15/2032	1.A
..36201A-NV-6	GNMA PASS TH #577404 6.000		03/15/2024	PAID ON PRINCIPAL		5,918	5,918	5,839	5,843	0	76	0	76	0	5,918	0	0	0	59	12/15/2031	1.A
..36201A-PS-1	GNMA PASS TH #577433 6.000		03/15/2024	PAID ON PRINCIPAL		7,814	7,814	7,784	7,784	0	30	0	30	0	7,814	0	0	0	83	02/15/2032	1.A
..36201A-SW-9	GNMA PASS TH #577533 6.000		03/15/2024	PAID ON PRINCIPAL		1,308	1,308	1,291	1,289	0	19	0	19	0	1,308	0	0	0	13	01/15/2032	1.A
..36201A-XN-3	GNMA PASS TH #577685 6.000		03/15/2024	PAID ON PRINCIPAL		2,071	2,071	2,111	2,122	0	(50)	0	(50)	0	2,071	0	0	0	21	10/15/2032	1.A
..36201A-3T-3	GNMA PASS TH #577810 6.000		03/15/2024	PAID ON PRINCIPAL		1,598	1,598	1,569	1,570	0	28	0	28	0	1,598	0	0	0	17	01/15/2032	1.A
..36201B-RQ-1	GNMA PASS TH #578395 6.000		03/15/2024	PAID ON PRINCIPAL		2,476	2,476	2,510	2,527	0	(52)	0	(52)	0	2,476	0	0	0	25	10/15/2032	1.A
..36201B-RT-5	GNMA PASS TH #578398 6.000		03/15/2024	PAID ON PRINCIPAL		2,315	2,315	2,360	2,381	0	(66)	0	(66)	0	2,315	0	0	0	23	10/15/2032	1.A
..36201C-JW-5	GNMA PASS TH #579077 6.000		03/15/2024	PAID ON PRINCIPAL		1,108	1,108	1,091	1,091	0	17	0	17	0	1,108	0	0	0	11	12/15/2031	1.A
..36201C-KF-0	GNMA PASS TH #579094 6.000		03/15/2024	PAID ON PRINCIPAL		1,391	1,391	1,371	1,369	0	22	0	22	0	1,391	0	0	0	14	12/15/2031	1.A
..36201C-LA-0	GNMA PASS TH #579121 6.000		03/15/2024	PAID ON PRINCIPAL		5,258	5,258	5,185	5,190	0	68	0	68	0	5,258	0	0	0	52	01/15/2032	1.A
..36201C-LZ-5	GNMA PASS TH #579144 6.000		03/15/2024	PAID ON PRINCIPAL		199	199	194	193	0	7	0	7	0	199	0	0	0	2	01/15/2032	1.A
..36201C-YP-3	GNMA PASS TH #579518 6.000		03/15/2024	PAID ON PRINCIPAL		2,504	2,504	2,428	2,423	0	81	0	81	0	2,504	0	0	0	25	02/15/2032	1.A
..36201E-M7-2	GNMA PASS TH #580982 6.000		03/15/2024	PAID ON PRINCIPAL		2,849	2,849	2,807	2,811	0	39	0	39	0	2,849	0	0	0	29	02/15/2032	1.A
..36201F-XP-7	GNMA PASS TH #582186 6.000		03/15/2024	PAID ON PRINCIPAL		1,417	1,417	1,402	1,402	0	15	0	15	0	1,417	0	0	0	14	01/15/2032	1.A
..36201F-5T-0	GNMA PASS TH #582358 6.000		03/15/2024	PAID ON PRINCIPAL		4,337	4,337	4,398	4,423	0	(87)	0	(87)	0	4,337	0	0	0	43	10/15/2032	1.A
..36201F-5U-7	GNMA PASS TH #582359 6.000		03/15/2024	PAID ON PRINCIPAL		12,071	12,071	12,240	12,263	0	(192)	0	(192)	0	12,071	0	0	0	125	10/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36201G-TK-1	GNMA PASS TH #582954 6.000		03/15/2024	PAID ON PRINCIPAL		1,356	1,356	1,349	1,349	0	7	0	7	0	1,356	0	0	0	14	02/15/2032	1.A
36201H-2U-6	GNMA PASS TH #584087 6.000		03/15/2024	PAID ON PRINCIPAL		1,557	1,557	1,588	1,601	0	(43)	0	(43)	0	1,557	0	0	0	16	10/15/2032	1.A
36201M-FN-7	GNMA PASS TH #587073 6.000		03/15/2024	PAID ON PRINCIPAL		1,307	1,307	1,298	1,298	0	9	0	9	0	1,307	0	0	0	13	05/15/2032	1.A
36201N-M4-9	GNMA PASS TH #588179 6.000		03/15/2024	PAID ON PRINCIPAL		6,304	6,304	6,560	6,528	0	(224)	0	(224)	0	6,304	0	0	0	66	01/15/2033	1.A
36201S-XE-4	GNMA PASS TH #592077 5.000		03/15/2024	PAID ON PRINCIPAL		1,801	1,801	1,800	1,799	0	2	0	2	0	1,801	0	0	0	15	08/15/2033	1.A
36201V-AE-2	GNMA PASS TH #594105 4.500		03/15/2024	PAID ON PRINCIPAL		20,426	20,426	19,342	19,743	0	683	0	683	0	20,426	0	0	0	152	09/15/2033	1.A
36201V-AF-9	GNMA PASS TH #594106 4.500		03/15/2024	PAID ON PRINCIPAL		7,853	7,853	7,443	7,592	0	262	0	262	0	7,853	0	0	0	82	09/15/2033	1.A
36201V-VN-9	GNMA PASS TH #594721 4.500		03/15/2024	PAID ON PRINCIPAL		4,364	4,364	4,398	4,378	0	(13)	0	(13)	0	4,364	0	0	0	33	07/15/2033	1.A
36200A-BA-6	GNMA PASS TH #595033 6.000		03/15/2024	PAID ON PRINCIPAL		1,594	1,594	1,625	1,642	0	(48)	0	(48)	0	1,594	0	0	0	16	10/15/2032	1.A
36200E-BQ-3	GNMA PASS TH #598647 5.500		03/15/2024	PAID ON PRINCIPAL		9,399	9,399	9,611	9,603	0	(204)	0	(204)	0	9,399	0	0	0	86	04/15/2033	1.A
36200E-B6-7	GNMA PASS TH #598661 5.000		03/15/2024	PAID ON PRINCIPAL		14,759	14,759	15,014	14,888	0	(129)	0	(129)	0	14,759	0	0	0	133	05/15/2033	1.A
36200E-CQ-2	GNMA PASS TH #598679 5.500		03/15/2024	PAID ON PRINCIPAL		2,420	2,420	2,479	2,468	0	(48)	0	(48)	0	2,420	0	0	0	22	05/15/2033	1.A
36200E-DL-2	GNMA PASS TH #598707 5.000		03/15/2024	PAID ON PRINCIPAL		3,816	3,816	3,819	3,815	0	0	0	0	0	3,816	0	0	0	32	07/15/2033	1.A
36200E-D5-7	GNMA PASS TH #598724 4.500		03/15/2024	PAID ON PRINCIPAL		8,102	8,102	8,164	8,136	0	(34)	0	(34)	0	8,102	0	0	0	61	07/15/2033	1.A
36200M-QW-6	GNMA PASS TH #604469 4.500		03/15/2024	PAID ON PRINCIPAL		11,439	11,439	10,557	10,854	0	585	0	585	0	11,439	0	0	0	88	07/15/2033	1.A
36200M-RT-2	GNMA PASS TH #604498 4.500		03/15/2024	PAID ON PRINCIPAL		3,516	3,516	3,531	3,524	0	(8)	0	(8)	0	3,516	0	0	0	27	07/15/2033	1.A
36200M-T7-8	GNMA PASS TH #604574 4.500		03/15/2024	PAID ON PRINCIPAL		9,881	9,881	9,826	9,839	0	43	0	43	0	9,881	0	0	0	73	08/15/2033	1.A
36200M-VM-2	GNMA PASS TH #604620 4.500		03/15/2024	PAID ON PRINCIPAL		9,098	9,098	8,604	8,757	0	341	0	341	0	9,098	0	0	0	66	09/15/2033	1.A
36200M-WA-7	GNMA PASS TH #604641 4.500		03/15/2024	PAID ON PRINCIPAL		5,044	5,044	4,750	4,831	0	214	0	214	0	5,044	0	0	0	27	09/15/2033	1.A
36200M-3K-7	GNMA PASS TH #604802 4.500		03/15/2024	PAID ON PRINCIPAL		1,165	1,165	1,103	1,127	0	38	0	38	0	1,165	0	0	0	9	11/15/2033	1.A
36200N-RJ-2	GNMA PASS TH #605389 5.000		03/15/2024	PAID ON PRINCIPAL		7,732	7,732	7,639	7,654	0	79	0	79	0	7,732	0	0	0	63	04/15/2034	1.A
36290R-QZ-9	GNMA PASS TH #615272 4.500		03/15/2024	PAID ON PRINCIPAL		18,298	18,298	18,436	18,364	0	(66)	0	(66)	0	18,298	0	0	0	137	07/15/2033	1.A
36290R-Q2-2	GNMA PASS TH #615273 4.500		03/15/2024	PAID ON PRINCIPAL		6,049	6,049	6,094	6,077	0	(28)	0	(28)	0	6,049	0	0	0	47	07/15/2033	1.A
36290R-T4-5	GNMA PASS TH #615371 4.500		03/15/2024	PAID ON PRINCIPAL		7,105	7,105	7,146	7,125	0	(20)	0	(20)	0	7,105	0	0	0	35	07/15/2033	1.A
36290R-YE-7	GNMA PASS TH #615509 4.500		03/15/2024	PAID ON PRINCIPAL		11,732	11,732	10,843	11,139	0	593	0	593	0	11,732	0	0	0	87	08/15/2033	1.A
36290R-YM-9	GNMA PASS TH #615516 4.500		03/15/2024	PAID ON PRINCIPAL		4,853	4,853	4,595	4,684	0	169	0	169	0	4,853	0	0	0	44	09/15/2033	1.A
36290R-ZJ-5	GNMA PASS TH #615545 4.500		03/15/2024	PAID ON PRINCIPAL		17,028	17,028	15,923	16,243	0	784	0	784	0	17,028	0	0	0	156	09/15/2033	1.A
36290R-4Y-6	GNMA PASS TH #615639 4.500		03/15/2024	PAID ON PRINCIPAL		3,098	3,098	2,929	2,982	0	116	0	116	0	3,098	0	0	0	24	09/15/2033	1.A
36290R-5E-9	GNMA PASS TH #615645 4.500		03/15/2024	PAID ON PRINCIPAL		1,709	1,709	1,581	1,620	0	89	0	89	0	1,709	0	0	0	13	09/15/2033	1.A
36290X-JW-1	GNMA PASS TH #620477 4.500		03/15/2024	PAID ON PRINCIPAL		1,705	1,705	1,619	1,649	0	57	0	57	0	1,705	0	0	0	13	08/15/2033	1.A
36290X-PJ-3	GNMA PASS TH #620625 4.500		03/15/2024	PAID ON PRINCIPAL		7,505	7,505	7,125	7,363	0	143	0	143	0	7,505	0	0	0	59	09/15/2033	1.A
36290X-QX-1	GNMA PASS TH #620670 4.500		03/15/2024	PAID ON PRINCIPAL		2,841	2,841	2,690	2,738	0	103	0	103	0	2,841	0	0	0	22	09/15/2033	1.A
36291Q-BW-3	GNMA PASS TH #634653 5.000		03/15/2024	PAID ON PRINCIPAL		6,280	6,280	6,383	6,353	0	(72)	0	(72)	0	6,280	0	0	0	48	12/15/2034	1.A
36291R-RF-1	GNMA PASS TH #635986 5.000		03/15/2024	PAID ON PRINCIPAL		2,312	2,312	2,350	2,338	0	(25)	0	(25)	0	2,312	0	0	0	19	12/15/2034	1.A
36291R-2G-6	GNMA PASS TH #636275 5.000		03/15/2024	PAID ON PRINCIPAL		2,864	2,864	2,829	2,840	0	24	0	24	0	2,864	0	0	0	25	03/15/2035	1.A
36291S-VW-7	GNMA PASS TH #637029 5.000		03/15/2024	PAID ON PRINCIPAL		4,190	4,190	4,258	4,239	0	(49)	0	(49)	0	4,190	0	0	0	35	12/15/2034	1.A
36292F-S2-4	GNMA PASS TH #647737 5.000		03/15/2024	PAID ON PRINCIPAL		1,383	1,383	1,367	1,371	0	12	0	12	0	1,383	0	0	0	12	08/15/2035	1.A
36292H-S6-1	GNMA PASS TH #649541 5.000		03/15/2024	PAID ON PRINCIPAL		1,255	1,255	1,241	1,243	0	12	0	12	0	1,255	0	0	0	10	11/15/2035	1.A
36176E-5W-7	GNMA PASS TH #764361 3.500		03/15/2024	PAID ON PRINCIPAL		2,619	2,619	2,734	2,848	0	(229)	0	(229)	0	2,619	0	0	0	15	01/15/2042	1.A
36176E-6E-6	GNMA PASS TH #764369 3.500		03/15/2024	PAID ON PRINCIPAL		739	739	771	809	0	(71)	0	(71)	0	739	0	0	0	4	01/15/2042	1.A
36176Q-NH-3	GNMA PASS TH #772892 3.500		03/15/2024	PAID ON PRINCIPAL		1,012	1,012	1,057	1,112	0	(100)	0	(100)	0	1,012	0	0	0	6	01/15/2042	1.A
36176Q-NT-7	GNMA PASS TH #772902 3.500		03/15/2024	PAID ON PRINCIPAL		1,182	1,182	1,234	1,305	0	(122)	0	(122)	0	1,182	0	0	0	7	01/15/2042	1.A
36176Q-NX-8	GNMA PASS TH #772906 3.500		03/15/2024	PAID ON PRINCIPAL		1,719	1,719	1,795	1,841	0	(121)	0	(121)	0	1,719	0	0	0	10	01/15/2042	1.A
36225A-TG-5	GNMA PASS TH #780551 7.500		03/15/2024	PAID ON PRINCIPAL		388	388	398	395	0	(6)	0	(6)	0	388	0	0	0	5	04/15/2027	1.A
36225A-YM-6	GNMA PASS TH #780716 7.500		03/15/2024	PAID ON PRINCIPAL		1,030	1,030	1,055	1,042	0	(13)	0	(13)	0	1,030	0	0	0	13	02/15/2028	1.A
36241K-BF-4	GNMA PASS TH #781838 8.000		03/15/2024	PAID ON PRINCIPAL		14,916	14,916	16,275	15,500	0	(584)	0	(584)	0	14,916	0	0	0	192	12/15/2029	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36241K-BG-2	GNMA PASS TH #781839 8.000		03/15/2024	PAID ON PRINCIPAL		2,620	2,620	2,836	2,632	0	(12)	0	(12)	0	2,620	0	0	0	36	06/15/2025	1.A
..36241K-BL-1	GNMA PASS TH #781843 6.500		03/15/2024	PAID ON PRINCIPAL		8,352	8,352	8,809	8,560	0	(208)	0	(208)	0	8,352	0	0	0	83	11/15/2028	1.A
..36241K-BM-9	GNMA PASS TH #781844 6.500		03/15/2024	PAID ON PRINCIPAL		98,869	98,869	104,098	102,363	0	(3,494)	0	(3,494)	0	98,869	0	0	0	1,005	03/15/2032	1.A
..36241K-CT-3	GNMA PASS TH #781882 7.500		03/15/2024	PAID ON PRINCIPAL		12,162	12,162	13,029	12,524	0	(361)	0	(361)	0	12,162	0	0	0	152	03/15/2030	1.A
..36241K-CU-0	GNMA PASS TH #781883 7.500		03/15/2024	PAID ON PRINCIPAL		12,099	12,099	12,958	12,481	0	(383)	0	(383)	0	12,099	0	0	0	143	03/15/2030	1.A
..36241K-CV-8	GNMA PASS TH #781884 7.500		03/15/2024	PAID ON PRINCIPAL		15,958	15,958	17,096	16,494	0	(536)	0	(536)	0	15,958	0	0	0	201	04/15/2030	1.A
..36241K-DH-8	GNMA PASS TH #781904 5.000		03/15/2024	PAID ON PRINCIPAL		20,353	20,353	20,031	20,091	0	262	0	262	0	20,353	0	0	0	169	04/15/2035	1.A
..38375B-G2-2	GNR 2013-H03 HA CMO 1.750		03/20/2024	PAID ON PRINCIPAL		73	73	72	72	0	0	0	0	0	73	0	0	0	0	12/20/2062	1.A
..38376R-GY-6	GNR 2015-H22 GA CMO 2.000		03/20/2024	PAID ON PRINCIPAL		283,663	283,663	273,536	280,443	0	3,220	0	3,220	0	283,663	0	0	0	777	09/20/2065	1.A
..38376R-ML-7	GNR 2015-H32 KA CMO 2.700		03/20/2024	PAID ON PRINCIPAL		1,068,566	1,068,566	1,061,679	1,067,555	0	1,012	0	1,012	0	1,068,566	0	0	0	4,777	12/20/2065	1.A
..38384A-RB-1	GNR 2023-66 BC CMO 5.000		03/20/2024	PAID ON PRINCIPAL		250,922	250,922	247,012	247,338	0	3,584	0	3,584	0	250,922	0	0	0	2,146	09/20/2048	1.A
..36225C-PC-4	G2 (ARM) #80418 4.000		03/20/2024	PAID ON PRINCIPAL		1,419	1,419	1,423	1,408	0	12	0	12	0	1,419	0	0	0	13	06/20/2030	1.A
..36202K-6Z-3	G2 (ARM) #8988 3.750		03/20/2024	PAID ON PRINCIPAL		1,914	1,914	1,918	1,907	0	6	0	6	0	1,914	0	0	0	10	10/20/2026	1.A
..38378N-EW-9	GNR 2013-162 A (PROJEC 2.750		03/16/2024	PAID ON PRINCIPAL		4,658	4,658	4,601	4,622	0	36	0	36	0	4,658	0	0	0	21	09/16/2046	1.A
..38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		03/16/2024	PAID ON PRINCIPAL		16,992	16,992	16,997	16,999	0	(7)	0	(7)	0	16,992	0	0	0	71	05/16/2055	1.A
..38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471		03/16/2024	PAID ON PRINCIPAL		249,819	249,819	250,824	250,584	0	(765)	0	(765)	0	249,819	0	0	0	1,497	09/16/2053	1.A
..38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750		03/16/2024	PAID ON PRINCIPAL		25,576	25,576	25,783	25,826	0	(250)	0	(250)	0	25,576	0	0	0	117	12/16/2047	1.A
..38379K-H5-0	GNR 2015-130 AH (PROJE 2.900		03/16/2024	PAID ON PRINCIPAL		82,102	82,102	84,052	82,784	0	(682)	0	(682)	0	82,102	0	0	0	397	08/16/2047	1.A
..38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300		03/16/2024	PAID ON PRINCIPAL		28,028	28,028	27,765	27,821	0	206	0	206	0	28,028	0	0	0	108	11/16/2048	1.A
..38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650		03/16/2024	PAID ON PRINCIPAL		182,794	182,794	183,922	183,244	0	(450)	0	(450)	0	182,794	0	0	0	521	03/16/2050	1.A
..38379R-5R-0	GNR 2017-145A (PROJECT 2.700		03/16/2024	PAID ON PRINCIPAL		28,032	28,032	28,023	28,024	0	8	0	8	0	28,032	0	0	0	126	10/16/2051	1.A
..38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600		03/16/2024	PAID ON PRINCIPAL		30,937	30,937	30,715	30,720	0	217	0	217	0	30,937	0	0	0	134	07/16/2057	1.A
..38380M-BX-8	GNR 2018-98 A (PROJECT 3.000		03/16/2024	PAID ON PRINCIPAL		7,172	7,172	7,172	7,170	0	2	0	2	0	7,172	0	0	0	36	10/16/2050	1.A
..38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250		03/16/2024	PAID ON PRINCIPAL		126,822	126,822	124,731	123,927	0	2,895	0	2,895	0	126,822	0	0	0	687	03/16/2059	1.A
..83162C-TV-5	SBAP 2011-20B 1 4.220		02/01/2024	PAID ON PRINCIPAL		73,984	73,984	73,984	73,801	0	184	0	184	0	73,984	0	0	0	1,561	02/01/2031	1.A
..83162C-UR-2	SBAP 2012-20C 1 2.510		03/01/2024	PAID ON PRINCIPAL		371,163	371,163	371,288	370,360	0	803	0	803	0	371,163	0	0	0	4,658	03/01/2032	1.A
..83162C-WK-5	SBAP 2014-20G 1 2.870		01/01/2024	PAID ON PRINCIPAL		139,622	139,622	140,992	139,986	0	(364)	0	(364)	0	139,622	0	0	0	2,024	07/01/2034	1.A
..83162C-XE-8	SBAP 2015-20H 1 2.820		02/01/2024	PAID ON PRINCIPAL		402,518	402,518	402,784	400,944	0	1,573	0	1,573	0	402,518	0	0	0	5,823	08/01/2035	1.A
..83162C-XG-3	SBAP 2015-20I 1 2.820		03/01/2024	PAID ON PRINCIPAL		457,749	457,749	457,749	455,651	0	2,098	0	2,098	0	457,749	0	0	0	6,540	09/01/2035	1.A
..83162C-XN-8	SBAP 2016-20A 1 2.780		01/01/2024	PAID ON PRINCIPAL		142,876	142,876	142,876	142,180	0	696	0	696	0	142,876	0	0	0	2,001	01/01/2036	1.A
..83162C-YH-0	SBAP 2017-20B 1 2.820		02/01/2024	PAID ON PRINCIPAL		378,168	378,168	379,843	377,884	0	285	0	285	0	378,168	0	0	0	5,387	02/01/2037	1.A
..83162C-YU-1	SBAP 2017-20H 1 2.750		02/01/2024	PAID ON PRINCIPAL		355,568	355,568	355,568	354,409	0	1,159	0	1,159	0	355,568	0	0	0	4,971	08/01/2037	1.A
..83162C-ZT-3	SBAP 2018-10E 1 3.140		03/01/2024	PAID ON PRINCIPAL		266,120	266,120	266,120	265,782	0	338	0	338	0	266,120	0	0	0	4,178	09/01/2028	1.A
..83162C-ZP-1	SBAP 2018-20G 1 3.540		01/01/2024	PAID ON PRINCIPAL		152,670	152,670	152,456	151,627	0	1,044	0	1,044	0	152,670	0	0	0	2,788	07/01/2038	1.A
..83162C-ZR-7	SBAP 2018-20H 1 3.580		02/01/2024	PAID ON PRINCIPAL		515,291	515,291	513,188	510,158	0	5,133	0	5,133	0	515,291	0	0	0	9,520	08/01/2038	1.A
..83162C-ZU-0	SBAP 2018-20I 1 3.530		03/01/2024	PAID ON PRINCIPAL		531,629	531,629	530,554	528,152	0	3,477	0	3,477	0	531,629	0	0	0	9,623	09/01/2038	1.A
..831641-FE-0	SBIC 2015-10B 1 2.829		03/11/2024	PAID ON PRINCIPAL		178,237	178,237	178,237	178,162	0	74	0	74	0	178,237	0	0	0	2,514	09/10/2025	1.A
0109999999. Subtotal - Bonds - U.S. Governments						127,752,726	134,217,966	133,450,466	138,086,276	(3,866,720)	235,303	0	(3,631,417)	0	134,454,859	0	(6,702,133)	(6,702,133)	635,224	XXX	XXX
Bonds - All Other Governments																					
..G4527H-TF-8	UK GILT TREASURY .125	B....	01/31/2024	MATURED		8,328,325	8,328,325	8,780,010	8,345,771	0	2,848	0	2,848	499,687	8,848,306	(519,981)	0	(519,981)	5,205	01/31/2024	1.D FE
..62959Z-RN-5	CANADA NHA PASS THRU P 1.740		03/15/2024	PAID ON PRINCIPAL		66,077	66,077	65,415	65,886	0	191	0	191	0	66,077	0	0	0	196	01/01/2025	1.A FE
..62959Z-X6-5	CANADA NHA PASS THRU P 1.920		03/15/2024	PAID ON PRINCIPAL		6,349	6,349	6,305	6,318	0	31	0	31	0	6,349	0	0	0	20	01/01/2030	1.A FE
..62976Z-V5-8	CANADA NHA PASS THRU P 3.120		03/15/2024	PAID ON PRINCIPAL		12,829	12,829	11,979	12,017	0	812	0	812	0	12,829	0	0	0	66	08/01/2028	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						8,413,580	8,413,580	8,863,710	8,429,992	0	3,882	0	3,882	499,687	8,933,561	(519,981)	0	(519,981)	5,488	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					

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
..041826-3C-0	ARLINGTON ISD GENERAL 5.000		02/21/2024	MIDDLEGATE SECURITIES .. STIFEL NICOLAUS & CO INC		1,762,292	1,710,000	2,014,551	1,791,624	0	(5,268)	0	(5,268)	0	1,786,355	0	(24,063)	(24,063)	44,413	02/15/2037	1.A FE
..05914F-YT-1	BALTIMORE CO GENERAL O 5.000		02/15/2024			2,872,874	2,775,000	3,350,119	2,908,573	0	(7,788)	0	(7,788)	0	2,900,785	0	(27,911)	(27,911)	75,156	02/01/2036	1.A FE
..073900-B8-4	BEAUFORT CO SCHOOL DIS 4.000		03/01/2024	REDEEMED		1,520,000	1,520,000	1,618,070	1,521,832	0	(1,832)	0	(1,832)	0	1,520,000	0	0	0	30,400	03/01/2029	1.C FE
..181216-ED-0	CLARK CO SD #112-6 WAS 5.000		03/13/2024	J P MORGAN CHASE SECURITIES INC		1,452,047	1,425,000	1,608,155	1,455,044	0	(4,250)	0	(4,250)	0	1,450,794	0	1,253	1,253	20,385	12/01/2034	1.A FE
..18347A-JM-4	CLAY CO PUB SCH DIST # 4.000		02/29/2024	RAYMOND JAMES & ASSOC ..		1,621,232	1,600,000	1,805,488	1,650,267	0	(3,730)	0	(3,730)	0	1,646,537	0	(25,305)	(25,305)	32,000	03/01/2033	1.C FE
..199820-3M-1	COMAL ISD GO REF S2017 5.000		03/12/2024	DA DAVIDSON		1,545,465	1,500,000	1,747,680	1,565,987	0	(6,183)	0	(6,183)	0	1,559,804	0	(14,339)	(14,339)	46,250	02/01/2037	1.A FE
..199820-3M-1	COMAL ISD GO REF S2017 5.000		02/26/2024	WELLS FARGO SECURITIES		2,063,760	2,000,000	2,330,240	2,087,983	0	(6,392)	0	(6,392)	0	2,081,591	0	(17,831)	(17,831)	57,222	02/01/2037	1.A FE
..258165-UB-3	DORCHESTER CO SCH DIST 4.000		03/01/2024	REDEEMED		15,000,000	15,000,000	15,323,100	15,005,221	0	(5,221)	0	(5,221)	0	15,000,000	0	0	0	300,000	03/01/2033	1.C FE
..283461-G5-4	EL PASO CO SD #020 GO 5.000		02/16/2024	STIFEL NICOLAUS & CO INC		1,888,463	1,805,000	2,118,691	1,908,447	0	(4,620)	0	(4,620)	0	1,903,827	0	(15,364)	(15,364)	16,295	12/15/2035	1.B FE
..346766-VJ-4	FORT BEND CO GENERAL O 4.000		02/02/2024	J P MORGAN CHASE SECURITIES INC		1,028,670	1,000,000	1,076,920	1,029,351	0	(822)	0	(822)	0	1,028,530	0	140	140	17,111	03/01/2034	1.B FE
..357172-YE-9	FREMONT UHSD GENERAL O 4.000		02/02/2024	J P MORGAN CHASE SECURITIES INC		1,364,957	1,315,000	1,427,209	1,358,882	0	(1,075)	0	(1,075)	0	1,357,807	0	7,149	7,149	26,884	08/01/2036	1.A FE
..362668-KJ-3	GAHANNA-JEFFERSON SCH 5.000		03/18/2024	STEPHENS INC		537,545	500,000	578,800	538,490	0	(1,778)	0	(1,778)	0	536,712	0	833	833	7,500	12/01/2037	1.D FE
..363700-KL-8	GALLATIN CO SD #7 BOZE 4.000		02/27/2024	HEADLANDS (TD SEC AUTOMATED)		381,188	375,000	415,215	385,434	0	(669)	0	(669)	0	384,766	0	(3,578)	(3,578)	3,625	12/01/2035	1.C FE
..391554-BX-9	GREATER ALBANY SCH DIS 5.000		03/05/2024	FIFTH THIRD SECURITIES		2,516,850	2,380,000	2,813,684	2,545,608	0	(8,328)	0	(8,328)	0	2,537,280	0	(20,430)	(20,430)	26,775	06/15/2037	1.B FE
..412487-CF-5	HARFORD CO GENERAL OBL 4.000		03/15/2024	REDEEMED		2,125,000	2,125,000	2,172,366	2,125,980	0	(980)	0	(980)	0	2,125,000	0	0	0	42,500	03/15/2033	1.A FE
..467520-WR-9	JACKSON CO SD#7 LEES S 5.000		03/01/2024	REDEEMED		3,000,000	3,000,000	3,470,250	3,010,818	0	(10,818)	0	(10,818)	0	3,000,000	0	0	0	75,000	03/01/2036	1.B FE
..494152-UY-5	KILLEEN ISD GENERAL OB 5.000		03/18/2024	MIDDLEGATE SECURITIES ..		2,133,380	2,000,000	2,299,500	2,141,119	0	(6,963)	0	(6,963)	0	2,134,156	0	(776)	(776)	59,444	02/15/2037	1.A FE
..494656-T9-2	KING & SNOHOMISH CO SD 5.000		02/02/2024	WELLS FARGO SECURITIES		6,525,960	6,000,000	7,001,820	6,485,043	0	(9,817)	0	(9,817)	0	6,475,226	0	50,734	50,734	53,333	12/01/2036	1.B FE
..498531-HL-9	KLEIN ISD GENERAL OBLI 4.000		02/23/2024	ROBERT W BAIRD & CO		2,150,116	2,135,000	2,372,305	2,180,032	0	(4,263)	0	(4,263)	0	2,175,770	0	(25,654)	(25,654)	48,631	08/01/2033	1.A FE
..517624-NW-8	LAS LOMITAS ELEM SCH D 4.000		03/19/2024	CABRERA CAPITAL MARKETS INC		687,285	655,000	699,095	677,077	0	(1,031)	0	(1,031)	0	676,046	0	11,239	11,239	18,849	07/01/2035	1.A FE
..563690-PE-0	MANKATO ISD #77 GO S20 4.000		02/01/2024	REDEEMED		5,000,000	5,000,000	5,102,900	5,000,779	0	(779)	0	(779)	0	5,000,000	0	0	0	100,000	02/01/2031	1.B FE
..563690-PF-7	MANKATO ISD #77 GO S20 4.000		02/01/2024	REDEEMED		5,000,000	5,000,000	5,065,550	5,000,399	0	(399)	0	(399)	0	5,000,000	0	0	0	100,000	02/01/2032	1.B FE
..56516P-WK-5	MAPLE GROVE GO TAXABLE .520		02/01/2024	MATURED		3,085,000	3,085,000	3,085,000	3,085,000	0	0	0	0	0	3,085,000	0	0	0	8,021	02/01/2024	1.A FE
..605792-RA-0	MISSOULA CO GENERAL OB 4.000		02/27/2024	HEADLANDS (TD SEC AUTOMATED)		663,130	650,000	730,360	671,889	0	(1,363)	0	(1,363)	0	670,526	0	(7,396)	(7,396)	17,117	07/01/2035	1.C FE
..613681-2Z-7	MONTGOMERY CO GEN OBLI 5.000		03/04/2024	MORGAN STANLEY		3,237,766	3,130,000	3,777,816	3,283,777	0	(12,196)	0	(12,196)	0	3,271,582	0	(33,816)	(33,816)	79,989	03/01/2034	1.B FE
..630412-XC-3	NAPERVILLE GENERAL OBL 3.500		03/13/2024	J P MORGAN CHASE SECURITIES INC		996,801	995,000	1,057,516	1,009,010	0	(1,462)	0	(1,462)	0	1,007,548	0	(10,747)	(10,747)	9,964	12/01/2033	1.A FE
..677765-EJ-4	OHLONE CCD GO S2016C 4.000		03/21/2024	DA DAVIDSON		818,846	805,000	822,460	810,285	0	(452)	0	(452)	0	809,833	0	9,013	9,013	20,662	08/01/2034	1.B FE
..677765-EK-1	OHLONE CCD GO S2016C 4.000		02/21/2024	DA DAVIDSON		1,527,195	1,500,000	1,664,355	1,546,042	0	(2,435)	0	(2,435)	0	1,543,607	0	(16,412)	(16,412)	33,500	08/01/2035	1.B FE
..680616-B5-7	OLENTANGY LOCAL SCHOOL 4.000		03/19/2024	KEYBANC CAPITAL MARK ...		2,456,348	2,440,000	2,574,078	2,461,373	0	(3,294)	0	(3,294)	0	2,458,078	0	(1,730)	(1,730)	29,551	12/01/2034	1.B FE
..727730-JU-8	PLATTE CO SCH DIST PAR 5.000		03/19/2024	BOK FINANCIAL SECURITIES INC		870,322	815,000	927,315	869,143	0	(2,653)	0	(2,653)	0	866,490	0	3,832	3,832	22,526	03/01/2037	1.B FE
..742633-VF-4	PRIOR LAKE SAVAGE ISD 3.000		02/28/2024	J P MORGAN CHASE SECURITIES INC		1,221,680	1,225,000	1,313,984	1,246,090	0	(1,598)	0	(1,598)	0	1,244,492	0	(22,812)	(22,812)	21,233	02/01/2030	1.B FE
..752142-FN-4	RANCHO SANTA FE SCH DI 3.500		02/26/2024	MORGAN STANLEY		3,827,869	3,820,000	3,864,770	3,828,102	0	(784)	0	(784)	0	3,827,319	0	551	551	76,683	08/01/2032	1.A FE
..797661-VS-1	SAN FRANCISCO BAY AREA 4.000		03/05/2024	WELLS FARGO SECURITIES		4,279,288	4,265,000	4,509,683	4,309,936	0	(5,030)	0	(5,030)	0	4,304,906	0	(25,618)	(25,618)	101,886	08/01/2035	1.E FE
..801889-QS-8	SANTA FE CO GENERAL OB 3.375		03/13/2024	J P MORGAN CHASE SECURITIES INC		1,024,131	1,020,000	1,017,542	1,018,524	0	6	0	6	0	1,018,530	0	5,601	5,601	24,193	07/01/2030	1.A FE
..812626-5C-9	SEATTLE GENERAL OBLIGA 4.000		03/04/2024	J P MORGAN CHASE SECURITIES INC		2,196,449	2,185,000	2,274,825	2,199,619	0	(1,844)	0	(1,844)	0	2,197,775	0	(1,325)	(1,325)	22,821	12/01/2034	1.A FE
..833119-ZD-5	SNOHOMISH CO SD#2 EVER 5.000		03/21/2024	J P MORGAN CHASE SECURITIES INC		1,171,434	1,100,000	1,270,577	1,178,597	0	(4,289)	0	(4,289)	0	1,174,307	0	(2,873)	(2,873)	16,958	12/01/2035	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
..791400-XQ-2	ST LOUIS CO SD#R-3 PAT 5.000		02/26/2024	KEYBANC CAPITAL MARK ...		2,067,580	2,000,000	2,273,780	2,083,652	0	(5,760)	0	(5,760)	0	2,077,892	0	(10,312)	(10,312)	48,889	03/01/2036	1.C FE
..860758-RQ-6	STILLWATER ISD#834 GO 3.500		03/05/2024	REDEEMED		2,310,000	2,310,000	2,311,640	2,310,000	0	0	0	0	0	2,310,000	0	0	0	48,061	02/01/2031	1.B FE
..866045-NF-0	SUMMIT CO SD #RE001 GO 5.000		02/27/2024	J P MORGAN CHASE SECURITIES INC		2,516,784	2,400,000	2,781,096	2,525,483	0	(6,581)	0	(6,581)	0	2,518,902	0	(2,118)	(2,118)	29,000	12/01/2035	1.A FE
..939307-JG-0	WASHINGTON CO SD#1J HI 5.000		03/20/2024	JEFFERIES & CO INC		2,531,712	2,400,000	2,696,976	2,528,968	0	(7,943)	0	(7,943)	0	2,521,025	0	10,687	10,687	32,000	06/15/2035	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						98,979,419	96,965,000	105,365,482	99,339,479	0	(150,682)	0	(150,682)	0	99,188,798	0	(209,379)	(209,379)	1,844,828	XXX	XXX
Bonds - U.S. Special Revenues																					
..161045-MW-6	CHARLOTTE WATER & SEWE 4.000		03/25/2024	CREWS & ASSOCIATES		201,548	200,000	211,850	202,062	0	(326)	0	(326)	0	201,736	0	(188)	(188)	5,889	07/01/2035	1.A FE
..254845-NJ-0	DIST COLUMBIA WTR & SW 5.000		03/12/2024	STONEX FINANCIAL		4,220,680	4,000,000	4,609,880	4,217,843	0	(12,647)	0	(12,647)	0	4,205,197	0	15,483	15,483	90,000	10/01/2037	1.B FE
..312805-HW-7	FAYETTEVILLE PUBLIC WO 3.500		03/01/2024	REDEEMED		5,135,000	5,135,000	5,281,142	5,137,667	0	(2,667)	0	(2,667)	0	5,135,000	0	0	0	89,863	03/01/2029	1.C FE
..414005-VQ-8	HARRIS CO SR LIEN TOLL 5.000		02/16/2024	MIDDLEGATE SECURITIES		1,312,846	1,285,000	1,484,625	1,322,675	0	(3,053)	0	(3,053)	0	1,319,622	0	(6,776)	(6,776)	33,017	08/15/2035	1.C FE
..414005-VR-6	HARRIS CO SR LIEN TOLL 5.000		03/06/2024	WELLS FARGO SECURITIES		1,901,125	1,860,000	2,140,544	1,913,045	0	(5,839)	0	(5,839)	0	1,907,206	0	(6,082)	(6,082)	52,183	08/15/2036	1.C FE
..47875P-EK-9	JOHNSON CO WATER DISTR .550		01/01/2024	MATURED		5,185,000	5,185,000	5,191,378	5,185,000	0	0	0	0	0	5,185,000	0	0	0	14,259	01/01/2024	1.A FE
..478754-7A-6	JOHNSON CO WATER DISTR 4.000		01/01/2024	REDEEMED		7,765,000	7,765,000	8,014,722	7,765,000	0	0	0	0	0	7,765,000	0	0	0	155,300	01/01/2030	1.A FE
..478754-7C-2	JOHNSON CO WATER DISTR 4.000		01/01/2024	REDEEMED		4,315,000	4,315,000	4,421,235	4,315,000	0	0	0	0	0	4,315,000	0	0	0	86,300	01/01/2031	1.A FE
..478754-7E-8	JOHNSON CO WATER DISTR 4.000		01/01/2024	REDEEMED		3,450,000	3,450,000	3,509,168	3,450,000	0	0	0	0	0	3,450,000	0	0	0	69,000	01/01/2032	1.A FE
..495289-8N-3	KING CO SEWER REV REF 5.000		02/22/2024	RAMIREZ & CO INC		2,232,331	2,105,000	2,501,729	2,262,744	0	(6,291)	0	(6,291)	0	2,256,453	0	(24,121)	(24,121)	67,828	07/01/2036	1.B FE
..534272-G2-9	LINCOLN ELECTRIC SYSTE 3.000		03/05/2024	FHN FINANCIAL		994,900	1,000,000	1,078,530	1,025,560	0	(1,396)	0	(1,396)	0	1,024,163	0	(29,263)	(29,263)	15,417	09/01/2029	1.C FE
..534272-G3-7	LINCOLN ELECTRIC SYSTE 3.000		02/23/2024	ROBERT W BAIRD & CO		248,400	250,000	266,000	255,234	0	(240)	0	(240)	0	254,994	0	(6,594)	(6,594)	3,646	09/01/2031	1.C FE
..575829-AU-0	MASSACHUSETTS CLEAN WA 5.000		02/16/2024	REDEEMED		7,860,000	7,860,000	9,263,560	7,878,286	0	(18,286)	0	(18,286)	0	7,860,000	0	0	0	212,875	02/01/2034	1.A FE
..58616P-BN-7	MEMPHIS GAS SYS REV S2 4.000		02/22/2024	WELLS FARGO SECURITIES		1,334,294	1,300,000	1,429,987	1,354,519	0	(1,926)	0	(1,926)	0	1,352,593	0	(18,299)	(18,299)	11,844	12/01/2034	1.D FE
..592030-J2-7	MET GOVT NASHVILLE DAV 5.000		02/20/2024	RAYMOND JAMES & ASSOC		1,519,848	1,440,000	1,712,693	1,541,221	0	(4,001)	0	(4,001)	0	1,537,221	0	(17,373)	(17,373)	19,200	05/15/2037	1.C FE
..604115-CT-0	MINNESOTA PUB FAC AUTH 5.000		03/05/2024	BAS-MERRILL LYNCH		2,073,800	2,000,000	2,439,760	2,104,746	0	(8,460)	0	(8,460)	0	2,096,286	0	(22,486)	(22,486)	51,389	03/01/2036	1.A FE
..604115-CT-0	MINNESOTA PUB FAC AUTH 5.000		03/13/2024	MORGAN STANLEY		2,071,060	2,000,000	2,439,760	2,104,746	0	(9,524)	0	(9,524)	0	2,095,223	0	(24,163)	(24,163)	53,611	03/01/2036	1.A FE
..604115-CT-0	MINNESOTA PUB FAC AUTH 5.000		02/26/2024	WELLS FARGO SECURITIES		7,257,320	7,000,000	8,539,160	7,366,612	0	(25,467)	0	(25,467)	0	7,341,145	0	(83,825)	(83,825)	171,111	03/01/2036	1.A FE
..622634-FS-7	MOUNT PLEASANT WATER & 5.000		02/22/2024	HEADLANDS (TD SEC AUTOMATED)		529,900	500,000	584,705	531,730	0	(1,287)	0	(1,287)	0	530,443	0	(543)	(543)	5,694	06/01/2037	1.B FE
..631663-RJ-2	NASSAU CO SALES TAX FI 1.278		02/15/2024	TENDERED 88.06		7,265,033	8,250,000	7,018,605	7,302,170	0	21,634	0	21,634	0	7,323,804	0	(58,772)	(58,772)	26,359	11/15/2028	1.A FE
..646066-JP-6	NEW JERSEY EDL FACS (P 4.000		02/20/2024	WELLS FARGO SECURITIES		869,632	860,000	909,923	868,489	0	(797)	0	(797)	0	867,692	0	1,940	1,940	21,978	07/01/2035	1.A FE
..64711N-P4-1	NEW MEXICO FIN AUTH SR 5.000		03/18/2024	MIDDLEGATE SECURITIES STIFEL NICOLAUS & CO INC		771,306	745,000	842,692	772,937	0	(2,431)	0	(2,431)	0	770,505	0	801	801	11,175	06/01/2036	1.B FE
..65819G-LD-8	NORTH CAROLINA CAP FAC 5.000		03/11/2024			2,087,760	2,000,000	2,388,000	2,118,319	0	(8,146)	0	(8,146)	0	2,110,174	0	(22,414)	(22,414)	44,722	10/01/2040	1.B FE
..68428T-CU-9	ORANGE CO SANTN DIST W 4.000		03/12/2024	MORGAN STANLEY		2,026,400	2,000,000	2,167,420	2,039,653	0	(3,716)	0	(3,716)	0	2,035,937	0	(9,537)	(9,537)	49,333	02/01/2037	1.A FE
..592481-KE-4	ST LOUIS METRO SWR DIS 5.000		02/23/2024	MORGAN STANLEY		195,634	185,000	221,743	199,083	0	(620)	0	(620)	0	198,463	0	(2,829)	(2,829)	2,955	05/01/2037	1.B FE
..924214-YE-3	VERMONT MUNI BOND BANK 5.000		02/27/2024	BAS-MERRILL LYNCH		1,051,501	1,005,000	1,268,732	1,085,242	0	(4,244)	0	(4,244)	0	1,080,997	0	(29,496)	(29,496)	12,144	12/01/2035	1.C FE
..31349G-5Z-8	FH (ARM) #755364 6.238		03/15/2024	PAID ON PRINCIPAL		19,112	19,112	19,268	19,059	0	54	0	54	0	19,112	0	0	0	135	01/15/2029	1.A
..31349S-KR-3	FH (3/1 ARM) #781204 6.401		03/15/2024	PAID ON PRINCIPAL		2,008	2,008	2,005	2,001	0	6	0	6	0	2,008	0	0	0	15	02/15/2034	1.A
..31295N-AQ-1	FH (5/1 ARM) #789015 6.355		03/15/2024	PAID ON PRINCIPAL		323	323	325	322	0	1	0	1	0	323	0	0	0	2	02/15/2032	1.A
..31335G-NC-5	FHLMC GOLD P #C80387 6.500		03/15/2024	PAID ON PRINCIPAL		751	751	702	740	0	12	0	12	0	751	0	0	0	9	04/15/2026	1.A
..31294M-GB-1	FHLMC GOLD P #E02894 3.500		03/15/2024	PAID ON PRINCIPAL		16,833	16,833	16,915	16,846	0	(13)	0	(13)	0	16,833	0	0	0	97	05/15/2026	1.A
..3128MJ-ZA-1	FHLMC GOLD P #G08736 2.500		03/15/2024	PAID ON PRINCIPAL		43,176	43,176	43,095	43,079	0	97	0	97	0	43,176	0	0	0	175	12/15/2046	1.A
..3128MJ-ZQ-6	FHLMC GOLD P #G08750 3.000		03/15/2024	PAID ON PRINCIPAL		31,596	31,596	31,986	32,225	0	(629)	0	(629)	0	31,596	0	0	0	160	03/15/2047	1.A
..3128MM-QB-2	FHLMC GOLD P #G18449 2.500		03/15/2024	PAID ON PRINCIPAL		32,008	32,008	33,378	32,428	0	(420)	0	(420)	0	32,008	0	0	0	133	11/15/2027	1.A
..31335A-YU-6	FHLMC GOLD P #G60723 3.000		03/15/2024	PAID ON PRINCIPAL		40,897	40,897	41,568	41,754	0	(858)	0	(858)	0	40,897	0	0	0	215	10/15/2046	1.A
..31335B-T8-9	FHLMC GOLD P #G61475 3.500		03/15/2024	PAID ON PRINCIPAL		65,173	65,173	64,613	64,432	0	741	0	741	0	65,173	0	0	0	368	12/15/2044	1.A
..31323F-AD-3	FHLMC GOLD P #T69904 3.000		03/15/2024	PAID ON PRINCIPAL		217,401	217,401	197,529	198,177	0	19,224	0	19,224	0	217,401	0	0	0	1,086	05/15/2045	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
3132GR-LV-1	FHLMC GOLD P #00006340 3.500		03/15/2024	PAID ON PRINCIPAL		22,757	22,757	23,330	23,424	0	(667)	0	(667)	0	22,757	0	0	0	93	02/15/2042	1.A
3132GS-LQ-0	FHLMC GOLD P #00007235 3.500		03/15/2024	PAID ON PRINCIPAL		28,960	28,960	29,698	29,632	0	(672)	0	(672)	0	28,960	0	0	0	165	03/15/2042	1.A
3128MJ-TB-6	FHLMC GOLD P #08545 3.500		03/15/2024	PAID ON PRINCIPAL		14,923	14,923	14,725	14,707	0	216	0	216	0	14,923	0	0	0	95	09/15/2043	1.A
3133BN-AX-1	FHLMC PASS T #QF0922 5.000		03/25/2024	PAID ON PRINCIPAL		133,855	133,855	134,399	134,381	0	(526)	0	(526)	0	133,855	0	0	0	1,132	09/25/2052	1.A
3133G6-7K-5	FHLMC PASS T #QN0898 2.500		03/25/2024	PAID ON PRINCIPAL		123,436	123,436	124,343	124,564	0	(1,128)	0	(1,128)	0	123,436	0	0	0	520	11/25/2034	1.A
3133KP-LQ-9	FHLMC PASS T #RA7535 4.500		03/25/2024	PAID ON PRINCIPAL		578,871	578,871	545,378	545,516	0	33,355	0	33,355	0	578,871	0	0	0	3,075	06/25/2052	1.A
3133KP-QV-3	FHLMC PASS T #RA7668 4.000		03/25/2024	PAID ON PRINCIPAL		299,457	299,457	278,682	279,064	0	20,393	0	20,393	0	299,457	0	0	0	2,161	07/25/2052	1.A
3133KP-R4-2	FHLMC PASS T #RA7707 5.000		03/25/2024	PAID ON PRINCIPAL		338,584	338,584	321,549	321,704	0	16,880	0	16,880	0	338,584	0	0	0	3,053	07/25/2052	1.A
3133KP-UU-0	FHLMC PASS T #RA7795 5.000		03/25/2024	PAID ON PRINCIPAL		136,351	136,351	133,113	133,177	0	3,174	0	3,174	0	136,351	0	0	0	1,373	08/25/2052	1.A
3133KQ-FT-8	FHLMC PASS T #RA8278 5.000		03/25/2024	PAID ON PRINCIPAL		15,448	15,448	15,182	15,182	0	266	0	266	0	15,448	0	0	0	64	12/25/2052	1.A
3133KQ-PS-9	FHLMC PASS T #RA8533 4.500		03/25/2024	PAID ON PRINCIPAL		108,866	108,866	104,932	104,932	0	3,934	0	3,934	0	108,866	0	0	0	722	02/25/2053	1.A
3133KQ-XX-9	FHLMC PASS T #RA8794 5.500		03/25/2024	PAID ON PRINCIPAL		426,469	426,469	430,400	430,242	0	(3,774)	0	(3,774)	0	426,469	0	0	0	3,552	04/25/2053	1.A
3132D5-3W-0	FHLMC PASS T #SB8013 2.500		03/25/2024	PAID ON PRINCIPAL		147,588	147,588	149,543	150,553	0	(2,965)	0	(2,965)	0	147,588	0	0	0	603	09/25/2034	1.A
3132D6-ER-7	FHLMC PASS T #SB8244 5.500		03/25/2024	PAID ON PRINCIPAL		1,120,042	1,120,042	1,117,767	1,117,810	0	2,232	0	2,232	0	1,120,042	0	0	0	10,370	07/25/2038	1.A
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		03/25/2024	PAID ON PRINCIPAL		28,390	28,390	28,774	29,024	0	(633)	0	(633)	0	28,390	0	0	0	149	09/25/2047	1.A
3132DM-EV-3	FHLMC PASS T #SD0148 2.500		03/25/2024	PAID ON PRINCIPAL		56,747	56,747	56,658	56,661	0	86	0	86	0	56,747	0	0	0	230	04/25/2048	1.A
3132DN-FD-0	FHLMC PASS T #SD1064 3.000		03/25/2024	PAID ON PRINCIPAL		157,658	157,658	135,826	135,938	0	21,721	0	21,721	0	157,658	0	0	0	1,008	01/25/2052	1.A
3132DN-FZ-1	FHLMC PASS T #SD1084 3.500		03/25/2024	PAID ON PRINCIPAL		256,370	256,370	245,595	245,810	0	10,560	0	10,560	0	256,370	0	0	0	1,619	05/25/2051	1.A
3132DN-QB-2	FHLMC PASS T #SD1350 4.500		03/25/2024	PAID ON PRINCIPAL		114,030	114,030	110,030	110,096	0	3,934	0	3,934	0	114,030	0	0	0	1,038	07/25/2052	1.A
3132DP-CV-8	FHLMC PASS T #SD1884 5.000		03/25/2024	PAID ON PRINCIPAL		140,860	140,860	138,543	138,568	0	2,292	0	2,292	0	140,860	0	0	0	1,621	11/25/2052	1.A
3132DP-M9-6	FHLMC PASS T #SD2184 6.000		03/25/2024	PAID ON PRINCIPAL		344,058	344,058	344,595	344,532	0	(475)	0	(475)	0	344,058	0	0	0	4,133	01/25/2053	1.A
3132DP-PD-4	FHLMC PASS T #SD2220 3.000		03/25/2024	PAID ON PRINCIPAL		483,815	483,815	408,144	408,375	0	75,441	0	75,441	0	483,815	0	0	0	2,608	05/25/2052	1.A
3132DQ-AG-1	FHLMC PASS T #SD2707 5.000		03/25/2024	PAID ON PRINCIPAL		214,419	214,419	213,950	213,947	0	471	0	471	0	214,419	0	0	0	1,650	04/25/2053	1.A
3132DQ-E4-4	FHLMC PASS T #SD2855 3.000		03/25/2024	PAID ON PRINCIPAL		146,836	146,836	126,188	126,289	0	20,548	0	20,548	0	146,836	0	0	0	819	06/25/2052	1.A
3132DQ-QS-8	FHLMC PASS T #SD3165 5.000		03/25/2024	PAID ON PRINCIPAL		64,938	64,938	63,893	63,893	0	1,045	0	1,045	0	64,938	0	0	0	271	08/25/2052	1.A
3132DQ-Y5-9	FHLMC PASS T #SD3432 6.000		03/25/2024	PAID ON PRINCIPAL		265,970	265,970	262,229	262,235	0	3,734	0	3,734	0	265,970	0	0	0	2,568	07/25/2053	1.A
3132E0-K2-7	FHLMC PASS T #SD3913 5.500		03/25/2024	PAID ON PRINCIPAL		15,860	15,860	15,812	15,812	0	48	0	48	0	15,860	0	0	0	73	09/25/2053	1.A
3132E0-L8-3	FHLMC PASS T #SD3951 5.000		03/25/2024	PAID ON PRINCIPAL		609,885	609,885	580,130	580,395	0	29,491	0	29,491	0	609,885	0	0	0	5,121	10/25/2053	1.A
3132E0-NN-8	FHLMC PASS T #SD3997 6.000		03/25/2024	PAID ON PRINCIPAL		281,831	281,831	277,779	277,814	0	4,017	0	4,017	0	281,831	0	0	0	3,119	09/25/2053	1.A
3132E0-TU-6	FHLMC PASS T #SD4163 4.000		03/25/2024	PAID ON PRINCIPAL		34,138	34,138	32,148	32,148	0	1,990	0	1,990	0	34,138	0	0	0	170	04/25/2053	1.A
3132DV-L8-6	FHLMC PASS T #SD7551 3.000		03/25/2024	PAID ON PRINCIPAL		324,291	324,291	305,695	305,942	0	18,349	0	18,349	0	324,291	0	0	0	1,623	01/25/2052	1.A
3132DV-MC-6	FHLMC PASS T #SD7555 3.000		03/25/2024	PAID ON PRINCIPAL		467,807	467,807	397,709	397,976	0	69,831	0	69,831	0	467,807	0	0	0	2,337	08/25/2052	1.A
3132DV-ML-6	FHLMC PASS T #SD7563 4.500		03/25/2024	PAID ON PRINCIPAL		293,692	293,692	283,688	283,770	0	9,923	0	9,923	0	293,692	0	0	0	2,276	05/25/2053	1.A
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		03/25/2024	PAID ON PRINCIPAL		309,597	309,597	301,035	301,279	0	8,318	0	8,318	0	309,597	0	0	0	2,412	08/25/2052	1.A
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		03/25/2024	PAID ON PRINCIPAL		236,255	236,255	236,698	236,663	0	(408)	0	(408)	0	236,255	0	0	0	2,092	08/25/2052	1.A
3132DW-E6-6	FHLMC PASS T #SD8257 4.500		03/25/2024	PAID ON PRINCIPAL		117,703	117,703	111,597	111,820	0	5,882	0	5,882	0	117,703	0	0	0	894	10/25/2052	1.A
3132DW-F5-7	FHLMC PASS T #SD8288 5.000		03/25/2024	PAID ON PRINCIPAL		478,294	478,294	471,157	471,282	0	7,012	0	7,012	0	478,294	0	0	0	4,177	01/25/2053	1.A
3132DW-GZ-0	FHLMC PASS T #SD8316 5.500		03/25/2024	PAID ON PRINCIPAL		442,950	442,950	446,289	446,234	0	(3,284)	0	(3,284)	0	442,950	0	0	0	4,250	04/25/2053	1.A
3132DW-HU-0	FHLMC PASS T #SD8343 6.000		03/25/2024	PAID ON PRINCIPAL		531,934	531,934	517,347	517,454	0	14,480	0	14,480	0	531,934	0	0	0	5,530	07/25/2053	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		03/25/2024	PAID ON PRINCIPAL		24,500	24,500	24,602	24,931	0	(431)	0	(431)	0	24,500	0	0	0	99	12/25/2046	1.A
3133T5-LL-5	FHR 1727 I CMO 6.500		03/15/2024	PAID ON PRINCIPAL		7,421	7,421	7,403	7,402	0	19	0	19	0	7,421	0	0	0	74	05/15/2024	1.A
3133TB-JR-2	FHR 1998 PE CMO 7.500		03/17/2024	PAID ON PRINCIPAL		5,303	5,303	5,502	5,336	0	(33)	0	(33)	0	5,303	0	0	0	72	10/17/2027	1.A
3137BA-HX-3	FHR 4345 AB CMO 3.000		03/15/2024	PAID ON PRINCIPAL		95,683	95,683	97,492	95,676	0	7	0	7	0	95,683	0	0	0	415	02/15/2040	1.A
3137BD-GH-3	FHR 4388 TP CMO 3.000		03/15/2024	PAID ON PRINCIPAL		212,118	212,118	217,586	217,538	0	(5,420)	0	(5,420)	0	212,118	0	0	0	998	09/15/2044	1.A
3137FA-3G-1	FHR 4710 CA CMO 3.000		03/15/2024	PAID ON PRINCIPAL		255,797	255,797	261,992	255,869	0	(72)	0	(72)	0	255,797	0	0	0	1,209	12/15/2043	1.A
3137FC-H9-8	FHR 4736 AB CMO 2.500		03/15/2024	PAID ON PRINCIPAL		192,709	192,709	192,747	192,740	0	(31)	0	(31)	0	192,709	0	0	0	754	12/15/2047	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
3137FC-HH-0	FHR 4736 CT CMO 3.000		03/15/2024	PAID ON PRINCIPAL		183,366	183,366	186,030	186,284	0	(2,918)	0	(2,918)	0	183,366	0	0	0	898	12/15/2047	1.A
3137FP-K2-0	FHR 4929 CP CMO 2.500		03/25/2024	PAID ON PRINCIPAL		137,988	137,988	138,376	138,770	0	(781)	0	(781)	0	137,988	0	0	0	594	10/25/2048	1.A
3137H9-FU-8	FHR 5271 A CMO 5.500		03/25/2024	PAID ON PRINCIPAL		323,074	323,074	319,515	319,763	0	3,311	0	3,311	0	323,074	0	0	0	2,929	10/25/2047	1.A
3137H9-EV-7	FHR 5274 DA CMO 5.500		03/25/2024	PAID ON PRINCIPAL		131,297	131,297	129,677	129,765	0	1,533	0	1,533	0	131,297	0	0	0	1,199	06/25/2045	1.A
31385S-B4-9	FN (ARM) #550959 6.961		03/25/2024	PAID ON PRINCIPAL		3,263	3,263	3,315	3,262	0	1	0	1	0	3,263	0	0	0	31	08/25/2029	1.A
31379X-VF-9	FN (10/1 ARM #432714 4.593		03/25/2024	PAID ON PRINCIPAL		5,093	5,093	5,171	5,060	0	32	0	32	0	5,093	0	0	0	41	12/25/2027	1.A
31402D-GG-9	FN (3/1 ARM) #725699 6.000		03/25/2024	PAID ON PRINCIPAL		592	592	594	590	0	2	0	2	0	592	0	0	0	6	08/25/2034	1.A
31404M-BN-7	FN (3/1 ARM) #772345 6.119		03/25/2024	PAID ON PRINCIPAL		92,676	92,676	92,734	92,498	0	178	0	178	0	92,676	0	0	0	487	03/25/2034	1.A
31405N-4F-9	FN (3/1 ARM) #794722 5.823		03/25/2024	PAID ON PRINCIPAL		2,262	2,262	2,244	2,257	0	6	0	6	0	2,262	0	0	0	22	10/25/2034	1.A
31385H-6B-3	FN (5/1 ARM) #545466 6.280		03/25/2024	PAID ON PRINCIPAL		16	16	16	16	0	0	0	0	0	16	0	0	0	0	01/25/2032	1.A
31389D-W4-5	FN (5/1 ARM) #622667 6.125		03/25/2024	PAID ON PRINCIPAL		1,099	1,099	1,105	1,098	0	1	0	1	0	1,099	0	0	0	11	12/25/2031	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		03/25/2024	PAID ON PRINCIPAL		3,868	3,868	3,994	3,853	0	15	0	15	0	3,868	0	0	0	39	12/25/2041	1.A
31359V-YH-0	FNGT 99-T2 A1 CMO 7.500		03/19/2024	PAID ON PRINCIPAL		1,401	1,401	1,459	1,397	0	4	0	4	0	1,401	0	0	0	14	01/19/2039	1.A
31417G-F2-7	FNMA PASS TH #AB9184 3.000		03/25/2024	PAID ON PRINCIPAL		203,016	203,016	206,109	206,490	0	(3,475)	0	(3,475)	0	203,016	0	0	0	1,143	04/25/2043	1.A
3138EP-KU-7	FNMA PASS TH #AL6606 3.000		03/25/2024	PAID ON PRINCIPAL		42,510	42,510	42,622	42,655	0	(145)	0	(145)	0	42,510	0	0	0	207	08/25/2043	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		03/25/2024	PAID ON PRINCIPAL		34,252	34,252	34,011	33,892	0	359	0	359	0	34,252	0	0	0	165	08/25/2045	1.A
3138WG-X7-4	FNMA PASS TH #AS7001 3.000		03/25/2024	PAID ON PRINCIPAL		12,740	12,740	12,785	12,816	0	(76)	0	(76)	0	12,740	0	0	0	69	04/25/2041	1.A
3138X0-Y3-6	FNMA PASS TH #AU1629 3.000		03/25/2024	PAID ON PRINCIPAL		83,168	83,168	82,447	82,261	0	907	0	907	0	83,168	0	0	0	403	07/25/2043	1.A
3140F0-HX-5	FNMA PASS TH #BC4745 3.000		03/25/2024	PAID ON PRINCIPAL		210,033	210,033	205,077	204,395	0	5,637	0	5,637	0	210,033	0	0	0	1,006	10/25/2046	1.A
3140FQ-T3-1	FNMA PASS TH #BE5069 3.000		03/25/2024	PAID ON PRINCIPAL		13,545	13,545	13,562	13,573	0	(27)	0	(27)	0	13,545	0	0	0	68	11/25/2046	1.A
3140FX-LZ-3	FNMA PASS TH #BF0343 2.500		03/25/2024	PAID ON PRINCIPAL		113,370	113,370	113,813	113,811	0	(441)	0	(441)	0	113,370	0	0	0	422	06/25/2043	1.A
3140J6-DF-1	FNMA PASS TH #BM1901 3.000		03/25/2024	PAID ON PRINCIPAL		130,905	130,905	131,396	131,525	0	(620)	0	(620)	0	130,905	0	0	0	641	06/25/2045	1.A
3140J8-LG-6	FNMA PASS TH #BM3926 3.500		03/25/2024	PAID ON PRINCIPAL		112,394	112,394	111,024	110,709	0	1,685	0	1,685	0	112,394	0	0	0	746	08/25/2037	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		03/25/2024	PAID ON PRINCIPAL		34,610	34,610	34,437	34,411	0	199	0	199	0	34,610	0	0	0	140	10/25/2043	1.A
3140MF-4H-3	FNMA PASS TH #BV2623 4.500		03/25/2024	PAID ON PRINCIPAL		89,298	89,298	84,672	84,723	0	4,574	0	4,574	0	89,298	0	0	0	668	07/25/2052	1.A
3140MM-Y2-8	FNMA PASS TH #BV7928 4.500		03/25/2024	PAID ON PRINCIPAL		231,500	231,500	228,606	228,620	0	2,881	0	2,881	0	231,500	0	0	0	1,428	08/25/2052	1.A
3140MS-KP-9	FNMA PASS TH #BW1201 5.000		03/25/2024	PAID ON PRINCIPAL		195,831	195,831	195,372	195,367	0	463	0	463	0	195,831	0	0	0	1,315	09/25/2052	1.A
3140MS-NG-6	FNMA PASS TH #BW1290 5.000		03/25/2024	PAID ON PRINCIPAL		625,589	625,589	620,809	620,810	0	4,779	0	4,779	0	625,589	0	0	0	4,676	10/25/2052	1.A
3140Q7-WS-2	FNMA PASS TH #CA0656 3.500		03/25/2024	PAID ON PRINCIPAL		95,766	95,766	94,943	94,650	0	1,115	0	1,115	0	95,766	0	0	0	569	11/25/2047	1.A
3140QB-GN-2	FNMA PASS TH #CA3804 2.500		03/25/2024	PAID ON PRINCIPAL		44,614	44,614	44,642	44,672	0	(58)	0	(58)	0	44,614	0	0	0	146	07/25/2049	1.A
3140QP-FM-4	FNMA PASS TH #CB3771 3.500		03/25/2024	PAID ON PRINCIPAL		36,258	36,258	32,825	32,825	0	3,433	0	3,433	0	36,258	0	0	0	106	06/25/2052	1.A
3140QP-3E-5	FNMA PASS TH #CB4396 4.500		03/25/2024	PAID ON PRINCIPAL		267,019	267,019	252,531	252,531	0	14,488	0	14,488	0	267,019	0	0	0	1,001	08/25/2052	1.A
3140QQ-CC-7	FNMA PASS TH #CB4566 5.000		03/25/2024	PAID ON PRINCIPAL		271,922	271,922	250,806	251,059	0	20,863	0	20,863	0	271,922	0	0	0	1,686	09/25/2052	1.A
3140QQ-J6-3	FNMA PASS TH #CB4784 5.000		03/25/2024	PAID ON PRINCIPAL		517,470	517,470	491,112	491,411	0	26,060	0	26,060	0	517,470	0	0	0	4,220	10/25/2052	1.A
3140QQ-SQ-9	FNMA PASS TH #CB5026 5.500		03/25/2024	PAID ON PRINCIPAL		291,115	291,115	292,479	292,445	0	(1,331)	0	(1,331)	0	291,115	0	0	0	3,283	11/25/2052	1.A
3140QQ-U6-0	FNMA PASS TH #CB5104 4.500		03/25/2024	PAID ON PRINCIPAL		51,686	51,686	49,021	49,033	0	2,653	0	2,653	0	51,686	0	0	0	384	11/25/2052	1.A
3140QQ-3Q-6	FNMA PASS TH #CB5306 6.000		03/25/2024	PAID ON PRINCIPAL		114,458	114,458	111,968	111,976	0	2,482	0	2,482	0	114,458	0	0	0	1,239	12/25/2052	1.A
3140QS-T4-3	FNMA PASS TH #CB6870 5.500		03/25/2024	PAID ON PRINCIPAL		74,911	74,911	74,085	74,085	0	825	0	825	0	74,911	0	0	0	343	08/25/2053	1.A
3140QS-UC-3	FNMA PASS TH #CB6878 6.000		03/25/2024	PAID ON PRINCIPAL		432,547	432,547	432,344	432,314	0	233	0	233	0	432,547	0	0	0	2,718	08/25/2053	1.A
3140X4-DE-3	FNMA PASS TH #FM1000 3.000		03/25/2024	PAID ON PRINCIPAL		54,235	54,235	54,956	55,511	0	(1,276)	0	(1,276)	0	54,235	0	0	0	268	04/25/2047	1.A
3140X4-S6-4	FNMA PASS TH #FM1440 2.500		03/25/2024	PAID ON PRINCIPAL		57,218	57,218	56,908	56,817	0	401	0	401	0	57,218	0	0	0	232	04/25/2048	1.A
3140XA-Y5-5	FNMA PASS TH #FM7031 4.000		03/25/2024	PAID ON PRINCIPAL		193,569	193,569	182,590	182,590	0	10,979	0	10,979	0	193,569	0	0	0	967	01/25/2051	1.A
3140XD-UF-1	FNMA PASS TH #FM9581 3.000		03/25/2024	PAID ON PRINCIPAL		139,952	139,952	131,686	131,830	0	8,121	0	8,121	0	139,952	0	0	0	747	11/25/2051	1.A
3140XE-B4-5	FNMA PASS TH #FM9958 3.500		03/25/2024	PAID ON PRINCIPAL		273,308	273,308	244,355	244,499	0	28,810	0	28,810	0	273,308	0	0	0	1,525	11/25/2051	1.A
3140XH-PQ-4	FNMA PASS TH #FS2230 3.500		03/25/2024	PAID ON PRINCIPAL		587,542	587,542	555,411	557,147	0	30,395	0	30,395	0	587,542	0	0	0	2,491	04/25/2049	1.A
3140XH-WX-1	FNMA PASS TH #FS2461 3.000		03/25/2024	PAID ON PRINCIPAL		207,793	207,793	176,137	176,424	0	31,369	0	31,369	0	207,793	0	0	0	990	12/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
3140XJ-AR-4	FNMA PASS TH #FS2715 3.500		03/25/2024	PAID ON PRINCIPAL		227,543	227,543	210,868	210,941	0	16,602	0	16,602	0	227,543	0	0	0	1,250	04/25/2052	1.A
3140XJ-JL-8	FNMA PASS TH #FS2966 5.000		03/25/2024	PAID ON PRINCIPAL		319,549	319,549	313,733	313,785	0	5,764	0	5,764	0	319,549	0	0	0	2,640	10/25/2052	1.A
3140XJ-Q3-0	FNMA PASS TH #FS3173 3.000		03/25/2024	PAID ON PRINCIPAL		231,749	231,749	206,419	206,804	0	24,945	0	24,945	0	231,749	0	0	0	1,160	06/25/2051	1.A
3140XJ-RM-7	FNMA PASS TH #FS3191 5.500		03/25/2024	PAID ON PRINCIPAL		530,717	530,717	531,298	531,232	0	(514)	0	(514)	0	530,717	0	0	0	4,888	10/25/2052	1.A
3140XJ-XY-4	FNMA PASS TH #FS3394 4.000		03/25/2024	PAID ON PRINCIPAL		208,114	208,114	180,035	180,328	0	27,786	0	27,786	0	208,114	0	0	0	1,317	10/25/2052	1.A
3140XK-DN-7	FNMA PASS TH #FS3708 5.000		03/25/2024	PAID ON PRINCIPAL		305,302	305,302	303,775	303,776	0	1,526	0	1,526	0	305,302	0	0	0	2,240	01/25/2053	1.A
3140XK-EU-0	FNMA PASS TH #FS3746 5.500		03/25/2024	PAID ON PRINCIPAL		176,087	176,087	177,545	177,497	0	(1,410)	0	(1,410)	0	176,087	0	0	0	1,348	12/25/2052	1.A
3140XK-P3-8	FNMA PASS TH #FS4041 5.500		03/25/2024	PAID ON PRINCIPAL		306,614	306,614	309,153	308,972	0	(2,358)	0	(2,358)	0	306,614	0	0	0	2,116	03/25/2053	1.A
3140XK-V3-1	FNMA PASS TH #FS4233 4.500		03/25/2024	PAID ON PRINCIPAL		217,345	217,345	213,439	213,468	0	3,877	0	3,877	0	217,345	0	0	0	1,764	12/25/2052	1.A
3140XL-DL-9	FNMA PASS TH #FS4606 3.000		03/25/2024	PAID ON PRINCIPAL		420,871	420,871	353,860	354,129	0	66,742	0	66,742	0	420,871	0	0	0	2,152	04/25/2052	1.A
3140XL-PS-1	FNMA PASS TH #FS4932 6.000		03/25/2024	PAID ON PRINCIPAL		306,715	306,715	307,961	307,904	0	(1,190)	0	(1,190)	0	306,715	0	0	0	2,907	06/25/2053	1.A
3140XL-UG-1	FNMA PASS TH #FS5082 5.000		03/25/2024	PAID ON PRINCIPAL		205,343	205,343	200,370	200,351	0	4,992	0	4,992	0	205,343	0	0	0	1,845	02/25/2053	1.A
3140XL-VF-2	FNMA PASS TH #FS5113 5.500		03/25/2024	PAID ON PRINCIPAL		216,714	216,714	216,816	216,797	0	(82)	0	(82)	0	216,714	0	0	0	1,726	07/25/2053	1.A
3140XM-FP-6	FNMA PASS TH #FS5573 6.000		03/25/2024	PAID ON PRINCIPAL		313,608	313,608	315,127	315,155	0	(1,547)	0	(1,547)	0	313,608	0	0	0	2,348	08/25/2053	1.A
3140XM-JY-3	FNMA PASS TH #FS5678 5.500		03/25/2024	PAID ON PRINCIPAL		257,138	257,138	258,865	258,849	0	(1,711)	0	(1,711)	0	257,138	0	0	0	2,247	12/25/2052	1.A
3140XN-QX-5	FNMA PASS TH #FS6769 5.000		03/25/2024	PAID ON PRINCIPAL		164,023	164,023	159,640	159,640	0	4,382	0	4,382	0	164,023	0	0	0	683	01/25/2053	1.A
31418E-HP-8	FNMA PASS TH #MA 4737 5.000		03/25/2024	PAID ON PRINCIPAL		240,005	240,005	238,880	238,886	0	1,119	0	1,119	0	240,005	0	0	0	2,206	08/25/2052	1.A
31418A-VF-2	FNMA PASS TH #MA1513 2.500		03/25/2024	PAID ON PRINCIPAL		14,338	14,338	14,266	14,295	0	43	0	43	0	14,338	0	0	0	49	07/25/2028	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		03/25/2024	PAID ON PRINCIPAL		10,061	10,061	10,048	10,074	0	(14)	0	(14)	0	10,061	0	0	0	64	10/25/2048	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		03/25/2024	PAID ON PRINCIPAL		43,549	43,549	43,112	42,504	0	1,045	0	1,045	0	43,549	0	0	0	229	06/25/2049	1.A
31418D-GF-3	FNMA PASS TH #MA3797 2.500		03/25/2024	PAID ON PRINCIPAL		113,632	113,632	114,382	114,783	0	(1,151)	0	(1,151)	0	113,632	0	0	0	475	10/25/2034	1.A
31418D-GU-0	FNMA PASS TH #MA3810 2.500		03/25/2024	PAID ON PRINCIPAL		50,032	50,032	50,306	50,616	0	(584)	0	(584)	0	50,032	0	0	0	220	10/25/2039	1.A
31418D-ZX-3	FNMA PASS TH #MA4357 3.000		03/25/2024	PAID ON PRINCIPAL		67,115	67,115	57,150	57,170	0	9,945	0	9,945	0	67,115	0	0	0	334	06/25/2051	1.A
31418D-3Z-3	FNMA PASS TH #MA4415 3.000		03/25/2024	PAID ON PRINCIPAL		352,701	352,701	298,032	297,956	0	54,745	0	54,745	0	352,701	0	0	0	1,504	09/25/2051	1.A
31418E-D8-0	FNMA PASS TH #MA4626 4.000		03/25/2024	PAID ON PRINCIPAL		86,982	86,982	81,545	81,545	0	5,436	0	5,436	0	86,982	0	0	0	290	06/25/2052	1.A
31418E-GK-0	FNMA PASS TH #MA4701 4.500		03/25/2024	PAID ON PRINCIPAL		467,156	467,156	453,018	453,279	0	13,877	0	13,877	0	467,156	0	0	0	3,427	08/25/2052	1.A
31418E-JF-8	FNMA PASS TH #MA4761 5.000		03/25/2024	PAID ON PRINCIPAL		284,395	284,395	279,996	280,045	0	4,350	0	4,350	0	284,395	0	0	0	2,409	09/25/2052	1.A
31418E-J6-8	FNMA PASS TH #MA4784 4.500		03/25/2024	PAID ON PRINCIPAL		125,247	125,247	122,527	122,602	0	2,645	0	2,645	0	125,247	0	0	0	956	10/25/2052	1.A
31418E-KV-1	FNMA PASS TH #MA4807 5.500		03/25/2024	PAID ON PRINCIPAL		325,815	325,815	324,949	324,938	0	877	0	877	0	325,815	0	0	0	2,981	11/25/2052	1.A
31418E-L5-7	FNMA PASS TH #MA4847 6.000		03/25/2024	PAID ON PRINCIPAL		547,722	547,722	549,262	549,220	0	(1,498)	0	(1,498)	0	547,722	0	0	0	6,130	11/25/2052	1.A
31418E-L8-1	FNMA PASS TH #MA4850 5.000		03/25/2024	PAID ON PRINCIPAL		794,374	794,374	793,319	793,286	0	1,088	0	1,088	0	794,374	0	0	0	6,708	11/25/2037	1.A
31418E-MS-6	FNMA PASS TH #MA4868 5.000		03/25/2024	PAID ON PRINCIPAL		313,047	313,047	308,450	308,516	0	4,532	0	4,532	0	313,047	0	0	0	2,768	01/25/2053	1.A
31418E-PD-6	FNMA PASS TH #MA4919 5.500		03/25/2024	PAID ON PRINCIPAL		432,943	432,943	437,983	437,838	0	(4,895)	0	(4,895)	0	432,943	0	0	0	3,975	02/25/2053	1.A
31418E-R8-5	FNMA PASS TH #MA5010 5.500		03/25/2024	PAID ON PRINCIPAL		132,921	132,921	131,436	131,436	0	1,485	0	1,485	0	132,921	0	0	0	609	05/25/2053	1.A
31418E-T6-7	FNMA PASS TH #MA5072 5.500		03/25/2024	PAID ON PRINCIPAL		170,028	170,028	168,168	168,168	0	1,860	0	1,860	0	170,028	0	0	0	779	07/25/2053	1.A
31371F-E9-9	FNMA PASS TH #250460 7.000		03/25/2024	PAID ON PRINCIPAL		481	481	461	475	0	6	0	6	0	481	0	0	0	6	02/25/2026	1.A
31371M-DT-1	FNMA PASS TH #255814 5.500		03/25/2024	PAID ON PRINCIPAL		803	803	803	803	0	1	0	1	0	803	0	0	0	8	08/25/2035	1.A
31373D-EF-8	FNMA PASS TH #290034 7.500		03/25/2024	PAID ON PRINCIPAL		2,630	2,630	2,587	2,615	0	15	0	15	0	2,630	0	0	0	38	08/25/2024	1.A
31382M-ZX-5	FNMA PASS TH #486858 7.000		03/25/2024	PAID ON PRINCIPAL		796	796	805	799	0	(4)	0	(4)	0	796	0	0	0	9	03/25/2029	1.A
31391T-UL-0	FNMA PASS TH #676587 5.500		03/25/2024	PAID ON PRINCIPAL		1,530	1,530	1,536	1,535	0	(4)	0	(4)	0	1,530	0	0	0	14	12/25/2032	1.A
31402R-F9-5	FNMA PASS TH #735592 5.000		03/25/2024	PAID ON PRINCIPAL		27,645	27,645	26,422	26,623	0	1,022	0	1,022	0	27,645	0	0	0	193	05/25/2034	1.A
31403D-SP-5	FNMA PASS TH #745826 6.000		03/25/2024	PAID ON PRINCIPAL		1,047	1,047	1,043	1,043	0	4	0	4	0	1,047	0	0	0	8	07/25/2036	1.A
31405N-TV-7	FNMA PASS TH #794464 6.000		03/25/2024	PAID ON PRINCIPAL		4,553	4,553	4,670	4,724	0	(171)	0	(171)	0	4,553	0	0	0	46	09/25/2034	1.A
31406Y-TU-4	FNMA PASS TH #824163 5.500		03/25/2024	PAID ON PRINCIPAL		1,729	1,729	1,747	1,743	0	(14)	0	(14)	0	1,729	0	0	0	16	04/25/2035	1.A
31407B-XH-7	FNMA PASS TH #826080 5.000		03/25/2024	PAID ON PRINCIPAL		25,929	25,929	26,999	27,339	0	(1,410)	0	(1,410)	0	25,929	0	0	0	217	07/25/2035	1.A
31408G-ZW-0	FNMA PASS TH #851357 6.000		03/25/2024	PAID ON PRINCIPAL		759	759	768	769	0	(10)	0	(10)	0	759	0	0	0	8	02/25/2036	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	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
..31408J-D4-0	FNMA PASS TH #852523	5.500		03/25/2024	PAID ON PRINCIPAL		104	104	104	104	0	1	0	1	0	104	0	0	0	1	02/25/2036	1.A
..31409T-QM-3	FNMA PASS TH #878060	5.500		03/25/2024	PAID ON PRINCIPAL		949	949	933	935	0	15	0	15	0	949	0	0	0	9	03/25/2036	1.A
..31410U-3G-5	FNMA PASS TH #898199	6.000		03/25/2024	PAID ON PRINCIPAL		1,704	1,704	1,712	1,715	0	(11)	0	(11)	0	1,704	0	0	0	17	11/25/2036	1.A
..31411A-RJ-6	FNMA PASS TH #902389	5.500		03/25/2024	PAID ON PRINCIPAL		369	369	365	364	0	5	0	5	0	369	0	0	0	3	11/25/2036	1.A
..31411Y-VZ-3	FNMA PASS TH #918732	5.500		03/25/2024	PAID ON PRINCIPAL		826	826	808	804	0	22	0	22	0	826	0	0	0	11	06/25/2037	1.A
..313921-DF-2	FNR 2001-55 PC CMO	6.500		03/25/2024	PAID ON PRINCIPAL		1,336	1,336	1,349	1,344	0	(8)	0	(8)	0	1,336	0	0	0	15	10/25/2031	1.A
..3136A8-SU-5	FNR 2012-102 BC CMO	1.750		03/25/2024	PAID ON PRINCIPAL		98,383	98,383	96,385	97,371	0	1,012	0	1,012	0	98,383	0	0	0	304	09/25/2027	1.A
..3136AG-XN-7	FNR 2013-102 DG CMO	3.000		03/25/2024	PAID ON PRINCIPAL		76,073	76,073	75,955	75,927	0	146	0	146	0	76,073	0	0	0	382	05/25/2032	1.A
..3136AG-QV-7	FNR 2013-109 BA CMO	3.000		03/25/2024	PAID ON PRINCIPAL		86,933	86,933	86,274	86,587	0	346	0	346	0	86,933	0	0	0	459	10/25/2032	1.A
..3136AD-R2-7	FNR 2013-41 DA CMO	1.750		03/25/2024	PAID ON PRINCIPAL		29,592	29,592	28,409	28,337	0	1,255	0	1,255	0	29,592	0	0	0	73	02/25/2043	1.A
..3136AM-UK-3	FNR 2015-8 AP CMO	2.000		03/25/2024	PAID ON PRINCIPAL		143,098	143,098	142,623	142,541	0	557	0	557	0	143,098	0	0	0	498	03/25/2045	1.A
..3136AR-C2-2	FNR 2016-19 CD CMO	2.500		03/25/2024	PAID ON PRINCIPAL		194,356	194,356	194,508	194,422	0	(65)	0	(65)	0	194,356	0	0	0	849	04/25/2046	1.A
..3136B7-DH-1	FNR 2019-64 A CMO	2.500		03/25/2024	PAID ON PRINCIPAL		72,980	72,980	73,544	73,770	0	(790)	0	(790)	0	72,980	0	0	0	275	08/25/2051	1.A
..3136B7-VD-0	FNR 2019-74 C CMO	2.500		03/25/2024	PAID ON PRINCIPAL		117,941	117,941	116,540	115,871	0	2,070	0	2,070	0	117,941	0	0	0	632	12/25/2049	1.A
..313920-XY-1	FNW 2001-W2 AF5	6.521		03/25/2024	PAID ON PRINCIPAL		2,754	2,754	2,754	2,548	0	206	0	206	0	2,754	0	0	0	33	11/25/2031	1.B FE
..31392C-MJ-0	FNW 2002-W1 1A4 CMO	6.000		03/25/2024	PAID ON PRINCIPAL		24,099	24,099	23,231	23,331	0	768	0	768	0	24,099	0	0	0	179	02/25/2042	1.A
..3133TL-4S-4	FSPC T-17 A5	7.160		03/25/2024	PAID ON PRINCIPAL		31,129	31,129	31,125	31,093	0	37	0	37	0	31,129	0	0	0	274	07/25/2029	1.B FE
..31392M-EJ-7	FSPC T-41 1A4 CMO	6.500		03/25/2024	PAID ON PRINCIPAL		22,050	22,050	21,916	21,928	0	122	0	122	0	22,050	0	0	0	203	06/25/2032	1.A
..31392M-GY-2	FSPC T-42 A4 CMO	6.500		03/25/2024	PAID ON PRINCIPAL		8,194	8,194	8,182	8,159	0	35	0	35	0	8,194	0	0	0	89	02/25/2042	1.A
..31393N-TB-5	FSPC T-55 1A1 CMO	6.500		03/25/2024	PAID ON PRINCIPAL		8,480	8,480	8,976	8,454	0	26	0	26	0	8,480	0	0	0	83	03/25/2043	1.A
..3137G1-BC-0	FWLS 2016-SC02 1A CMO	3.000		03/25/2024	PAID ON PRINCIPAL		7,244	7,244	7,206	7,182	0	61	0	61	0	7,244	0	0	0	36	10/25/2046	1.A
..3137G1-BD-8	FWLS 2016-SC02 2A CMO	3.500		03/25/2024	PAID ON PRINCIPAL		39,704	39,704	40,414	41,639	0	(1,934)	0	(1,934)	0	39,704	0	0	0	232	10/25/2046	1.A
..3137G1-BS-5	FWLS 2017-SC02 1A CMO	3.000		03/25/2024	PAID ON PRINCIPAL		77,387	77,387	76,564	76,135	0	1,252	0	1,252	0	77,387	0	0	0	502	05/25/2047	1.A
..3137G1-BV-8	FWLS 2017-SC02 2A CMO	3.500		03/25/2024	PAID ON PRINCIPAL		7,437	7,437	7,548	7,653	0	(216)	0	(216)	0	7,437	0	0	0	45	05/25/2047	1.A
..35563P-BX-6	SCRT 2017-3 HT CMO	3.250		03/25/2024	PAID ON PRINCIPAL		25,244	25,244	25,164	25,454	0	(209)	0	(209)	0	25,244	0	0	0	135	07/25/2056	1.A
..35563P-GB-9	SCRT 2018-3 HA CMO	3.000		03/25/2024	PAID ON PRINCIPAL		73,471	73,471	71,445	71,487	0	1,984	0	1,984	0	73,471	0	0	0	349	08/25/2057	1.A
..35563P-E2-1	SCRT 2022-2 MT CMO	3.000		03/25/2024	PAID ON PRINCIPAL		202,681	202,681	183,298	183,760	0	18,921	0	18,921	0	202,681	0	0	0	1,125	04/25/2062	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues							102,184,118	102,003,800	107,391,478	101,775,638	0	753,014	0	753,014	0	102,528,652	0	(344,535)	(344,535)	1,580,275	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
..037680-AB-1	AEPWV 2013-1 A2	3.772		02/01/2024	REDEEMED		325,905	325,905	325,871	325,900	0	5	0	5	0	325,905	0	0	0	6,147	08/01/2031	1.A FE
..02079K-AB-3	ALPHABET INC	3.375		02/25/2024	MATURED		3,500,000	3,500,000	3,778,740	3,505,700	0	(5,700)	0	(5,700)	0	3,500,000	0	0	0	59,063	02/25/2024	1.C FE
..02209S-AS-2	ALTRIA GROUP INC	4.000		01/31/2024	MATURED		1,000,000	1,000,000	987,630	999,819	0	181	0	181	0	1,000,000	0	0	0	20,000	01/31/2024	2.B FE
..03027X-AD-2	AMERICAN TOWER CORP	5.000		02/15/2024	MATURED		1,000,000	1,000,000	998,880	999,868	0	132	0	132	0	1,000,000	0	0	0	25,000	02/15/2024	2.C FE
..03040W-AK-1	AMERICAN WATER CAPITAL	3.850		03/01/2024	MATURED		1,271,000	1,271,000	1,282,922	1,271,028	0	(28)	0	(28)	0	1,271,000	0	0	0	24,467	03/01/2024	2.A FE
..00229*-AA-3	AP TUNDRA HOLDINGS LLC	4.750	C	02/15/2024	REDEEMED		1,015,156	1,015,156	1,015,156	1,015,156	0	0	0	0	0	1,015,156	0	0	0	24,110	02/15/2042	1.G PL
..06051G-FB-0	BANK OF AMERICA CORP	4.125		01/22/2024	MATURED		3,000,000	3,000,000	3,002,120	2,999,884	0	116	0	116	0	3,000,000	0	0	0	61,875	01/22/2024	1.G FE
..06406H-CS-6	BANK OF NEW YORK MELLO	3.650		02/04/2024	MATURED		2,000,000	2,000,000	1,997,100	1,999,868	0	132	0	132	0	2,000,000	0	0	0	36,500	02/04/2024	1.F FE
..11134L-AF-6	BROADCOM CORP / CAYMAN	3.625		01/15/2024	MATURED		1,000,000	1,000,000	998,960	999,970	0	30	0	30	0	1,000,000	0	0	0	18,125	01/15/2024	2.B FE
..28470R-AH-5	CAESARS ENTERTAIN INC	6.250		02/06/2024	TENDERED		3,011,370	3,000,000	2,973,750	2,986,076	0	625	0	625	0	2,986,701	0	13,299	13,299	123,349	07/01/2025	4.A FE
..166764-BT-6	CHEVRON CORP	2.895		03/03/2024	MATURED		3,000,000	3,000,000	2,921,010	2,997,261	0	2,739	0	2,739	0	3,000,000	0	0	0	43,425	03/03/2024	1.C FE
..125523-AG-5	CIGNA CORP	4.125		02/22/2024	TENDERED 98.51		2,955,150	3,000,000	2,995,680	2,998,702	0	49	0	49	0	2,998,751	0	(43,601)	(43,601)	33,344	11/15/2025	2.A FE
..125523-BZ-2	CIGNA CORP	4.500		02/22/2024	TENDERED 98.99		687,994	695,000	754,541	714,679	0	(1,403)	0	(1,403)	0	713,277	0	(25,282)	(25,282)	15,377	02/25/2026	2.A FE
..17275R-AN-2	CISCO SYSTEMS	3.625		03/04/2024	MATURED		3,000,000	3,000,000	3,003,180	2,999,844	0	156	0	156	0	3,000,000	0	0	0	54,375	03/04/2024	1.E FE
..194162-EG-1	COLGATE-PALMOLIVE	3.250		03/15/2024	MATURED		1,000,000	1,000,000	993,970	999,790	0	210	0	210	0	1,000,000	0	0	0	16,250	03/15/2024	1.D FE
..20337Y-AA-5	COMMSCOPE TECHNOLOGIES	6.000		03/26/2024	BARCLAYS CAPITAL INC		436,250	500,000	407,500	407,500	0	(7,966)	0	(7,966)	0	399,534	0	36,716	36,716	8,583	06/15/2025	5.C FE
..20338H-AB-9	COMMSCOPE TECHNOLOGIES	5.000		03/26/2024	DEUTSCHE BANC		193,750	500,000	208,125	208,125	0	(5,460)	0	(5,460)	0	202,665	0	(8,915)	(8,915)	13,403	03/15/2027	5.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
20338H-AB-9	COMMSCOPE TECHNOLOGIES 5.000		03/01/2024	RBC CAPITAL MARKETS		187,500	500,000	208,125	208,125	0	(4,013)	0	(4,013)	0	204,112	0	(16,612)	(16,612)	11,806	03/15/2027	5.C FE
126307-AH-0	CSC HOLDINGS LLC 5.250		02/28/2024	MAKE WHOLE CALL 100.00		3,000,000	3,000,000	3,021,250	2,938,920	62,179	(518)	0	61,662	0	3,000,582	0	(582)	(582)	38,063	06/01/2024	5.B FE
12665V-AA-0	CVS LEASE PASS THRU CE 4.163		03/10/2024	REDEEMED		20,592	20,592	20,592	20,592	0	0	0	0	0	20,592	0	0	0	143	08/11/2036	2.B FE
126650-AW-0	CVS LEASE PASS THRU CE 5.298		03/10/2024	REDEEMED		54,952	54,952	55,553	55,112	0	(161)	0	(161)	0	54,952	0	0	0	486	01/11/2027	2.B
126659-AA-9	CVS LEASE PASS THRU CE 8.353		03/10/2024	REDEEMED		59,949	59,949	61,937	61,056	0	(1,107)	0	(1,107)	0	59,949	0	0	0	836	07/10/2031	2.B FE
25277L-AC-0	DIAMOND SPORTS GROUP L 6.625		02/05/2024	DEUTSCHE BANC		28,750	500,000	3,750	1,872	0	(1,872)	0	(1,872)	0	0	0	28,750	28,750	0	08/15/2027	6.
25277L-AF-3	DIAMOND SPORTS GROUP L 5.375		02/05/2024	DEUTSCHE BANC		223,125	3,500,000	70,000	41,753	0	(10,117)	0	(10,117)	0	31,637	0	191,488	191,488	0	08/15/2026	6.
25470D-AM-1	DISCOVERY COMMUNICATIO 3.800		03/13/2024	MATURED		1,000,000	1,000,000	998,110	999,852	148	0	0	148	0	1,000,000	0	0	0	19,000	03/13/2024	2.C FE
23338V-AB-2	DTE ELECTRIC CO 3.650		03/15/2024	MATURED		500,000	500,000	515,018	500,035	(35)	0	0	(35)	0	500,000	0	0	0	9,125	03/15/2024	1.F FE
26444G-AC-7	DUKE ENERGY FLORIDA PR 2.538		03/01/2024	REDEEMED		141,194	141,194	141,188	141,191	2	0	0	2	0	141,194	0	0	0	1,792	09/01/2031	1.A FE
28932M-AA-3	ELM RD GENERATING STAT 5.209		02/11/2024	REDEEMED		149,588	149,588	149,588	149,584	5	0	0	5	0	149,588	0	0	0	3,896	02/11/2030	1.F FE
29379V-BB-8	ENTERPRISE PRODUCTS OP 3.900		02/15/2024	MATURED		5,000,000	5,000,000	5,293,050	5,000,992	(992)	0	0	(992)	0	5,000,000	0	0	0	97,500	02/15/2024	1.G FE
30231G-AC-6	EXXON MOBIL CORP 3.176		03/15/2024	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	63,520	03/15/2024	1.D FE
313747-AU-1	FEDERAL REALTY INVESTM 3.950		01/15/2024	MATURED		2,000,000	2,000,000	2,158,560	2,000,091	(91)	0	0	(91)	0	2,000,000	0	0	0	39,500	01/15/2024	2.A FE
31620M-BJ-4	FIDELITY NATIONAL INFO 3.750		03/07/2024	TENDERED 96.33		1,926,660	2,000,000	2,116,140	2,066,522	(2,219)	0	0	(2,219)	0	2,064,303	0	(137,643)	(137,643)	22,083	05/21/2029	2.B FE
31620M-BT-2	FIDELITY NATIONAL INFO 2.250		03/07/2024	TENDERED 84.46		7,575,217	8,969,000	8,884,063	8,905,845	0	1,594	0	1,594	0	8,907,439	0	(1,332,222)	(1,332,222)	104,265	03/01/2031	2.B FE
370334-BT-0	GENERAL MILLS INC 3.650		02/15/2024	MATURED		2,000,000	2,000,000	1,996,300	1,999,823	0	177	0	177	0	2,000,000	0	0	0	36,500	02/15/2024	2.B FE
38141G-VM-3	GOLDMAN SACHS GROUP 4.000		03/03/2024	MATURED		1,000,000	1,000,000	996,980	999,846	0	154	0	154	0	1,000,000	0	0	0	20,000	03/03/2024	2.A FE
437076-BC-5	HOME DEPOT INC 3.750		02/15/2024	MATURED		4,000,000	4,000,000	4,047,970	3,999,896	0	104	0	104	0	4,000,000	0	0	0	75,000	02/15/2024	1.F FE
459200-HJ-8	IBM CORP 3.625		02/12/2024	MATURED		2,000,000	2,000,000	2,001,840	1,999,910	0	90	0	90	0	2,000,000	0	0	0	36,250	02/12/2024	1.G FE
452308-AT-6	ILLINOIS TOOL WORKS IN 3.500		03/01/2024	MATURED		3,500,000	3,500,000	3,520,202	3,499,660	0	340	0	340	0	3,500,000	0	0	0	61,250	03/01/2024	1.E FE
46849L-SS-1	JACKSON NATIONAL LIFE 3.250		01/30/2024	MATURED		1,000,000	1,000,000	995,600	999,894	0	106	0	106	0	1,000,000	0	0	0	16,250	01/30/2024	1.F FE
445658-CD-7	JB HUNT TRANSPORT 3.850		03/15/2024	MATURED		4,500,000	4,500,000	4,605,750	4,500,175	0	(175)	0	(175)	0	4,500,000	0	0	0	86,625	03/15/2024	2.A FE
46625H-JT-8	JPMORGAN CHASE & CO 3.875		02/01/2024	MATURED		1,000,000	1,000,000	994,420	999,891	0	109	0	109	0	1,000,000	0	0	0	19,375	02/01/2024	1.F FE
948741-AK-9	KIMCO REALTY OP LLC 4.450		01/15/2024	MATURED		2,280,000	2,280,000	2,293,728	2,279,981	0	19	0	19	0	2,280,000	0	0	0	50,730	01/15/2024	2.A FE
501044-CY-5	KROGER CO 4.000		02/01/2024	MATURED		1,000,000	1,000,000	997,960	999,924	0	76	0	76	0	1,000,000	0	0	0	20,000	02/01/2024	2.A FE
64952W-CN-1	NEW YORK LIFE GLOBAL F 2.900		01/17/2024	MATURED		6,600,000	6,600,000	6,429,384	6,598,358	0	1,642	0	1,642	0	6,600,000	0	0	0	95,700	01/17/2024	1.A FE
68235P-AE-8	ONE GAS INC 3.610		02/01/2024	MATURED		2,000,000	2,000,000	2,001,000	1,999,971	0	29	0	29	0	2,000,000	0	0	0	36,100	02/01/2024	1.G FE
713448-CM-8	PEPSICO INC 3.600		03/01/2024	MATURED		5,500,000	5,500,000	5,523,864	5,499,546	0	454	0	454	0	5,500,000	0	0	0	99,000	03/01/2024	1.E FE
737446-AM-6	POST HOLDINGS INC (144 5.750		03/01/2024	REDEEMED		2,320,015	2,298,000	2,351,915	2,281,615	21,387	15,319	0	36,706	0	2,318,321	0	1,693	1,693	66,068	03/01/2027	4.B FE
737679-DG-2	POTOMAC ELECTRIC POWER 3.600		03/15/2024	MATURED		2,000,000	2,000,000	1,997,340	1,999,778	0	222	0	222	0	2,000,000	0	0	0	36,000	03/15/2024	1.F FE
74456Q-BD-7	PUBLIC SERVICE ELECTRI 3.750		03/15/2024	MATURED		1,000,000	1,000,000	999,910	999,913	0	87	0	87	0	1,000,000	0	0	0	18,750	03/15/2024	1.F FE
84756N-AD-1	SPECTRA ENERGY PARTNER 4.750		03/15/2024	MATURED		1,000,000	1,000,000	997,650	999,805	0	195	0	195	0	1,000,000	0	0	0	23,750	03/15/2024	2.A FE
85208N-AD-2	SPRINT SPECTRUM / SPEC 4.738		03/20/2024	REDEEMED		187,500	187,500	187,500	187,499	0	1	0	1	0	187,500	0	0	0	2,221	09/20/2029	1.F FE
85208N-AE-0	SPRINT SPECTRUM / SPEC 5.152		03/20/2024	REDEEMED		627,200	627,200	620,928	622,018	0	5,182	0	5,182	0	627,200	0	0	0	8,078	03/20/2028	1.F FE
883203-BU-4	TEXTRON INC 4.300		03/01/2024	MATURED		2,000,000	2,000,000	1,996,020	1,999,715	0	285	0	285	0	2,000,000	0	0	0	43,000	03/01/2024	2.B FE
893647-BE-6	TRANSDIGM INC (144A) 6.250		02/27/2024	TENDERED 100.00		2,000,000	2,000,000	2,000,000	1,998,560	1,440	0	0	1,440	0	2,000,000	0	0	0	56,250	03/15/2026	4.A FE
87305Q-CF-6	TTX CO (144A) 4.150		01/15/2024	MATURED		1,000,000	1,000,000	996,930	999,955	0	45	0	45	0	1,000,000	0	0	0	20,750	01/15/2024	1.F FE
907818-DR-6	UNION PACIFIC CORP 3.646		02/15/2024	MATURED		1,000,000	1,000,000	1,001,780	999,971	0	29	0	29	0	1,000,000	0	0	0	18,230	02/15/2024	1.G FE
907818-DV-7	UNION PACIFIC CORP 3.750		03/15/2024	MATURED		1,000,000	1,000,000	992,470	999,730	0	270	0	270	0	1,000,000	0	0	0	18,750	03/15/2024	1.G FE
91324P-DM-1	UNITEDHEALTH GROUP INC 3.500		02/15/2024	MATURED		2,000,000	2,000,000	1,997,820	1,999,828	0	172	0	172	0	2,000,000	0	0	0	35,000	02/15/2024	1.F FE
914906-AS-1	UNIVISION COMMUNICATIO 5.125		01/29/2024	REDEEMED		516,000	516,000	502,017	509,349	0	344	0	344	0	509,693	0	6,307	6,307	11,513	02/15/2025	4.A FE
91159H-HG-8	US BANCORP 3.700		01/30/2024	MATURED		3,000,000	3,000,000	2,999,580	2,999,854	0	146	0	146	0	3,000,000	0	0	0	55,500	01/30/2024	1.G FE
92564R-AF-2	VICI PROPERTIES (144A) 5.625		03/19/2024	REDEEMED		250,000	250,000	253,125	250,146	0	(146)	0	(146)	0	250,000	0	0	0	5,391	05/01/2024	2.C FE
927804-FQ-2	VIRGINIA ELECTRIC & PO 3.450		02/15/2024	MATURED		3,000,000	3,000,000	2,998,770	2,999,816	0	184	0	184	0	3,000,000	0	0	0	51,750	02/15/2024	2.A FE
960386-AN-0	WABTEC 4.150		03/15/2024	MATURED		3,000,000	3,000,000	3,004,080	2,999,876	0	124	0	124	0	3,000,000	0	0	0	62,250	03/15/2024	2.C FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
950400-AG-9	WELLTOWER INC	3.625		03/15/2024	MATURED		5,000,000	5,000,000	5,238,700	5,006,728	0	(6,728)	0	(6,728)	0	5,000,000	0	0	0	90,625	03/15/2024	2.A FE
963320-AR-7	WHIRLPOOL CORP	4.000		03/01/2024	MATURED		1,000,000	1,000,000	998,930	999,890	0	110	0	110	0	1,000,000	0	0	0	20,000	03/01/2024	2.B FE
983130-AV-7	WYNN LAS VEGAS (144A)	5.500		02/23/2024	TENDERED		3,006,510	3,000,000	2,980,000	2,986,569	8,940	601	0	9,541	0	2,996,110	0	3,890	3,890	85,343	03/01/2025	4.A FE
88579Y-BB-6	3M COMPANY	3.250		02/14/2024	MATURED		3,000,000	3,000,000	2,992,680	2,999,676	0	324	0	324	0	3,000,000	0	0	0	48,750	02/14/2024	2.A FE
06368B-2H-0	BANK OF MONTREAL	2.850		03/06/2024	MATURED		2,500,000	2,500,000	2,499,425	2,499,861	0	139	0	139	0	2,500,000	0	0	0	35,625	03/06/2024	1.D FE
07813Z-BW-3	BELL CANADA	2.700		02/27/2024	MATURED		1,000,000	1,000,000	1,016,050	998,973	0	1,027	0	1,027	0	1,000,000	0	0	0	13,500	02/27/2024	2.A FE
63306A-FX-9	NATIONAL BANK OF CANAD	2.983		03/04/2024	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,915	03/04/2024	1.G FE
628957-AE-2	NAV CANADA	7.560		03/01/2024	REDEEMED		100,000	100,000	118,027	107,496	0	(7,496)	0	(7,496)	0	100,000	0	0	0	3,780	03/01/2027	1.C FE
70632Z-AH-4	PEMBINA PIPELINE CORP	2.990		01/22/2024	MATURED		1,000,000	1,000,000	1,019,650	999,678	0	322	0	322	0	1,000,000	0	0	0	14,950	01/22/2024	2.B FE
775109-BA-8	ROGERS COMMUNICATIONS	4.000		03/13/2024	MATURED		2,000,000	2,000,000	2,126,600	1,995,647	0	4,353	0	4,353	0	2,000,000	0	0	0	40,000	03/13/2024	2.C FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN	3.800	D	03/31/2024	REDEEMED		131,206	131,206	131,206	133,235	0	(2,029)	0	(2,029)	0	131,206	0	0	0	1,246	09/30/2045	1.D PL
85771P-AK-8	EQUINOR ASA	2.650	D	01/15/2024	MATURED		1,000,000	1,000,000	998,020	999,978	0	22	0	22	0	1,000,000	0	0	0	13,250	01/15/2024	1.D FE
85771P-AN-2	EQUINOR ASA	3.700	D	03/01/2024	MATURED		2,000,000	2,000,000	1,998,540	1,999,822	0	178	0	178	0	2,000,000	0	0	0	37,000	03/01/2024	1.D FE
552081-AK-7	LYONDELLBASELL	5.750	D	03/27/2024	REDEEMED		1,875,000	1,875,000	2,166,699	1,877,100	0	(1,927)	0	(1,927)	0	1,875,173	0	(173)	(173)	48,516	04/15/2024	2.B FE
780153-BL-5	ROYAL CARIBBEAN CRUISE	11.625	D	03/08/2024	MAKE WHOLE CALL		3,953,571	3,650,000	3,704,750	3,687,455	0	(1,975)	0	(1,975)	0	3,685,480	0	(35,480)	(35,480)	542,836	08/15/2027	4.A FE
80283L-AJ-2	SANTANDER UK PLC	4.000	D	03/13/2024	MATURED		2,000,000	2,000,000	1,986,640	1,999,480	0	520	0	520	0	2,000,000	0	0	0	40,000	03/13/2024	1.E FE
82620K-AS-2	SIEMENS FINANCIERINGSM	3.125	D	03/16/2024	MATURED		1,000,000	1,000,000	998,940	999,905	0	95	0	95	0	1,000,000	0	0	0	15,625	03/16/2024	1.E FE
89153V-AG-4	TOTAL CAPITAL INTERNAT	3.700	D	01/15/2024	MATURED		3,000,000	3,000,000	3,026,280	3,000,135	0	(135)	0	(135)	0	3,000,000	0	0	0	55,500	01/15/2024	1.E FE
96122W-AM-2	WESTPAC BANKING CORP (	3.150	D	01/16/2024	MATURED		4,000,000	4,000,000	3,998,720	3,999,907	0	93	0	93	0	4,000,000	0	0	0	63,000	01/16/2024	1.A FE
00842B-AC-1	ABMT 2015-5 A3 CMO (14	3.500		03/25/2024	PAID ON PRINCIPAL		7,040	7,040	7,107	7,036	0	5	0	5	0	7,040	0	0	0	54	07/25/2045	1.A
00842D-AC-7	ABMT 2015-6 A3 CMO (14	3.500		03/25/2024	PAID ON PRINCIPAL		91,775	91,775	92,263	91,721	0	54	0	54	0	91,775	0	0	0	764	09/25/2045	1.A
00842C-AC-9	ABMT 2015-7 A3 CMO (14	3.500		03/25/2024	PAID ON PRINCIPAL		17,285	17,285	17,022	16,897	0	388	0	388	0	17,285	0	0	0	101	10/25/2045	1.A
00842E-AC-5	ABMT 2016-2 A3 CMO (14	3.500		03/25/2024	PAID ON PRINCIPAL		32,714	32,714	33,102	32,730	0	(16)	0	(16)	0	32,714	0	0	0	120	03/25/2046	1.A
05949C-HU-3	BOAMS 2005-I 2A5 CMO	4.681		03/25/2024	PAID ON PRINCIPAL		6,899	6,899	4,657	3,057	0	3,842	0	3,842	0	6,899	0	0	0	43	10/25/2035	1.D FM
05949C-HU-3	BOAMS 2005-I 2A5 CMO	4.681		03/25/2024	WRITTEN OFF		0	1	1	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	1.D FM
12498N-AB-9	CBASS 2006-CB2 AF2	6.001		03/25/2024	PAID ON PRINCIPAL		9,794	9,794	5,467	1,920	0	7,874	0	7,874	0	9,794	0	0	0	32	12/25/2036	1.A FM
12564E-AA-0	CIM 2021-J2 A1 CMO (14	2.500		03/25/2024	PAID ON PRINCIPAL		71,978	71,978	73,370	73,415	0	(1,437)	0	(1,437)	0	71,978	0	0	0	306	04/25/2051	1.A
17323E-AD-5	CMLTI 2014-J2 A1 CMO (	3.500		03/25/2024	PAID ON PRINCIPAL		2,703	2,703	2,726	2,697	0	6	0	6	0	2,703	0	0	0	16	11/25/2044	1.A
172973-W5-4	CMSI 2005-4 1A6 CMO	5.500		03/25/2024	PAID ON PRINCIPAL		4,140	4,140	3,074	3,381	0	759	0	759	0	4,140	0	0	0	38	07/25/2035	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO	5.422		03/28/2024	PAID ON PRINCIPAL		2,626	2,626	2,504	2,570	0	56	0	56	0	2,626	0	0	0	26	12/28/2033	1.A FM
12647P-AJ-7	CSMC 2013-7 A10 CMO	3.500		03/25/2024	PAID ON PRINCIPAL		14,085	14,085	13,599	13,431	0	654	0	654	0	14,085	0	0	0	83	08/25/2043	1.A
12652C-AA-7	CSMC 2017-HL2 A1 CMO	3.500		03/25/2024	PAID ON PRINCIPAL		12,895	12,895	13,035	12,999	0	(104)	0	(104)	0	12,895	0	0	0	73	10/25/2047	1.A
126694-AA-6	CWHL 2005-19 1A1 CMO	5.500		03/25/2024	PAID ON PRINCIPAL		236	236	205	9	0	228	0	228	0	236	0	0	0	2	08/25/2035	1.D FM
126694-AA-6	CWHL 2005-19 1A1 CMO	5.500		01/25/2024	RECOVERY OF PAR WRITE-OFF		0	(20)	(18)	(1)	0	0	0	0	0	(1)	0	1	1	0	08/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		03/25/2024	PAID ON PRINCIPAL		279	279	249	34	0	244	0	244	0	279	0	0	0	3	11/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		03/25/2024	WRITTEN OFF		0	70	63	9	0	0	0	0	0	9	0	(9)	(9)	0	11/25/2035	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO (14	2.500		03/25/2024	PAID ON PRINCIPAL		22,321	22,321	20,219	20,126	0	2,195	0	2,195	0	22,321	0	0	0	94	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 CMO (14	3.500		03/25/2024	PAID ON PRINCIPAL		10,268	10,268	10,153	10,051	0	217	0	217	0	10,268	0	0	0	63	02/25/2048	1.A
33850B-AC-1	FSMT 2017-1 1A3 CMO (1	3.500		03/25/2024	PAID ON PRINCIPAL		7,130	7,130	7,235	7,204	0	(74)	0	(74)	0	7,130	0	0	0	42	03/25/2047	1.A
33853G-AB-9	FSMT 2021-12 A2 CMO (1	2.500		03/25/2024	PAID ON PRINCIPAL		136,973	136,973	137,144	137,124	0	(151)	0	(151)	0	136,973	0	0	0	600	11/25/2051	1.A
33852F-AE-6	FSMT 2021-4 A5 CMO (14	2.500		03/25/2024	PAID ON PRINCIPAL		88,480	88,480	80,572	80,903	0	7,576	0	7,576	0	88,480	0	0	0	404	06/25/2051	1.A
3622EB-AC-2	GSAA 2007-4 A3A CMO	6.044		03/25/2024	PAID ON PRINCIPAL		3,540	3,540	1,456	235	0	3,305	0	3,305	0	3,540	0	0	0	8	03/25/2037	1.D FM
36267J-AF-7	GSMBS 2022-PJ6 A4 CMO	3.000		03/25/2024	PAID ON PRINCIPAL		178,446	178,446	148,026	148,183	0	30,263	0	30,263	0	178,446	0	0	0	1,054	01/25/2053	1.A FE
36242D-UQ-4	GSR 2005-AR1 4A1 CMO	3.674		03/25/2024	PAID ON PRINCIPAL		1,663	1,663	1,504	1,518	0	145	0	145	0	1,663	0	0	0	10	01/25/2035	1.A FM
466247-UP-6	JPMMT 2005-S2 1A3 CMO	5.000		02/25/2024	PAID ON PRINCIPAL		7,676	7,676	7,446	0	0	7,676	0	7,676	0	7,676	0	0	0	1,023	08/25/2020	1.A FM
46630G-AD-7	JPMMT 2007-A1 2A2 CMO	5.547		03/25/2024	PAID ON PRINCIPAL		2,944	2,944	2,598	2,464	0	480	0	480	0	2,944	0	0	0	27	07/25/2035	1.A FM
46641C-AU-5	JPMMT 2014-1 2A1 CMO (	3.500		03/25/2024	PAID ON PRINCIPAL		14,338	14,338	14,131	14,022	0	317	0	317	0	14,338	0	0	0	84	01/25/2044	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
..46643K-AC-5	JPMMT 2014-5 A2 CMO (1 2.500		03/25/2024	PAID ON PRINCIPAL		39,224	39,224	39,444	39,147	0	76	0	76	0	39,224	0	0	0	182	10/25/2029	1.A
..46654K-AC-1	JPMMT 2021-11 A3 CMO (2.500		03/25/2024	PAID ON PRINCIPAL		175,327	175,327	178,148	178,143	0	(2,816)	0	(2,816)	0	175,327	0	0	0	841	01/25/2052	1.A
..46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		03/25/2024	PAID ON PRINCIPAL		217,240	217,240	216,120	216,117	0	1,123	0	1,123	0	217,240	0	0	0	803	05/25/2052	1.A
..46653P-AC-1	JPMMT 2021-6 A3 CMO (1 2.500		03/25/2024	PAID ON PRINCIPAL		128,382	128,382	102,485	103,107	0	25,275	0	25,275	0	128,382	0	0	0	575	10/25/2051	1.A
..46653P-AF-4	JPMMT 2021-6 A4 CMO (1 2.500		03/25/2024	PAID ON PRINCIPAL		131,282	131,282	115,282	115,993	0	15,289	0	15,289	0	131,282	0	0	0	588	10/25/2051	1.A
..46654U-AB-1	JPMMT 2022-3 A2 CMO (1 3.000		03/25/2024	PAID ON PRINCIPAL		110,295	110,295	92,786	92,786	0	17,509	0	17,509	0	110,295	0	0	0	399	08/25/2052	1.A FE
..46654U-AD-7	JPMMT 2022-3 A4 CMO (1 3.000		03/25/2024	PAID ON PRINCIPAL		320,328	320,328	314,021	314,659	0	5,668	0	5,668	0	320,328	0	0	0	1,731	08/25/2052	1.A
..46655K-AD-8	JPMMT 2022-6 A3 CMO (1 3.000		03/25/2024	PAID ON PRINCIPAL		93,094	93,094	78,926	79,229	0	13,865	0	13,865	0	93,094	0	0	0	539	11/25/2052	1.A
..46655V-AE-2	JPMMT 2022-8 A4A CMO (4.000		03/25/2024	PAID ON PRINCIPAL		270,272	270,272	265,500	265,617	0	4,656	0	4,656	0	270,272	0	0	0	1,819	01/25/2053	1.A
..465986-AK-3	JPMMT 2023-10 A6 CMO (6.000		03/25/2024	PAID ON PRINCIPAL		237,148	237,148	233,851	233,863	0	3,285	0	3,285	0	237,148	0	0	0	1,971	05/25/2054	1.A FE
..46656R-AH-3	JPMMT 2023-3 A3A CMO (5.000		03/25/2024	PAID ON PRINCIPAL		451,028	451,028	436,933	437,188	0	13,840	0	13,840	0	451,028	0	0	0	3,954	10/25/2053	1.A
..576434-EM-2	MALT 2003-4 4A1 CMO 5.500		03/25/2024	PAID ON PRINCIPAL		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/25/2033	1.D FM
..57643M-LE-2	MASTR 2005-2 1A5 CMO 5.250		03/25/2024	PAID ON PRINCIPAL		2,167	2,167	2,102	955	0	1,212	0	1,212	0	2,167	0	0	0	19	11/25/2035	1.A FM
..61772N-AQ-0	MSRM 2021-5 A4 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		230,795	230,795	203,821	204,862	0	25,933	0	25,933	0	230,795	0	0	0	1,031	08/25/2051	1.A
..61775Q-AC-1	MSRM 2023-3 A2 CMO (14 6.000		03/25/2024	PAID ON PRINCIPAL		335,144	335,144	320,900	320,915	0	14,228	0	14,228	0	335,144	0	0	0	3,455	09/25/2053	1.A
..61775W-AG-9	MSRM 2023-4 A4 CMO (14 6.000		03/25/2024	PAID ON PRINCIPAL		184,667	184,667	182,181	182,164	0	2,504	0	2,504	0	184,667	0	0	0	1,530	11/25/2053	1.A FE
..61775Y-AE-0	MSRM 2024-1 A3 6.000		03/25/2024	PAID ON PRINCIPAL		1,317,016	1,317,016	1,313,786	1,313,786	0	3,230	0	3,230	0	1,317,016	0	0	0	8,111	12/25/2053	1.A FE
..67116M-AC-5	OBX 2023-J1 A3 CMO (14 4.500		03/25/2024	PAID ON PRINCIPAL		187,171	187,171	179,802	180,001	0	7,170	0	7,170	0	187,171	0	0	0	1,342	01/25/2053	1.A
..67647E-AA-5	OMCT 2021-5 A1 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		321,728	321,728	324,291	324,234	0	(2,506)	0	(2,506)	0	321,728	0	0	0	1,339	10/25/2051	1.A
..74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2024	PAID ON PRINCIPAL		3,766	3,766	3,855	3,755	0	12	0	12	0	3,766	0	0	0	36	02/25/2034	2.B FM
..69371V-AA-5	PSMC 2018-1A A1 CMO (1 3.500		03/25/2024	PAID ON PRINCIPAL		1,920	1,920	1,895	1,910	0	9	0	9	0	1,920	0	0	0	11	02/25/2048	1.A
..69376C-AC-8	PSMC 2021-2 A3 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		222,636	222,636	193,076	193,343	0	29,293	0	29,293	0	222,636	0	0	0	641	05/25/2051	1.A
..75409J-AG-2	RATE 2021-J1 A7 CMO (1 2.500		03/25/2024	PAID ON PRINCIPAL		92,989	92,989	81,540	81,890	0	11,099	0	11,099	0	92,989	0	0	0	319	07/25/2051	1.A
..75409T-AA-3	RATE 2021-J3 A1 CMO (1 2.500		03/25/2024	PAID ON PRINCIPAL		85,193	85,193	86,059	86,026	0	(833)	0	(833)	0	85,193	0	0	0	314	10/25/2051	1.A
..75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		03/25/2024	PAID ON PRINCIPAL		95,386	95,386	95,267	95,263	0	123	0	123	0	95,386	0	0	0	401	11/25/2051	1.A
..75410J-AG-9	RATE 2021-J4 A7 CMO (1 2.500		03/25/2024	PAID ON PRINCIPAL		55,112	55,112	48,137	48,381	0	6,731	0	6,731	0	55,112	0	0	0	232	11/25/2051	1.A
..74938X-AD-1	RCKT 2022-3 A5 CMO (14 3.000		03/25/2024	PAID ON PRINCIPAL		71,696	71,696	67,462	67,863	0	3,833	0	3,833	0	71,696	0	0	0	402	05/25/2052	1.A
..81745R-AB-6	SEMT 2013-3 A2 CMO 2.500		03/25/2024	PAID ON PRINCIPAL		13,477	13,477	11,970	11,607	0	1,870	0	1,870	0	13,477	0	0	0	61	03/25/2043	1.A
..81744Y-AA-4	SEMT 2013-4 A1 CMO 2.325		03/25/2024	PAID ON PRINCIPAL		13,953	13,953	12,386	12,306	0	1,647	0	1,647	0	13,953	0	0	0	54	04/25/2043	1.A
..81744Y-AB-2	SEMT 2013-4 A2 CMO 2.500		03/25/2024	PAID ON PRINCIPAL		20,359	20,359	18,409	18,318	0	2,041	0	2,041	0	20,359	0	0	0	85	04/25/2043	1.A
..81746G-AA-1	SEMT 2017-7 A1 CMO (14 3.500		03/25/2024	PAID ON PRINCIPAL		4,664	4,664	4,757	4,735	0	(71)	0	(71)	0	4,664	0	0	0	27	10/25/2047	1.A
..81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		345,423	345,423	290,965	293,620	0	51,803	0	51,803	0	345,423	0	0	0	1,489	07/25/2051	1.A
..81749B-AA-9	SEMT 2023-1 A1 CMO (14 5.000		03/25/2024	PAID ON PRINCIPAL		35,261	35,261	34,887	34,887	0	374	0	374	0	35,261	0	0	0	371	01/25/2053	1.A
..81743J-AK-6	SEMT 2023-4 A10 CMO (1 6.000		03/25/2024	PAID ON PRINCIPAL		1,239,433	1,239,433	1,215,588	1,215,033	0	24,400	0	24,400	0	1,239,433	0	0	0	13,789	11/25/2053	1.A
..81749H-AD-0	SEMT 2024-2 A4 CMO 6.000		03/25/2024	PAID ON PRINCIPAL		327,703	327,703	327,288	327,288	0	415	0	415	0	327,703	0	0	0	1,639	12/25/2053	1.A FE
..97652Q-AD-1	WIN 2014-2 A4 CMO (144 3.500		03/20/2024	PAID ON PRINCIPAL		500	500	508	499	0	1	0	1	0	500	0	0	0	3	09/20/2044	1.A
..97655J-AE-2	WIN 2016-1 1A5 CMO (14 3.500		03/20/2024	PAID ON PRINCIPAL		13,790	13,790	13,988	13,912	0	(122)	0	(122)	0	13,790	0	0	0	96	01/20/2046	1.A
..05604F-AA-3	BWAY 2013-1515 A1 (144 2.809		03/10/2024	PAID ON PRINCIPAL		457,490	457,490	456,397	457,016	0	475	0	475	0	457,490	0	0	0	2,178	03/10/2033	1.A
..46642E-AX-4	JPMBB 2014-C21 A4 3.493		03/15/2024	PAID ON PRINCIPAL		4,160,929	4,160,929	4,202,526	4,156,057	0	4,872	0	4,872	0	4,160,929	0	0	0	26,228	08/15/2047	1.A
..61766C-AF-6	MSC 2016-UBS9 ASB 3.340		03/15/2024	PAID ON PRINCIPAL		251,912	251,912	259,464	252,750	0	(838)	0	(838)	0	251,912	0	0	0	1,431	03/15/2049	1.A
..90276U-AW-1	UBSCM 2017-C6 A4 3.320		03/15/2024	PAID ON PRINCIPAL		421,030	421,030	443,874	430,752	0	(9,722)	0	(9,722)	0	421,030	0	0	0	3,494	12/15/2050	1.A
..92890F-AT-3	WFRBS 2014-C20 A4 3.723		02/15/2024	PAID ON PRINCIPAL		933,423	933,423	942,749	931,886	0	1,537	0	1,537	0	933,423	0	0	0	3,749	05/15/2047	1.A
..92939L-AD-8	WFRBS 2014-C25 A4 3.365		03/15/2024	PAID ON PRINCIPAL		1,241	1,241	1,213	1,235	0	5	0	5	0	1,241	0	0	0	7	11/15/2047	1.A
..20846Q-HN-1	CNF 2001-3 A4 6.910		03/01/2024	PAID ON PRINCIPAL		67,054	67,054	67,050	66,987	229	(163)	0	66	0	67,054	0	0	0	851	05/01/2033	3.B FE
..674135-DQ-8	OAK 1998-B M2 7.025		03/15/2024	RECOVERY OF PAR WRITE-OFF		0	(3,037)	(189)	0	0	0	0	0	0	0	0	0	0	0	05/15/2028	6.

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
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						169,547,983	175,151,134	171,825,161	170,130,374	94,176	320,355	0	414,531	0	170,544,906	0	(1,318,374)	(1,318,374)	3,459,106	XXX	XXX
2509999997. Total - Bonds - Part 4						506,877,824	516,751,480	526,896,297	517,761,760	(3,772,544)	1,161,873	0	(2,610,671)	499,687	515,650,776	(519,981)	(8,574,420)	(9,094,402)	7,524,921	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						506,877,824	516,751,480	526,896,297	517,761,760	(3,772,544)	1,161,873	0	(2,610,671)	499,687	515,650,776	(519,981)	(8,574,420)	(9,094,402)	7,524,921	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
..008492-10-0	AGREE REALTY CORPORATION		01/25/2024	MERRILL LYNCH NORTH AMERICA ALGO 161	858.000	51,212		48,627	54,011	(5,384)	0	0	(5,384)	0	48,627	0	2,585	2,585	212		
..015271-10-9	ALEXANDRIA REAL ESTATE EQUITY		01/25/2024	VARIOUS	4,812.000	602,132		481,681	610,017	(128,336)	0	0	(128,336)	0	481,681	0	120,450	120,450	8,752		
..02665T-30-6	AMERICAN HOMES 4 RENT CLASS A		03/26/2024	JP MORGAN SOFT CREDIT NORTH AMERICA ALGO	48,913.000	1,748,176		1,738,253	0	0	0	0	0	0	1,738,253	0	9,923	9,923	12,717		
..11120U-10-5	BRIXMOR PROPERTY GROUP INC		02/06/2024	VARIOUS	5,478.000	122,927		109,401	127,473	(18,072)	0	0	(18,072)	0	109,401	0	13,527	13,527	1,493		
..11135E-20-3	BROADSTONE NET LEASE INC		03/07/2024	BMO CAPITAL MARKETS CORP NORTH AMERICA C	41,234.000	602,861		589,646	710,049	(120,403)	0	0	(120,403)	0	589,646	0	13,215	13,215	11,752		
..133131-10-2	CAMDEN PROPERTY TRUST		03/12/2024	VARIOUS	12,021.000	1,182,681		1,136,946	1,193,565	(56,619)	0	0	(56,619)	0	1,136,946	0	45,735	45,735	18,394		
..229663-10-9	CUBESMART		02/06/2024	VARIOUS	25,641.000	1,143,652		821,790	1,188,460	(366,670)	0	0	(366,670)	0	821,790	0	321,861	321,861	13,077		
..253868-10-3	DIGITAL REALTY TRUST INC		01/04/2024	VARIOUS	14,718.000	1,949,809		1,455,677	1,980,748	(525,071)	0	0	(525,071)	0	1,455,677	0	494,131	494,131	23,280		
..29444U-70-0	EQUINIX INC		03/25/2024	VARIOUS	3,870.000	3,070,195		2,201,411	3,116,859	(915,449)	0	0	(915,449)	0	2,201,411	0	868,784	868,784	15,242		
..297178-10-5	ESSEX PROPERTY TRUST INC		01/19/2024	VARIOUS	14,028.000	3,386,745		2,940,990	3,478,102	(537,112)	0	0	(537,112)	0	2,940,990	0	445,755	445,755	32,405		
..42250P-10-3	HEALTHPEAK PROPERTIES INC		01/23/2024	CITIGROUP SOFT CREDIT NORTH AMERICA ALGO	3,876.000	74,767		71,163	76,745	(5,581)	0	0	(5,581)	0	71,163	0	3,604	3,604	0		
..44107P-10-4	HOST HOTELS & RESORTS INC		02/06/2024	EVERCORE ISI NORTH AMERICA ALGO 226	5,707.000	111,102		106,705	111,115	(4,410)	0	0	(4,410)	0	106,705	0	4,397	4,397	2,627		
..46187W-10-7	INVITATION HOMES INC		01/23/2024	WELLS FARGO NORTH AMERICA ALGO 250	32,165.000	1,079,108		953,371	1,097,148	(143,778)	0	0	(143,778)	0	953,371	0	125,737	125,737	9,006		
..49427F-10-8	KILROY REALTY CORP		01/10/2024	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3,502		
..554382-10-1	MACERICH COMPANY		02/13/2024	TRUIST SECURITIES, INC. NORTH AMERICA CA	10,421.000	172,913		110,463	160,796	(50,333)	0	0	(50,333)	0	110,463	0	62,451	62,451	0		
..74340W-10-3	PROLOGIS INC		02/06/2024	VARIOUS	2,883.000	373,255		226,522	384,304	(157,782)	0	0	(157,782)	0	226,522	0	146,733	146,733	0		
..74460D-10-9	PUBLIC STORAGE INC		01/25/2024	VARIOUS	1,890.000	549,236		498,053	576,450	(78,397)	0	0	(78,397)	0	498,053	0	51,184	51,184	0		
..756109-10-4	REALTY INCOME CORPORATION		01/29/2024	SELL FRACTIONAL SHARE	0.870	47		38	38	0	0	0	0	0	38	0	9	9	0		
..78377T-10-7	RYMAN HOSPITALITY PROPERTIES		03/26/2024	VARIOUS	7,780.000	896,569		643,340	856,267	(212,926)	0	0	(212,926)	0	643,340	0	253,229	253,229	8,558		
..828806-10-9	SIMON PROPERTY GROUP INC		02/06/2024	EVERCORE ISI NORTH AMERICA ALGO 226	1,300.000	185,860		81,429	185,432	(104,003)	0	0	(104,003)	0	81,429	0	104,431	104,431	0		
..82981J-10-9	SITE CENTERS CORP		02/13/2024	VARIOUS	70,311.000	982,326		880,344	958,339	(77,995)	0	0	(77,995)	0	880,344	0	101,982	101,982	20,831		
..84860W-30-0	SPIRIT REALTY CAPITAL INC		01/23/2024	MERGER	70,093.000	2,350,218		2,350,218	3,062,363	(712,145)	0	0	(712,145)	0	2,350,218	0	0	0	46,934		
..867892-10-1	SUNSTONE HOTEL INVESTORS INC		02/06/2024	VARIOUS	29,483.000	310,550		275,666	316,353	(40,687)	0	0	(40,687)	0	275,666	0	34,884	34,884	3,833		
..929042-10-9	VORNADO REALTY TRUST		03/20/2024	VARIOUS	42,830.000	1,119,292		906,389	1,209,948	(303,559)	0	0	(303,559)	0	906,389	0	212,903	212,903	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						22,065,634	XXX	18,628,125	21,454,584	(4,564,712)	0	0	(4,564,712)	0	18,628,125	0	3,437,509	3,437,509	232,614	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																					
..99C001-53-6	SPFM MERGER SUB INC.		01/02/2024	DIRECT WITH COMPANY	100.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						22,065,634	XXX	18,628,125	21,454,584	(4,564,712)	0	0	(4,564,712)	0	18,628,125	0	3,437,509	3,437,509	232,614	XXX	XXX
5989999998. Total - Common 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
5989999999. Total - Common Stocks						22,065,634	XXX	18,628,125	21,454,584	(4,564,712)	0	0	(4,564,712)	0	18,628,125	0	3,437,509	3,437,509	232,614	XXX	XXX
5999999999. Total - Preferred and Common Stocks						22,065,634	XXX	18,628,125	21,454,584	(4,564,712)	0	0	(4,564,712)	0	18,628,125	0	3,437,509	3,437,509	232,614	XXX	XXX
6009999999 - Totals						528,943,458	XXX	545,524,421	539,216,344	(8,337,256)	1,161,873	0	(7,175,383)	499,687	534,278,900	(519,981)	(5,136,911)	(5,656,893)	7,757,535	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- CAGR A TREASURY		1.A	82,632,845	82,632,845	04/01/2024
000000-00-0	REPO - HSBC A TREASURY		1.A	82,632,845	82,632,845	04/01/2024
000000-00-0	REPO - JP A TREASURY		1.A	37,726,278	37,726,278	04/01/2024
000000-00-0	REPO - TD A TREASURY		1.A	33,101,875	33,101,875	04/01/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				236,093,843	236,093,843	XXX
0109999999. Total - U.S. Government Bonds				236,093,843	236,093,843	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				236,093,843	236,093,843	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				236,093,843	236,093,843	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				236,093,843	236,093,843	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 58,577,513 Book/Adjusted Carrying Value $ 58,577,513
2. Average balance for the year Fair Value $ 203,371,511 Book/Adjusted Carrying Value $ 203,371,511
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 236,093,843 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bankers Trust ..... Phoenix, AZ		0.000	0	0	265,752	741,922	990,064	XXX.
JP Morgan Chase ..... San Antonio, TX		0.000	0	0	2,148,952	618,946	923,847	XXX.
Hinsdale Bank & Trust ..... Hinsdale, IL		0.000	0	0	331,266	329,267	269,640	XXX.
Midfirst Bank ..... Denver, CO		0.150	299	0	2,224,410	3,367,771	2,263,673	XXX.
Suntrust Bank ..... Nashville, TN		0.000	0	0	1,161,155	1,676,878	970,877	XXX.
US Bank ..... St. Paul, MN		0.000	0	0	8,323,573	9,052,820	8,186,493	XXX.
Wells Fargo ..... San Framcisco, CA		0.000	0	0	2,725,869	2,551,971	3,105,958	XXX.
Wells Fargo ..... Portland, OR		0.000	0	0	678,839	788,640	395,453	XXX.
Commerce Bank ..... Kansas City, MO		0.000	0	0	625,010	508,330	832,394	XXX.
Royal Bank of Canada ..... Toronto, ON		0.000	0	0	(670,728)	(670,837)	(667,856)	XXX.
CIBC Mellon ..... Toronto,ON		0.000	0	0	24,442	1,251,654	173,372	XXX.
Citibank, N.A. ..... New Castle,DE		0.000	0	0	392,289	399,403	34,428	XXX.
JP Morgan Chase Bank, N.A. ... New York,NY		0.000	0	0	630,496	2,484,940	2,661,314	XXX.
JP Morgan Chase Bank, N.A. ... New York,NY		5.050	4,154	4,216	6,615,859	6,616,032	6,619,974	XXX.
TD Bank ..... Toronto,ON		0.000	0	0	(498,823)	(500,511)	(433,063)	XXX.
TD Bank ..... Toronto,ON		5.350	168,928	49,705	10,677,370	7,734,584	12,593,604	XXX.
TD Bank ..... Toronto,ON		5.050	24,888	8,718	2,363,581	2,599,393	3,042,092	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	198,269	62,639	38,019,312	39,551,202	41,962,263	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	198,269	62,639	38,019,312	39,551,202	41,962,263	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	198,269	62,639	38,019,312	39,551,202	41,962,263	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		03/31/2024	5.366		225,406,530	0	418,432
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						225,406,530	0	418,432
8609999999 - Total Cash Equivalents						225,406,530	0	418,432