* 1 9 0 3 8 2 0 2 4 2 0 1 0 0 1 0 1 *

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

17th day of April, 2024

Notary Public

My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	13,218,412,532	0	13,218,412,532	12,767,495,576
2.	Stocks:				
	2.1 Preferred stocks	1,688,900	0	1,688,900	1,636,460
	2.2 Common stocks	4,646,587,288	0	4,646,587,288	4,484,873,709
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (967,988)), cash equivalents ($ 136,768,430) and short-term investments ($ 0)	135,800,442	0	135,800,442	622,578,023
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,609,717,251	5,513,232	1,604,204,019	1,641,090,363
9.	Receivables for securities	60,459,419	0	60,459,419	72,084,191
10.	Securities lending reinvested collateral assets	53,961,344	0	53,961,344	34,949,615
11.	Aggregate write-ins for invested assets	(66,464)	0	(66,464)	(66,464)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	19,726,560,712	5,513,232	19,721,047,480	19,624,641,473
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	103,462,615	0	103,462,615	103,323,601
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	933,470,686	32,095,884	901,374,802	901,166,305
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 28,504,000 earned but unbilled premiums)	1,478,942,539	6,026,462	1,472,916,077	1,346,302,813
	15.3 Accrued retrospective premiums ($ 9,561,347) and contracts subject to redetermination ($ 0)	9,561,347	1,128,712	8,432,635	8,555,356
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	36,902,745	0	36,902,745	34,775,511
	16.2 Funds held by or deposited with reinsured companies	176,028	0	176,028	176,145
	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	146,719,096	0	146,719,096	143,394,823
19.	Guaranty funds receivable or on deposit	265,087	0	265,087	345,618
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	91,863,421	0	91,863,421	82,199,478
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	80,254,155	1,449,262	78,804,893	82,762,801
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,608,178,430	46,213,552	22,561,964,879	22,327,643,925
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	22,608,178,430	46,213,552	22,561,964,879	22,327,643,925
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(66,464)	0	(66,464)	(66,464)
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)	(66,464)	0	(66,464)	(66,464)
2501.	Equities and deposits in pools and associations	32,194,088	0	32,194,088	33,622,513
2502.	Suspense, undistributed payments	23,780,159	0	23,780,159	23,444,863
2503.	Amounts receivable under high deductible policies	14,440,488	1,449,262	12,991,227	16,191,584
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,839,419	0	9,839,419	9,503,840
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	80,254,155	1,449,262	78,804,893	82,762,801

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 870,545,777)	8,262,335,430	8,103,337,745
2.	Reinsurance payable on paid losses and loss adjustment expenses	356,567,519	357,167,683
3.	Loss adjustment expenses	1,729,228,735	1,726,185,928
4.	Commissions payable, contingent commissions and other similar charges	80,681,098	170,389,181
5.	Other expenses (excluding taxes, licenses and fees)	89,003,441	128,794,836
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	70,725,258	79,845,734
7.1	Current federal and foreign income taxes (including $ (88,745,262) on realized capital gains (losses))	113,706,912	74,118,477
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 $ 299,528,087 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	3,452,736,983	3,423,014,817
10.	Advance premium	100	100
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,599,415	11,300,833
12.	Ceded reinsurance premiums payable (net of ceding commissions)	138,925,702	77,764,156
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	4,185,754	5,864,577
15.	Remittances and items not allocated	(10,566)	417,195
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	30,123,514	0
22.	Payable for securities lending	53,961,344	34,949,615
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	(7,221,381)	(7,444,325)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,386,549,256	14,185,706,553
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,386,549,256	14,185,706,553
29.	Aggregate write-ins for special surplus funds	8,748,531	8,797,261
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,660,159,287	2,660,159,287
35.	Unassigned funds (surplus)	5,481,507,804	5,447,980,825
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)	8,175,415,622	8,141,937,373
38.	Totals (Page 2, Line 28, Col. 3)	22,561,964,879	22,327,643,925
	DETAILS OF WRITE-INS		
2501.	Escheat liability	332,364	181,746
2502.	Retroactive reinsurance reserve assumed	240,048	240,064
2503.	Retroactive reinsurance reserve ceded	(7,793,792)	(7,866,134)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(7,221,381)	(7,444,325)
2901.	Special surplus from retroactive reinsurance	8,748,531	8,797,261
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	8,748,531	8,797,261
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 $ 147,972,725)	125,214,455	110,150,533	436,712,085
	1.2 Assumed (written $ 1,861,698,504)	1,833,615,530	1,593,355,597	6,808,760,334
	1.3 Ceded (written $ 153,443,529)	129,388,144	113,012,227	449,539,722
	1.4 Net (written $ 1,856,227,700)	1,829,441,840	1,590,493,903	6,795,932,698
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,074,171,146):			
	2.1 Direct	50,399,942	45,660,830	260,385,694
	2.2 Assumed	1,078,924,474	970,556,918	4,226,348,765
	2.3 Ceded	53,384,766	46,436,526	269,371,346
	2.4 Net	1,075,939,650	969,781,222	4,217,363,113
3.	Loss adjustment expenses incurred	159,958,587	145,118,161	670,756,722
4.	Other underwriting expenses incurred	517,618,529	469,351,195	1,934,636,432
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,753,516,767	1,584,250,578	6,822,756,267
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	75,925,074	6,243,325	(26,823,570)
	INVESTMENT INCOME			
9.	Net investment income earned	153,878,369	122,698,251	1,223,278,181
10.	Net realized capital gains (losses) less capital gains tax of $ (874,795)	(6,048,726)	(6,340,395)	(15,755,726)
11.	Net investment gain (loss) (Lines 9 + 10)	147,829,644	116,357,856	1,207,522,455
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 373,270 amount charged off $ 2,738,799)	(2,365,529)	(2,129,413)	(9,957,810)
13.	Finance and service charges not included in premiums	4,896,079	4,807,189	19,115,341
14.	Aggregate write-ins for miscellaneous income	(569,657)	13,823	1,119,519
15.	Total other income (Lines 12 through 14)	1,960,893	2,691,600	10,277,050
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	225,715,610	125,292,781	1,190,975,936
17.	Dividends to policyholders	1,924,792	1,983,555	7,933,655
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)	223,790,818	123,309,226	1,183,042,281
19.	Federal and foreign income taxes incurred	41,267,771	(16,225,769)	51,336,687
20.	Net income (Line 18 minus Line 19)(to Line 22)	182,523,048	139,534,995	1,131,705,593
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	8,141,937,373	7,738,727,086	7,738,727,086
22.	Net income (from Line 20)	182,523,048	139,534,995	1,131,705,593
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,154,161)	130,925,205	164,263,613	(175,505,427)
25.	Change in net unrealized foreign exchange capital gain (loss)	735,293	3,855,050	5,167,484
26.	Change in net deferred income tax	1,170,112	10,434,955	18,031,714
27.	Change in nonadmitted assets	124,592	(3,833,672)	(4,189,077)
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	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	(282,000,000)	(287,000,000)	(572,000,000)
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)	33,478,250	27,254,940	403,210,287
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	8,175,415,622	7,765,982,026	8,141,937,373
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	9,998	111,085	405,276
1402.	Fines and penalties of regulatory authorities	(22,602)	(17,313)	(73,593)
1403.	Retroactive reinsurance gain/loss	(557,053)	(79,948)	787,836
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(569,657)	13,823	1,119,519
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	1,792,853,467	1,586,951,778	6,976,986,354
2.	Net investment income	151,361,546	125,901,889	1,224,736,754
3.	Miscellaneous income	1,960,893	2,691,600	10,277,050
4.	Total (Lines 1 to 3)	1,946,175,906	1,715,545,267	8,212,000,158
5.	Benefit and loss related payments	919,669,246	886,714,255	3,822,469,376
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	810,982,003	754,435,467	2,485,001,706
8.	Dividends paid to policyholders	1,626,210	1,274,139	6,977,621
9.	Federal and foreign income taxes paid (recovered) net of $ 886,877 tax on capital gains (losses)	804,541	1,084,868	(12,364,079)
10.	Total (Lines 5 through 9)	1,733,081,999	1,643,508,729	6,302,084,624
11.	Net cash from operations (Line 4 minus Line 10)	213,093,907	72,036,539	1,909,915,534
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	602,172,935	690,365,029	2,057,404,144
	12.2 Stocks	1,475,955	736,407	4,354,559
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	22,071,863	14,138,168	84,692,875
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,233	0	4,002
	12.7 Miscellaneous proceeds	41,748,286	20,614,925	26,321,160
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	667,471,271	725,854,528	2,172,776,741
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,058,816,772	824,292,560	3,000,928,428
	13.2 Stocks	2,287,362	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	17,004,519	23,275,564	135,904,899
	13.6 Miscellaneous applications	19,011,729	909,740	70,913,299
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,097,120,382	848,477,864	3,207,746,626
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)	(429,649,111)	(122,623,336)	(1,034,969,885)
	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	282,000,000	287,000,000	572,000,000
	16.6 Other cash provided (applied)	11,777,623	4,732,272	(24,060,186)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(270,222,377)	(282,267,728)	(596,060,186)
	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)	(486,777,581)	(332,854,525)	278,885,463
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	622,578,023	343,692,560	343,692,560
	19.2 End of period (Line 18 plus Line 19.1)	135,800,442	10,838,035	622,578,023

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

20.0001. Income payment received in securities	25,649	36,279	131,527
20.0002. Stock distribution from limited partnership	0	1,099,742	4,260,119
20.0003. Exchange of bonds	0	0	2,834,860

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	March 31, 2024	December 31, 2023
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 182,523,048	$ 1,131,705,593
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	$ 182,523,048	$ 1,131,705,593
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 8,175,415,622	$ 8,141,937,373
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	$ 8,175,415,622	$ 8,141,937,373

   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

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	7,790,593
2. 12 Months or Longer	$	70,093,378

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

1. Less than 12 Months	$	843,913,343
2. 12 Months or Longer	$	541,890,361

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

	Asset Type	Percent Share
(1)	Cash	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. Through March 31, 2024, the Company sold $129.4 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	Proceeds
January 25, 2024	$ 33.4
February 28, 2024	96.0

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

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 $282 million to its parent company, Travelers Insurance Group Holdings Inc.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of March 31, 2024:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 3,482,694	$ —	$ —	$ 3,482,694
Industrial and miscellaneous	—	36,221,644	—	—	36,221,644
Total bonds	—	39,704,338	—	—	39,704,338
Preferred stock					
Perpetual	1,688,900	—	—	—	1,688,900
Common stock					
Industrial and miscellaneous	2,631,460	—	1,211,204	—	3,842,664
Total securities at fair value	$ 4,320,360	$ 39,704,338	$ 1,211,204	$ —	$ 45,235,902

Reconciliation of Level 3 securities during the year:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At 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	$ 136,768,430	$ 136,768,430	$ 28,190,059	$ 108,578,371	$ —	$ —	$ —
Long-term bonds	12,371,203,719	13,218,412,532	790,650,215	11,571,061,129	9,492,375	—	—
Preferred stock	1,688,900	1,688,900	1,688,900	—	—	—	—
Common stock	3,842,664	3,842,664	2,631,460	—	1,211,204	—	—

(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	$ 623,402,690	$ 623,402,690	$ 135,023,193	$ 488,379,497	$ —	$ —	$ —
Long-term bonds	12,044,031,770	12,767,495,576	872,795,074	11,160,928,261	10,308,435	—	—
Preferred stock	1,636,460	1,636,460	1,636,460	—	—	—	—
Common stock	3,305,459	3,305,459	2,094,255	—	1,211,204	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through 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 favorably by $3,774,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence and commercial multiple peril lines of business.

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 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 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.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 5,435,644

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 4,481,568,251	$ 4,642,744,624
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 64,066,475	$ 42,261,741
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,545,634,726	$ 4,685,006,365
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. ..... $ 53,961,344

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 53,961,344

16.3 Total payable for securities lending reported on the liability page. ..... $ 53,961,344

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	21,172,568	21,172,568	0	0	171,024	171,024
TOTAL			0	0	21,172,568	21,172,568	0	0	171,024	171,024

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	2,515,410	1,523,985	367,797	443,848	26,414,859	35,086,764
2. Alaska AK	L	60,569	60,636	9,715	2,035	727,062	451,367
3. Arizona AZ	L	2,191,834	961,751	620,068	367,948	16,711,545	18,736,860
4. Arkansas AR	L	306,699	682,394	54,972	504,244	5,641,970	6,194,931
5. California CA	L	8,697,727	4,919,082	5,337,886	1,691,278	74,445,360	69,894,253
6. Colorado CO	L	2,694,054	3,513,233	531,761	491,027	16,552,508	14,323,445
7. Connecticut CT	L	3,019,170	3,099,868	2,268,809	3,580,885	132,280,324	127,640,828
8. Delaware DE	L	366,775	248,339	158,276	13,021	13,561,894	13,269,139
9. District of Columbia DC	L	8,041,324	5,600,949	369,443	154,591	22,056,947	21,772,374
10. Florida FL	L	11,026,139	10,298,911	5,369,553	5,653,298	115,899,529	121,381,281
11. Georgia GA	L	7,086,638	5,846,352	1,312,763	1,292,408	38,049,361	36,180,165
12. Hawaii HI	L	213,222	45,533	0	13,177	7,591,696	7,558,004
13. Idaho ID	L	129,542	221,691	144,837	72,471	4,326,981	4,493,495
14. Illinois IL	L	2,959,286	4,062,644	1,620,456	2,226,710	45,255,871	43,916,305
15. Indiana IN	L	1,375,627	933,758	250,771	458,130	10,639,050	9,853,764
16. Iowa IA	L	1,468,893	1,462,143	688,689	848,281	16,299,940	15,043,845
17. Kansas KS	L	1,393,942	1,913,738	560,090	819,328	27,477,024	29,130,753
18. Kentucky KY	L	625,498	752,256	276,473	515,094	18,540,329	18,347,828
19. Louisiana LA	L	3,562,028	4,887,389	1,435,977	1,035,466	35,874,408	35,405,927
20. Maine ME	L	843,939	204,318	111,014	103,519	8,805,380	9,183,180
21. Maryland MD	L	1,799,523	2,153,144	776,961	573,995	54,918,025	52,498,465
22. Massachusetts MA	L	11,916,340	12,205,799	5,227,548	5,799,059	92,884,037	81,174,952
23. Michigan MI	L	4,423,731	1,270,281	2,089,452	2,267,660	159,778,656	165,280,641
24. Minnesota MN	L	3,633,361	3,709,412	784,397	928,824	32,004,704	32,925,282
25. Mississippi MS	L	1,911,202	1,611,090	552,812	667,219	18,648,655	19,781,256
26. Missouri MO	L	3,582,930	1,510,331	1,143,482	1,233,858	23,585,194	24,163,221
27. Montana MT	L	398,591	586,925	37,434	13,437	1,830,818	1,822,028
28. Nebraska NE	L	714,661	553,763	723,383	596,680	10,881,841	11,280,474
29. Nevada NV	L	442,801	956,522	354,379	183,051	5,686,830	4,714,554
30. New Hampshire NH	L	6,911	(20,538)	712,998	570,505	13,029,287	13,386,640
31. New Jersey NJ	L	1,147,196	1,074,904	1,525,395	1,653,429	127,044,420	160,645,734
32. New Mexico NM	L	183,776	323,589	121,969	108,219	3,346,706	3,496,141
33. New York NY	L	13,035,109	13,361,682	11,459,729	8,488,342	233,631,077	227,447,657
34. North Carolina NC	L	1,806,532	1,935,699	1,092,730	805,487	26,542,029	27,176,000
35. North Dakota ND	L	9,619	10,065	0	0	77,668	92,369
36. Ohio OH	L	1,729,105	38,747	116,426	134,619	53,899,078	51,038,525
37. Oklahoma OK	L	603,732	535,395	94,276	1,007,077	8,529,744	8,166,006
38. Oregon OR	L	1,423,863	1,813,263	860,009	498,077	11,187,284	11,292,260
39. Pennsylvania PA	L	4,129,753	5,732,214	7,715,291	2,522,287	150,095,573	142,959,113
40. Rhode Island RI	L	805,182	1,128,228	424,573	426,074	15,070,015	15,523,892
41. South Carolina SC	L	931,580	1,064,973	396,054	690,982	17,151,290	18,212,686
42. South Dakota SD	L	232,168	241,898	100,171	46,106	2,162,048	1,987,870
43. Tennessee TN	L	3,592,573	2,189,167	691,515	909,968	40,287,701	40,738,701
44. Texas TX	L	22,689,676	19,603,441	3,933,042	2,490,122	123,002,521	124,355,951
45. Utah UT	L	462,546	966,830	338,526	287,307	9,801,022	9,444,517
46. Vermont VT	L	1,201,267	471,001	97,081	133,397	3,296,940	2,612,780
47. Virginia VA	L	5,758,883	5,366,451	4,917,930	2,332,183	38,037,537	37,488,068
48. Washington WA	L	24,318	(46,731)	482,013	1,829,125	8,782,946	9,314,670
49. West Virginia WV	L	426,429	300,371	157,761	255,039	6,494,242	6,720,164
50. Wisconsin WI	L	174,625	130,689	1,250,078	499,169	20,634,634	22,541,961
51. Wyoming WY	L	15,599	2,128	27,128	2,128	104,440	113,775
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	151,349	3,426	0	0	177,925	130,904
54. Puerto Rico PR	L	18,011	1,464,782	0	4,131	135,727	114,572
55. U.S. Virgin Islands VI	L	11,321	11,062	0	0	199,599	197,482
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	145	145	10,000,000	0	0	0
59. Totals	XXX	147,972,725	133,499,119	79,693,891	58,244,318	1,950,092,249	1,966,703,820
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	145	10,000,000	0	0	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	145	145	10,000,000	0	0	0

(a) Active Status Counts:

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … … 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	… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437	… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil		… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021	… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil		… … … … … Redstart, LLC	Delaware	06-0566050
… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002	… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil		… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil		… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … 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			

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	NIA	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		81-4981134	0	0		Corvus Insurance Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		32-0548038	0	0		Corvus Insurance Agency, LLC	DE	NIA	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		86-3282639	0	0		Corvus Reinsurance Company	VT	IA	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		98-1694580	0	0		Corvus Agency Limited	GBR	NIA	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		98-1721933	0	0		Corvus Underwriting GmbH	DEU	NIA	Corvus Insurance Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		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

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.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	RE	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	DS	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106

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.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Performance Construction Advisors LLC	DE	DS	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	DS	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	DS	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		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			
												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	5,370,532	654,500	12.2	(3.8)
2.1	Allied Lines	760,862	400,634	52.7	39.6
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	6,273,598	2,798,486	44.6	44.2
5.1	Commercial multiple peril (non-liability portion)	13,887	365	2.6	(3.5)
5.2	Commercial multiple peril (liability portion)	0	2,276,948	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	199	8	3.9	(10.3)
9.1	Inland marine	22,996	30,276	131.7	(3.0)
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	(3)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(10)	0.0	0.0
12.	Earthquake	6,036	(1)	0.0	0.3
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	84,495,058	41,584,340	49.2	44.8
17.1	Other liability - occurrence	113,779	8,674,528	7,624.0	4,273.8
17.2	Other liability - claims-made	0	271,004	0.0	177.8
17.3	Excess workers' compensation	0	(131,008)	0.0	0.0
18.1	Products liability - occurrence	449,476	(179,777)	(40.0)	(13,686.1)
18.2	Products liability - claims-made	0	339	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	(13,353,867)	0.0	0.0
19.2	Other private passenger auto liability	0	(299)	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	62	0.0	0.0
19.4	Other commercial auto liability	0	29,895	0.0	0.0
21.1	Private passenger auto physical damage	0	(199)	0.0	0.0
21.2	Commercial auto physical damage	0	(22)	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	543	(8,896)	(1,639.0)	(542.4)
24.	Surety	27,706,030	7,352,487	26.5	11.7
26.	Burglary and theft	1,458	154	10.5	(1.4)
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	125,214,455	50,399,942	40.3	41.5
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	8,071,654	8,071,654	4,194,937
2.1	Allied Lines	967,052	967,052	509,337
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	5,657,461	5,657,461	5,725,847
5.1	Commercial multiple peril (non-liability portion)	16,521	16,521	7,622
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	50	50	50
9.1	Inland marine	22,874	22,874	24,843
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	4,868	4,868	5,291
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	100,499,404	100,499,404	101,310,532
17.1	Other liability - occurrence	95,409	95,409	113,092
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	449,476	449,476	5,946
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	650	650	925
24.	Surety	32,185,818	32,185,818	21,599,365
26.	Burglary and theft	1,487	1,487	1,330
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	147,972,725	147,972,725	133,499,119
	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	2,343,519	3,193,741	5,537,260	232,403	21,944	254,347	2,217,962	13,097	3,027,338	5,258,398	106,846	(131,362)	(24,516)
2. 2022	582,036	923,427	1,505,463	120,375	8,587	128,963	537,665	10,935	844,854	1,393,454	76,004	(59,051)	16,953
3. Subtotals 2022 + Prior	2,925,556	4,117,168	7,042,723	352,779	30,531	383,310	2,755,627	24,032	3,872,192	6,651,851	182,850	(190,412)	(7,562)
4. 2023	767,649	2,019,152	2,786,800	371,247	74,860	446,107	701,640	41,737	1,601,104	2,344,481	305,239	(301,451)	3,788
5. Subtotals 2023 + Prior	3,693,204	6,136,319	9,829,524	724,026	105,391	829,417	3,457,267	65,768	5,473,297	8,996,332	488,089	(491,863)	(3,774)
6. 2024	XXX	XXX	XXX	XXX	244,440	244,440	XXX	190,252	804,980	995,232	XXX	XXX	XXX
7. Totals	3,693,204	6,136,319	9,829,524	724,026	349,832	1,073,858	3,457,267	256,020	6,278,277	9,991,564	488,089	(491,863)	(3,774)
8. Prior Year-End Surplus As Regards Policyholders	8,141,937										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. 13.2	2. (8.0)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	State surcharges receivable	8,186,502	0	8,186,502	7,939,502
2505.	Other assets	1,393,138	0	1,393,138	1,159,779
2506.	Contingent commissions receivable	162,880	0	162,880	404,559
2507.	Assumed reinsurance receivable and payable	96,900	0	96,900	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,839,419	0	9,839,419	9,503,840

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,647,004,501	1,784,096,824
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	17,004,519	135,904,899
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	(31,609,559)	(180,259,806)
6.	Total gain (loss) on disposals	(1,486,646)	(5,531,669)
7.	Deduct amounts received on disposals	22,071,863	88,952,994
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	876,299	5,233,745
10.	Deduct current year's other than temporary impairment recognized	0	3,486,497
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,609,717,251	1,647,004,501
12.	Deduct total nonadmitted amounts	5,513,232	5,914,138
13.	Statement value at end of current period (Line 11 minus Line 12)	1,604,204,019	1,641,090,363

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	17,254,005,745	16,342,291,035
2.	Cost of bonds and stocks acquired	1,061,129,783	3,008,154,934
3.	Accrual of discount	7,942,908	23,845,109
4.	Unrealized valuation increase/(decrease)	160,380,603	(15,225,050)
5.	Total gain (loss) on disposals	(5,439,107)	(6,461,243)
6.	Deduct consideration for bonds and stocks disposed of	603,663,295	2,065,395,222
7.	Deduct amortization of premium	7,682,322	33,741,277
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	264,199
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,406	801,658
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,866,688,720	17,254,005,745
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	17,866,688,720	17,254,005,745

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)	10,459,674,641	957,377,266	552,748,580	(18,755,923)	10,845,547,404	0	0	10,459,674,641
2.	NAIC 2 (a)	2,227,807,101	87,874,534	72,655,222	18,141,172	2,261,167,585	0	0	2,227,807,101
3.	NAIC 3 (a)	48,288,716	26,875,622	1,999,725	5,799,244	78,963,857	0	0	48,288,716
4.	NAIC 4 (a)	26,867,335	5,715,000	0	(4,687,838)	27,894,497	0	0	26,867,335
5.	NAIC 5 (a)	4,857,782	0	0	(18,594)	4,839,188	0	0	4,857,782
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	12,767,495,576	1,077,842,422	627,403,526	478,060	13,218,412,531	0	0	12,767,495,576
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	1,636,460	0	0	52,440	1,688,900	0	0	1,636,460
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,636,460	0	0	52,440	1,688,900	0	0	1,636,460
15.	Total Bonds and Preferred Stock	12,769,132,036	1,077,842,422	627,403,526	530,500	13,220,101,431	0	0	12,769,132,036

(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	0	0
2.	Cost of short-term investments acquired	19,000,000	38,800,000
3.	Accrual of discount	(6)	(75)
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	2,233	4,002
6.	Deduct consideration received on disposals	19,002,227	38,803,928
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	623,402,690	344,368,103
2.	Cost of cash equivalents acquired	1,342,798,271	5,676,738,019
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	1,829,432,531	5,397,703,432
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)	136,768,430	623,402,690
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	136,768,430	623,402,690

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
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												
	Ironwood Mezzanine Fund IV LP	Avon	CT	Ironwood Capital Advisors		04/11/2017	2	0	289,711	0	679,636	5.550
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	289,711	0	679,636	XXX
Joint Venture Interests - Common Stock - Unaffiliated												
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	45,969	0	63,607	3.530
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	14,181	0	1,288,578	0.090
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks		11/15/2017	3	0	84,315	0	606,537	7.970
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group		01/11/2018	3	0	95,857	0	562,004	0.050
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	3	0	95,544	0	2,086,790	0.880
	Crestview Partners III, L.P.	New York	NY	Crestview Partners		11/08/2013	3	0	5,128,396	0	1,457,322	0.780
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	3	0	33,305	0	1,276,429	2.220
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners		07/31/2015	3	0	147,593	0	0	2.750
	FPE Fund II LP	London	GBR	FPE Capital LLP		10/20/2017	3	0	308,970	0	84,395	3.980
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	0	1,746,614	0	2,680,948	4.730
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	0	(20,854)	0	3,283,594	0.420
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners		04/14/2017	3	0	273,033	0	1,749,858	2.250
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners		11/09/2017	3	0	30,956	0	1,018,326	1.530
	Inverness Graham Investments III, L.P.	Wayne	PA	Inverness Graham		05/19/2015	3	0	99,204	0	1,350,099	4.860
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.		08/20/2014	3	0	146,739	0	2,793,348	1.790
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	0	200,998	0	3,315,409	6.280
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	0	459,241	0	1,173,110	2.990
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital		12/14/2016	1	0	300,000	0	0	7.380
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	3,047,449	0	21,389,745	5.800
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	213,677	0	1,764,003	1.250
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	235,304	0	218,651	1.060
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	3	0	34,335	0	1,771,340	1.290
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	70,360	0	2,059,146	2.040
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	0	35,769	0	3,632,971	1.140
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC		11/23/2016	3	0	60,812	0	1,080,882	0.480
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners		03/29/2018	3	0	249,998	0	2,549,155	0.920
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	147,188	0	1,288,072	3.840
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	58,157	0	1,713,411	4.430
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors		11/21/2018	3	0	268,963	0	676,279	5.480
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	13,612,071	0	62,934,009	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group		12/21/2018		0	74,594	0	3,571,272	0.110
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Blackstone Group		03/29/2007		0	7,315	0	728,851	0.120
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	81,909	0	4,300,123	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Growth Capital Fund IV, L.P..	Oklahoma City	OK	Acorn Growth Companies		04/09/2018		0	227,131	0	102,510	8.670
	Dyal II US Investors LP	New York	NY	Blue Owl Capital		09/30/2014		0	38,415	0	2,902,699	1.940
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014	2	0	45,945	0	5,314,160	2.800
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016		0	89,612	0	2,713,570	0.420
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC		03/18/2016		0	(97)	0	493,864	3.900
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management		10/25/2016		0	300,000	0	3,574,097	0.610
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014		0	41,328	0	631,596	0.300
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners		07/15/2016		0	85,767	0	763,587	4.440

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO 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
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital		12/20/2018		0	1,657,312	0	5,154,443	6.160
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment		12/20/2018		0	202,974	0	1,412,522	1.860
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015		0	55,362	0	10,628,122	4.790
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners		06/26/2017		0	81,987	0	446,289	3.720
	White Deer Energy LP III	New York	NY	White Deer Management		11/28/2018		0	195,092	0	1,909,882	3.090
2599999. Joint Venture Interests - Other - Unaffiliated								0	3,020,828	0	36,047,341	XXX
6099999. Total - Unaffiliated								0	17,004,519	0	103,961,109	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	17,004,519	0	103,961,109	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	03/29/2024	948,384	0	0	0	0	0	0	948,384	948,384	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	03/22/2024	(10,368)	0	0	0	0	0	0	(10,368)	(10,368)	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	03/18/2024	1,361,265	0	0	0	0	0	0	1,361,265	1,361,265	0	0	0	0
	Crestview Partners III, L.P.	New York	NY	Distribution	11/08/2013	01/16/2024	1,211,844	0	0	0	0	0	0	1,211,844	1,211,844	0	0	0	0
	DFW Capital Partners V, L.P.	Teaneck	NJ	Distribution	04/02/2016	03/15/2024	19,287	0	0	0	0	0	0	19,287	19,287	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	02/16/2024	1,843,022	0	0	0	0	0	0	1,843,022	1,843,022	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	02/28/2024	(20,854)	0	0	0	0	0	0	(20,854)	(20,854)	0	0	0	0
	HCI Equity Partners V, L.P.	Washington	DC	Distribution	04/14/2017	03/26/2024	(97,338)	0	0	0	0	0	0	(97,338)	(97,338)	0	0	0	0
	Heartwood Partners III, LP	Norwalk	CT	Distribution	11/09/2017	03/21/2024	66,603	0	0	0	0	0	0	66,603	66,603	0	0	0	0
	Inverness Graham Investments III, L.P.	Wayne	PA	Distribution	05/19/2015	01/29/2024	416,416	0	0	0	0	0	0	416,416	416,416	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	03/21/2024	(29,325)	0	0	0	0	0	0	(29,325)	(29,325)	0	0	0	0
	Sentinel Capital Partners VI, L.P.	New York	NY	Distribution	01/18/2018	03/29/2024	203,032	0	0	0	0	0	0	203,032	203,032	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	03/29/2024	592,910	0	0	0	0	0	0	592,910	592,910	0	0	0	0
	Snow Phipps III, L.P.	New York	NY	Distribution	12/18/2015	01/17/2024	18,779	0	0	0	0	0	0	18,779	18,779	0	0	0	0
	VMG Partners III, L.P.	San Francisco	CA	Distribution	07/10/2015	01/18/2024	237,364	0	0	0	0	0	0	237,364	237,364	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017	02/15/2024	6,116,810	0	0	0	0	0	0	6,116,810	6,116,810	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Liquidation	01/01/2010	01/31/2024	1	1,857	0	0	0	1,857	1,484,789	1,486,646	0	(1,484,789)	(1,858)	(1,486,646)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							12,877,832	1,857	0	0	0	1,857	1,484,789	14,364,477	12,877,831	(1,484,789)	(1,858)	(1,486,646)	0
Joint Venture Interests - Real Estate - Unaffiliated																			

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
	Blackstone Real Estate Partners VI, L.P. ...	New York	NY	Distribution	03/29/2007	01/31/2024	161,917	0	0	0	0	0	0	161,917	161,917	0	0	0	0
	Dermody Properties Industrial Fund II L.P. .	Wilmington	DE	Distribution	07/19/2018	01/29/2024	1,638,800	0	0	0	0	0	0	1,638,800	1,638,800	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	03/26/2024	70,000	0	0	0	0	0	0	70,000	70,000	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	03/28/2024	389,548	0	0	0	0	0	0	389,548	389,548	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	02/19/2024	52,244	0	0	0	0	0	0	52,244	52,244	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	02/29/2024	197,463	0	0	0	0	0	0	197,463	197,463	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							2,509,972	0	0	0	0	0	0	2,509,972	2,509,972	0	0	0	0
Joint Venture Interests - Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Return of Capital	04/11/2017	03/31/2024	533,500	0	0	0	0	0	0	533,500	533,500	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							533,500	0	0	0	0	0	0	533,500	533,500	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015	01/12/2024	379,579	0	0	0	0	0	0	379,579	379,579	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	02/28/2024	7,676	0	0	0	0	0	0	7,676	7,676	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	03/11/2024	1,850,679	0	0	0	0	0	0	1,850,679	1,850,679	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	03/12/2024	466,878	0	0	0	0	0	0	466,878	466,878	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018	03/20/2024	582,232	0	0	0	0	0	0	582,232	582,232	0	0	0	0
	Haddington Energy Partners III LP	Houston	TX	Distribution	01/01/2010	02/19/2024	27,361	0	0	0	0	0	0	27,361	27,361	0	0	0	0
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	02/09/2024	177,273	0	0	0	0	0	0	177,273	177,273	0	0	0	0
	Monarch Capital Partners IV LP	New York	NY	Distribution	01/03/2018	03/26/2024	1,298,163	0	0	0	0	0	0	1,298,163	1,298,163	0	0	0	0
	NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	10/25/2016	03/28/2024	164,868	0	0	0	0	0	0	164,868	164,868	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	03/19/2024	897,995	0	0	0	0	0	0	897,995	897,995	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	03/27/2024	18,349	0	0	0	0	0	0	18,349	18,349	0	0	0	0
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Distribution	02/11/2015	03/20/2024	413	0	0	0	0	0	0	413	413	0	0	0	0
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	03/11/2024	69,215	0	0	0	0	0	0	69,215	69,215	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	03/11/2024	4,394	0	0	0	0	0	0	4,394	4,394	0	0	0	0
	OpenGate Capital Partners I, LP	Los Angeles	CA	Distribution	07/15/2016	01/16/2024	85,767	0	0	0	0	0	0	85,767	85,767	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	02/29/2024	117,209	0	0	0	0	0	0	117,209	117,209	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	01/31/2024	2,403	0	0	0	0	0	0	2,403	2,403	0	0	0	0
	White Deer Energy LP III	New York	NY	Distribution	11/28/2018	01/03/2024	106	0	0	0	0	0	0	106	106	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							6,150,561	0	0	0	0	0	0	6,150,561	6,150,561	0	0	0	0
6099999. Total - Unaffiliated							21,538,365	1,857	0	0	0	1,857	1,484,789	23,025,010	21,538,363	(1,484,789)	(1,858)	(1,486,646)	0
6199999. Total - Affiliated							533,500	0	0	0	0	0	0	533,500	533,500	0	0	0	0
6299999 - Totals							22,071,865	1,857	0	0	0	1,857	1,484,789	23,558,510	22,071,863	(1,484,789)	(1,858)	(1,486,646)	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-FB-2	U S TREASURY NOTES 2.750 2027 07		02/02/2024	J P MORGAN CHASE SECURITIES INC		29,678,971	31,000,000	11,710	1.A
36179Y-HR-8	GNMA II PASS T #MA9240 5.000 2053 10		01/03/2024	GOLDMAN SACHS		24,604,612	24,884,563	13,825	1.A
36179Y-MJ-0	GNMA II PASS T #MA9361 5.000 2053 12		01/04/2024	J P MORGAN		14,804,158	14,971,417	14,556	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		03/20/2024	PAR WRITE-UP		620	620	0	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		03/20/2024	PAR WRITE-UP		11	11	0	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		03/20/2024	PAR WRITE-UP		25,018	25,018	0	1.A
83162C-V8-3	SBAP 2024-25A 1 5.050 2049 01		01/11/2024	VARIOUS		4,000,000	4,000,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						73,113,390	74,881,629	40,090	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
208418-3Z-4	CONROE ISD GO S2024 (PSF 4.000 2049 02		01/11/2024	RAYMOND JAMES & ASSOC		24,457,500	25,000,000	0	1.A FE
447819-KL-6	HURST EULESS BEDFORD ISD 4.000 2050 08		03/01/2024	JEFFERIES & CO INC		13,490,400	14,000,000	0	1.A FE
511074-YD-2	LAKE TRAVIS ISD GO S2024 4.000 2040 02		01/18/2024	BOK FINANCIAL SECURITIES INC		414,837	405,000	0	1.A FE
511074-YE-0	LAKE TRAVIS ISD GO S2024 4.000 2041 02		01/18/2024	BOK FINANCIAL SECURITIES INC		535,332	525,000	0	1.A FE
511074-YF-7	LAKE TRAVIS ISD GO S2024 4.000 2042 02		01/18/2024	BOK FINANCIAL SECURITIES INC		750,042	740,000	0	1.A FE
511074-YG-5	LAKE TRAVIS ISD GO S2024 4.000 2043 02		01/18/2024	BOK FINANCIAL SECURITIES INC		892,983	885,000	0	1.A FE
511074-YH-3	LAKE TRAVIS ISD GO S2024 4.000 2044 02		01/18/2024	BOK FINANCIAL SECURITIES INC		542,835	540,000	0	1.A FE
899559-QU-5	TULSA CO ISD #3 BROKEN A 4.750 2026 04		02/14/2024	PIPER JAFFRAY		3,250,553	3,250,000	3,431	1.C FE
899559-QV-3	TULSA CO ISD #3 BROKEN A 4.600 2027 04		02/14/2024	PIPER JAFFRAY		3,252,633	3,250,000	3,322	1.C FE
899559-QW-1	TULSA CO ISD #3 BROKEN A 4.550 2028 04		02/14/2024	PIPER JAFFRAY		3,254,648	3,250,000	3,286	1.C FE
899559-QX-9	TULSA CO ISD #3 BROKEN A 4.550 2029 04		02/14/2024	PIPER JAFFRAY		3,252,828	3,250,000	3,286	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						54,094,589	55,095,000	13,325	XXX
Bonds - U.S. Special Revenues									
485116-F4-4	KANSAS CITY WATER REV S2 5.000 2048 12		01/24/2024	BAS-MERRILL LYNCH		7,552,453	6,930,000	0	1.C FE
60528A-BM-5	MISSISSIPPI BUS FIN COM 4.400 2030 12		01/24/2024	WELLS FARGO SECURITIES		1,750,000	1,750,000	1,735	1.D FE
60528A-BS-2	MISSISSIPPI BUS FIN COM 3.700 2030 12		01/24/2024	MORGAN STANLEY		45,500,000	45,500,000	70,426	1.D FE
60528A-BX-1	MISSISSIPPI BUS FIN COM 4.100 2035 11		01/26/2024	VARIOUS		7,365,000	7,365,000	8,353	1.D FE
60528A-BY-9	MISSISSIPPI BUS FIN COM 4.100 2035 11		01/26/2024	MORGAN STANLEY		1,895,000	1,895,000	2,498	1.D FE
60528A-CB-8	MISSISSIPPI BUS FIN COM 4.100 2035 11		01/24/2024	MORGAN STANLEY		1,240,000	1,240,000	1,330	1.D FE
60528A-CC-6	MISSISSIPPI BUS FIN COM 4.100 2035 11		01/26/2024	MORGAN STANLEY		1,585,000	1,585,000	2,090	1.D FE
642577-B5-8	NEW BRAUNFELS UTIL REV R 4.125 2049 07		01/12/2024	HILLTOP SECURITIES		10,576,654	10,685,000	19,589	1.B FE
92808V-AA-0	VIRGINIA POWER FUEL SECU 5.088 2027 05		02/05/2024	MORGAN STANLEY		13,999,840	14,000,000	0	1.A FE
3133KP-E6-1	FHLMC PASS THR #RA7357 4.500 2052 07		01/29/2024	CITIGROUP GLOBAL MARKETS		22,003,763	22,883,341	85,813	1.A
3133KP-GK-8	FHLMC PASS THR #RA7402 3.500 2052 05		01/30/2024	NOMURA		17,638,656	19,456,635	0	1.A
3133KP-Q2-7	FHLMC PASS THR #RA7673 4.500 2052 07		01/23/2024	BAS-MERRILL LYNCH		19,337,664	20,186,111	60,558	1.A
3133KP-UC-0	FHLMC PASS THR #RA7779 4.500 2052 08		01/16/2024	BARCLAYS CAPITAL INC		21,363,038	22,098,504	46,959	1.A
3133KP-UH-9	FHLMC PASS THR #RA7784 4.500 2052 08		01/24/2024	CITIGROUP GLOBAL MARKETS		18,963,477	19,840,813	62,003	1.A
3133KQ-GM-2	FHLMC PASS THR #RA8304 5.500 2052 12		02/12/2024	J P MORGAN		10,597,378	10,640,606	19,508	1.A
3133KQ-2Q-8	FHLMC PASS THR #RA8883 5.500 2053 04		02/08/2024	J P MORGAN		23,691,599	23,784,507	39,971	1.A
3132DS-GT-3	FHLMC PASS THR #SD4710 4.500 2053 01		02/02/2024	J P MORGAN		23,981,094	24,923,515	12,462	1.A
3132DW-EC-3	FHLMC PASS THR #SD8231 4.500 2052 07		01/11/2024	VARIOUS		30,692,461	31,849,567	59,718	1.A
3132DW-E5-8	FHLMC PASS THR #SD8256 4.000 2052 10		01/04/2024	TD SECURITIES		8,116,893	8,668,132	6,742	1.A
3132DW-FS-7	FHLMC PASS THR #SD8277 5.500 2052 12		02/05/2024	TD SECURITIES		10,910,370	10,934,717	10,023	1.A
3132DW-G9-8	FHLMC PASS THR #SD8324 5.500 2053 05		03/26/2024	CITIGROUP GLOBAL MARKETS		22,258,213	22,346,376	88,765	1.A
3132DW-HT-3	FHLMC PASS THR #SD8342 5.500 2053 07		02/12/2024	BMO		29,593,377	29,772,477	54,583	1.A
3140QM-CK-8	FNMA PASS THRU #CB1873 3.000 2051 10		01/19/2024	WELLS FARGO SECURITIES		13,006,662	14,883,360	26,046	1.A
3140QP-JA-6	FNMA PASS THRU #CB3856 4.000 2052 06		01/05/2024	MUFG SECURITIES AMERICAS INC		17,416,910	18,516,316	16,459	1.A
3140QP-KP-1	FNMA PASS THRU #CB3901 3.500 2052 06		01/09/2024	WELLS FARGO SECURITIES		10,872,378	11,980,582	11,648	1.A

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
3140QQ-KL-8	FNMA PASS THRU #CB4798 5.000 2052 10		02/06/2024	BARCLAYS CAPITAL INC		22,784,530	23,153,540	22,510	1.A
3140QQ-PB-5	FNMA PASS THRU #CB4917 5.500 2052 10		02/13/2024	TD SECURITIES		25,791,094	25,935,970	51,512	1.A
3140QQ-7G-4	FNMA PASS THRU #CB5394 5.000 2053 01		03/27/2024	BARCLAYS CAPITAL INC		13,710,895	13,976,225	52,411	1.A
3140X8-3H-8	FNMA PASS THRU #FM5299 3.500 2050 11		01/10/2024	CANTOR FITZGERALD		10,232,558	11,211,843	11,990	1.A
31418E-D8-0	FNMA PASS THRU #MA4626 4.000 2052 06		01/26/2024	CITIGROUP GLOBAL MARKETS		21,126,346	22,629,057	72,916	1.A
31418E-GJ-3	FNMA PASS THRU #MA4700 4.000 2052 08		01/10/2024	CANTOR FITZGERALD		21,683,478	23,114,597	28,251	1.A
31418E-HJ-2	FNMA PASS THRU #MA4732 4.000 2052 09		01/04/2024	MORGAN STANLEY		15,910,502	16,976,861	13,204	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						523,147,284	540,713,653	960,072	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00253P-AA-6	AAR ESCROW ISSUER LLC (1 6.750 2029 03		02/14/2024	WELLS FARGO SECURITIES		1,500,000	1,500,000	0	3.B FE
00287Y-CY-3	ABBVIE INC 4.550 2035 03		01/18/2024	RBC CAPITAL MARKETS		5,877,887	6,053,000	97,159	1.G FE
005095-AA-2	ACUSHNET CO (144A) 7.375 2028 10		01/18/2024	TD SECURITIES		1,038,750	1,000,000	22,330	3.C FE
009158-BK-1	AIR PRODUCTS & CHEMICALS 4.850 2034 02		02/13/2024	VARIOUS		7,932,540	8,000,000	2,829	1.F FE
025816-DP-1	AMERICAN EXPRESS CO 5.098 2028 02		02/12/2024	RBC CAPITAL MARKETS		3,000,000	3,000,000	0	1.F FE
01741R-AL-6	ATI INC 4.875 2029 10		01/04/2024	WELLS FARGO SECURITIES		928,750	1,000,000	13,135	4.A FE
05352T-AB-5	AVANTOR FUNDING INC (144 3.875 2029 11		03/01/2024	VARIOUS		1,795,000	2,000,000	26,587	3.B FE
075887-CS-6	BECTON DICKINSON 5.110 2034 02		02/06/2024	BARCLAYS CAPITAL INC		3,004,410	3,000,000	0	2.B FE
10373Q-BX-7	BP CAP MARKETS AMERICA 4.699 2029 04	C	01/05/2024	KEYBANC CAPITAL MARK		1,998,680	2,000,000	0	1.E FE
105340-AP-8	BRANDYWINE OPERATING PAR 4.550 2029 10		01/22/2024	MORGAN STANLEY		951,500	1,100,000	15,710	3.A FE
110122-EH-7	BRISTOL-MYERS SQUIBB 5.200 2034 02		02/14/2024	CITIGROUP GLOBAL MARKETS		4,998,850	5,000,000	0	1.F FE
12769G-AC-4	CAESARS ENTERTAIN INC (1 6.500 2032 02		01/24/2024	DEUTSCHE BANC		200,000	200,000	0	3.C FE
133131-BB-7	CAMDEN PROPERTY TRUST 4.900 2034 01		01/03/2024	BAS-MERRILL LYNCH		4,981,900	5,000,000	0	1.G FE
14448C-BC-7	CARRIER GLOBAL CORP 5.900 2034 03		01/17/2024	MORGAN STANLEY		5,300,050	5,000,000	40,153	2.B 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
21036P-BQ-0	CONSTELLATION BRANDS IN 4.800 2029 01		01/09/2024	BAS-MERRILL LYNCH		4,994,450	5,000,000	0	2.C FE
21036P-BL-1	CONSTELLATION BRANDS INC 4.750 2032 05		01/16/2024	BNP PARIBAS		4,927,200	5,000,000	45,521	2.C FE
233853-AW-0	DAIMLER TRUCK FINANCE NA 5.375 2034 01		01/10/2024	BAS-MERRILL LYNCH		1,996,480	2,000,000	0	2.A FE
260543-DJ-9	DOW CHEMICAL CO 5.150 2034 02		02/08/2024	CITIGROUP GLOBAL MARKETS		4,966,000	5,000,000	2,146	2.A FE
277432-AY-6	EASTMAN CHEMICAL 5.625 2034 02		02/15/2024	CITIGROUP GLOBAL MARKETS		4,990,550	5,000,000	0	2.B 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		4,998,400	5,000,000	0	1.E FE
29103C-AA-6	EMERALD DEBT MERGER (144 6.625 2030 12		02/02/2024	VARIOUS		2,521,250	2,500,000	23,464	3.C FE
29273V-AY-6	ENERGY TRANSFER LP 5.550 2034 05		01/10/2024	CITIGROUP GLOBAL MARKETS		4,983,000	5,000,000	0	2.B FE
29379V-CE-1	ENTERPRISE PRODUCTS OPER 4.600 2027 01		01/02/2024	MUFG SECURITIES AMERICAS INC		2,996,910	3,000,000	0	1.G FE
26884T-AW-2	ERAC USA FINANCE LLC (14 4.900 2033 05		01/23/2024	VARIOUS		6,763,970	6,808,000	74,980	1.G FE
26884T-AZ-5	ERAC USA FINANCE LLC (14 5.200 2034 10		02/05/2024	BAS-MERRILL LYNCH		7,992,880	8,000,000	0	1.G FE
29605J-AA-4	ESAB CORP (144A) 6.250 2029 04		03/27/2024	VARIOUS		2,510,000	2,500,000	0	3.A FE
337738-BH-0	FISERV INC 5.625 2033 08		02/06/2024	VARIOUS		9,785,934	9,480,000	241,900	2.B FE
345397-D8-3	FORD MOTOR CREDIT CO LLC 5.800 2027 03		01/02/2024	RBC CAPITAL MARKETS		2,996,340	3,000,000	0	2.C FE
370334-CX-0	GENERAL MILLS INC 4.700 2027 01		01/16/2024	BAS-MERRILL LYNCH		2,997,000	3,000,000	0	2.B FE
37045X-EQ-5	GENERAL MOTORS FINANCIAL 5.400 2027 05		02/05/2024	BARCLAYS CAPITAL INC		4,995,600	5,000,000	0	2.B FE
431571-AE-8	HILLENBRAND INC 3.750 2031 03		03/27/2024	J P MORGAN CHASE SECURITIES INC		823,258	949,000	2,966	3.A FE
431571-AF-5	HILLENBRAND INC 6.250 2029 02		02/07/2024	HSBC		2,500,000	2,500,000	0	3.A FE
432833-AQ-4	HILTON DOMESTIC OPERATIN 6.125 2032 04		03/22/2024	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3.B FE
44409M-AB-2	HUDSON PACIFIC PROPERTIE 4.650 2029 04		01/18/2024	SUMRIDGE PARTNERS LLC		1,685,000	2,000,000	28,675	3.A FE
44409M-AD-8	HUDSON PACIFIC PROPERTIE 5.950 2028 02		01/19/2024	MORGAN STANLEY		277,500	300,000	7,834	3.A FE
459200-KT-7	IBM CORP 4.150 2027 07		02/05/2024	CITIGROUP GLOBAL MARKETS		8,917,909	9,100,000	10,490	1.G FE
449276-AE-4	IBM INTERNATIONAL CAPITA 4.900 2034 02		01/29/2024	BAS-MERRILL LYNCH		4,987,500	5,000,000	0	1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
513272-AE-4	LAMB WESTON HOLDINGS (14 4.375 2032 01		01/19/2024	GOLDMAN SACHS & CO		1,795,000	2,000,000	42,049	3.C FE
52736R-BJ-0	LEVI STRAUSS (144A) 3.500 2031 03		02/01/2024	DEUTSCHE BANC		1,737,500	2,000,000	29,944	3.A 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
576485-AE-6	MATADOR RESOURCES CO 5.875 2026 09		01/03/2024	VARIOUS		1,978,364	2,003,000	35,826	3.C FE
58506D-AA-6	MEDLINE BORROWER LP (144 6.250 2029 04		03/20/2024	GOLDMAN SACHS & CO		500,000	500,000	0	3.C FE
64105M-AC-5	NESTLE CAPITAL CORP (144 4.875 2034 03	C	03/05/2024	BAS-MERRILL LYNCH		4,997,650	5,000,000	0	1.D FE
64952W-FE-8	NEW YORK LIFE GLOBAL FUN 5.000 2034 01		01/04/2024	GOLDMAN SACHS & CO		1,999,840	2,000,000	0	1.A FE
666807-CL-4	NORTHROP GRUMMAN CORP 4.900 2034 06		01/29/2024	J P MORGAN CHASE SECURITIES INC		4,995,900	5,000,000	0	2.A FE
709599-BY-9	PENSKE TRUCK LEASING (14 5.350 2027 01		01/10/2024	VARIOUS		3,002,950	3,000,000	0	2.B FE
713466-AD-2	PEPSICO SINGAPORE FINANC 4.700 2034 02		02/12/2024	DEUTSCHE BANC		4,990,150	5,000,000	0	1.E FE
737446-AU-8	POST HOLDINGS INC (144A) 6.250 2032 02		02/05/2024	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	3.B FE
69351U-BC-6	PPL ELECTRIC UTILITIES 4.850 2034 02		01/16/2024	VARIOUS		18,332,312	18,354,000	21,233	1.E FE
74256L-EX-3	PRINCIPAL LIFE GLOBAL FU 5.000 2027 01		01/08/2024	WELLS FARGO SECURITIES		2,998,830	3,000,000	0	1.E FE
742718-GG-8	PROCTER & GAMBLE CO 4.550 2034 01		01/30/2024	GOLDMAN SACHS & CO		5,035,450	5,000,000	1,264	1.D FE
74456Q-CQ-7	PUBLIC SERVICE ELECTRIC 5.200 2034 03		02/28/2024	MUFG SECURITIES AMERICAS INC		2,999,070	3,000,000	0	1.F FE
75884R-BB-8	REGENCY CENTERS LP 5.250 2034 01		01/08/2024	BAS-MERRILL LYNCH		1,992,340	2,000,000	0	2.A FE
749571-AK-1	RHP HOTEL PPTY (144A) 6.500 2032 04		03/21/2024	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	3.C FE
87264A-DF-9	T-MOBILE USA INC 5.150 2034 04		01/09/2024	CITIGROUP GLOBAL MARKETS		1,993,080	2,000,000	0	2.B FE
893647-BV-8	TRANSDIGM INC (144A) 6.625 2032 03		02/14/2024	VARIOUS		2,000,000	2,000,000	0	4.A FE
933940-AA-6	WAND NEWCO 3 INC (144A) 7.625 2032 01		01/18/2024	VARIOUS		2,786,250	2,750,000	0	4.C FE
88339W-AB-2	WILLIAMS COMPANIES INC 4.900 2029 03		01/02/2024	CITIGROUP GLOBAL MARKETS		6,988,730	7,000,000	0	2.B FE
983133-AC-3	WYNN RESORTS FINANCE LLC 7.125 2031 02		02/14/2024	VARIOUS		2,062,500	2,000,000	1,781	3.C FE
136375-DH-2	CANADIAN NATIONAL RAILWA 5.850 2033 11	A	01/31/2024	RBC CAPITAL MARKETS		5,771,024	5,281,000	78,093	1.F FE
559222-BA-1	MAGNA INTERNATIONAL INC 5.050 2029 03	A	03/05/2024	CITIGROUP GLOBAL MARKETS		9,985,200	10,000,000	0	1.G FE
775109-DE-8	ROGERS COMMUNICATIONS IN 5.000 2029 02	A	02/07/2024	CITIGROUP GLOBAL MARKETS		4,985,700	5,000,000	0	2.C FE
05523R-AL-1	BAE SYSTEMS PLC (144A) 5.300 2034 03	D	03/20/2024	TD SECURITIES		2,984,370	3,000,000	0	2.A FE
25243Y-BH-1	DIAGEO CAPITAL PLC 5.500 2033 01	D	01/17/2024	CITIGROUP GLOBAL MARKETS		1,625,302	1,555,000	41,575	1.G FE
58769J-AS-6	MERCEDES-BENZ FINANCE (1 5.000 2034 01	D	01/08/2024	BAS-MERRILL LYNCH		4,994,150	5,000,000	0	1.F FE
173310-AA-4	CITZN 2024-1 A1 5.616 2025 01		01/09/2024	J P MORGAN		17,350,000	17,350,000	0	1.A Z
345290-AA-8	FORDL 2024-A A1 5.506 2025 02		01/17/2024	CITIGROUP GLOBAL MARKETS		30,000,000	30,000,000	0	1.A Z
34535E-AA-0	FORDO 2024-A A1 5.524 2025 04		03/14/2024	J P MORGAN		35,000,000	35,000,000	0	1.A Z
36269F-AA-4	GMALT 2024-1 A1 5.514 2025 02		02/08/2024	J P MORGAN		18,500,000	18,500,000	0	1.A Z
36268G-AA-3	GMCAR 2024-1 A1 5.529 2025 01		01/09/2024	BARCLAYS CAPITAL INC		16,000,000	16,000,000	0	1.A Z
446144-AA-5	HUNT 2024-1A A1 5.625 2025 02		02/13/2024	MORGAN STANLEY		20,000,000	20,000,000	0	1.A Z
50117B-AA-8	KCOT 2024-1A A1 (144A) 5.531 2025 02		02/14/2024	MIZUHO INTERNATIONAL PLC		12,000,000	12,000,000	0	1.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						408,487,159	409,283,000	907,642	XXX
2509999997. Total - Bonds - Part 3						1,058,842,422	1,079,973,283	1,921,130	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,058,842,422	1,079,973,283	1,921,130	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									
P73684-11-3	ONESPAWORLD HOLDINGS LTD	C	03/15/2024	CITIGROUP GLOBAL MKTS	198,901.000	2,287,362		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,287,362	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						2,287,362	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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
5989999999. Total - Common Stocks						2,287,362	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,287,362	XXX	0	XXX
6009999999 - Totals						1,061,129,784	XXX	1,921,130	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
91282C-BR-1	U S TREASURY NOTES .250		03/15/2024	MATURED		20,000,000	20,000,000	19,014,911	19,822,408	0	177,592	0	177,592	0	20,000,000	0	0	0	25,000	03/15/2024	1.A
91282C-CE-9	U S TREASURY NOTES 1.250		02/28/2024	WELLS FARGO SECURITIES		19,368,520	22,000,000	22,037,041	22,023,510	0	(898)	0	(898)	0	22,022,611	0	(2,654,091)	(2,654,091)	68,374	05/31/2028	1.A
91282C-EG-2	U S TREASURY NOTES 2.250		03/31/2024	MATURED		54,000,000	54,000,000	52,532,056	53,687,252	0	312,748	0	312,748	0	54,000,000	0	0	0	0	03/31/2024	1.A
91282C-FB-2	U S TREASURY NOTES 2.750		02/07/2024	BARCLAYS CAPITAL INC		15,272,446	16,000,000	15,318,179	15,318,179	0	1,468	0	1,468	0	15,319,646	0	(47,200)	(47,200)	9,670	07/31/2027	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-QU-4	GNMA II PASS #MA4067 2.500		03/20/2024	PAID ON PRINCIPAL		286,029	286,029	281,624	280,185	0	5,845	0	5,845	0	286,029	0	0	0	1,254	11/20/2046	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		03/20/2024	PAID ON PRINCIPAL		198,979	198,979	195,924	194,832	0	4,146	0	4,146	0	198,979	0	0	0	795	01/20/2047	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
36179Y-AS-3	GNMA II PASS #MA9017 5.500		03/20/2024	PAID ON PRINCIPAL		118,320	118,320	117,756	117,765	0	555	0	555	0	118,320	0	0	0	1,296	07/20/2053	1.A
36179Y-HR-8	GNMA II PASS #MA9240 5.000		03/20/2024	PAID ON PRINCIPAL		110,524	110,524	109,280	109,280	0	1,243	0	1,243	0	110,524	0	0	0	734	10/20/2053	1.A
36179Y-MJ-0	GNMA II PASS #MA9361 5.000		03/20/2024	PAID ON PRINCIPAL		213,172	213,172	211,320	211,320	0	1,852	0	1,852	0	213,172	0	0	0	1,790	12/20/2053	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		03/20/2024	PAID ON PRINCIPAL		56,854	56,854	59,155	59,411	0	(2,556)	0	(2,556)	0	56,854	0	0	0	329	01/20/2042	1.A
36202F-3M-6	GNMA II PASS #00005304 3.500		03/20/2024	PAID ON PRINCIPAL		52,622	52,622	55,475	55,893	0	(3,270)	0	(3,270)	0	52,622	0	0	0	296	02/20/2042	1.A
36202F-4Q-6	GNMA II PASS #00005331 3.500		03/20/2024	PAID ON PRINCIPAL		51,161	51,161	53,703	54,097	0	(2,937)	0	(2,937)	0	51,161	0	0	0	295	03/20/2042	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		03/20/2024	PAID ON PRINCIPAL		38,122	38,122	36,589	36,999	0	1,123	0	1,123	0	38,122	0	0	0	294	06/20/2034	1.A
36202E-CM-9	GNMA II PASS #3676 4.500		03/20/2024	PAID ON PRINCIPAL		10,392	10,392	9,864	9,981	0	411	0	411	0	10,392	0	0	0	80	02/20/2035	1.A
36202E-EU-9	GNMA II PASS #3747 5.000		03/20/2024	PAID ON PRINCIPAL		17,453	17,453	16,962	17,051	0	401	0	401	0	17,453	0	0	0	143	08/20/2035	1.A
36202E-FM-6	GNMA II PASS #3772 5.000		03/20/2024	PAID ON PRINCIPAL		13,153	13,153	12,863	12,914	0	239	0	239	0	13,153	0	0	0	108	10/20/2035	1.A
3622AB-4V-1	GNMA II PASS #786336 4.500		03/20/2024	PAID ON PRINCIPAL		638,579	638,579	616,029	616,303	0	22,276	0	22,276	0	638,579	0	0	0	5,603	09/20/2052	1.A
3622AB-5G-3	GNMA II PASS #786347 5.000		03/20/2024	PAID ON PRINCIPAL		309,997	309,997	308,932	308,941	0	1,057	0	1,057	0	309,997	0	0	0	2,824	09/20/2052	1.A
3622AC-FU-9	GNMA II PASS #786579 5.500		03/20/2024	PAID ON PRINCIPAL		240,737	240,737	230,421	230,581	0	10,156	0	10,156	0	240,737	0	0	0	2,142	03/20/2053	1.A
3622AC-H7-8	GNMA II PASS #786654 5.000		03/20/2024	PAID ON PRINCIPAL		292,888	292,888	289,913	289,985	0	2,903	0	2,903	0	292,888	0	0	0	2,690	04/20/2053	1.A
3622AC-JB-7	GNMA II PASS #786658 5.000		03/20/2024	PAID ON PRINCIPAL		380,826	380,826	376,839	376,999	0	3,828	0	3,828	0	380,826	0	0	0	2,987	04/20/2053	1.A
3622AC-JE-1	GNMA II PASS #786661 5.500		03/20/2024	PAID ON PRINCIPAL		224,572	224,572	225,783	225,734	0	(1,162)	0	(1,162)	0	224,572	0	0	0	1,875	04/20/2053	1.A
3622AC-JG-6	GNMA II PASS #786663 5.500		03/20/2024	PAID ON PRINCIPAL		321,819	321,819	323,277	323,185	0	(1,367)	0	(1,367)	0	321,819	0	0	0	3,321	04/20/2053	1.A
3622AC-KG-4	GNMA II PASS #786695 5.000		03/20/2024	PAID ON PRINCIPAL		193,188	193,188	192,388	192,397	0	791	0	791	0	193,188	0	0	0	2,044	04/20/2053	1.A
3622AC-NK-2	GNMA II PASS #786794 5.000		03/20/2024	PAID ON PRINCIPAL		622,974	622,974	612,802	613,005	0	9,970	0	9,970	0	622,974	0	0	0	5,800	05/20/2053	1.A
3622AC-PM-6	GNMA II PASS #786828 5.500		03/20/2024	PAID ON PRINCIPAL		139,618	139,618	133,597	133,679	0	5,939	0	5,939	0	139,618	0	0	0	1,298	05/20/2053	1.A
3622AC-R7-7	GNMA II PASS #786910 5.500		03/20/2024	PAID ON PRINCIPAL		370,938	370,938	361,201	361,351	0	9,587	0	9,587	0	370,938	0	0	0	4,026	07/20/2053	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		03/15/2024	PAID ON PRINCIPAL		6,781	6,781	6,675	6,695	0	86	0	86	0	6,781	0	0	0	56	11/15/2035	1.A
36290R-U6-8	GNMA PASS TH #615405 4.500		03/15/2024	PAID ON PRINCIPAL		7,801	7,801	7,565	7,621	0	180	0	180	0	7,801	0	0	0	60	08/15/2033	1.A
36291A-DH-9	GNMA PASS TH #622104 4.500		03/15/2024	PAID ON PRINCIPAL		13,856	13,856	13,436	13,565	0	291	0	291	0	13,856	0	0	0	82	09/15/2033	1.A
36292F-H6-7	GNMA PASS TH #647453 5.000		03/15/2024	PAID ON PRINCIPAL		16,852	16,852	16,589	16,673	0	180	0	180	0	16,852	0	0	0	161	10/15/2035	1.A
36225A-ER-7	GNMA PASS TH #780144 7.000		03/15/2024	PAID ON PRINCIPAL		594	594	567	592	0	2	0	2	0	594	0	0	0	5	07/15/2024	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750		03/20/2024	PAID ON PRINCIPAL		55	55	56	55	0	0	0	0	0	55	0	0	0	0	04/20/2062	1.A
38379L-U4-6	GNR 2015-62 CG CMO 2.250		03/20/2024	PAID ON PRINCIPAL		141,263	141,263	140,777	140,686	0	576	0	576	0	141,263	0	0	0	664	03/20/2045	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000		03/20/2024	PAID ON PRINCIPAL		479,381	479,381	462,828	474,320	0	5,061	0	5,061	0	479,381	0	0	0	2,016	04/20/2066	1.A
38380X-S3-2	GNR 2018-115 GB CMO 3.500		03/20/2024	PAID ON PRINCIPAL		76,347	76,347	75,980	75,989	0	358	0	358	0	76,347	0	0	0	406	10/20/2046	1.A
38381A-S6-4	GNR 2018-152 KA CMO 4.000		03/20/2024	PAID ON PRINCIPAL		59,397	59,397	59,805	59,760	0	(363)	0	(363)	0	59,397	0	0	0	376	01/20/2047	1.A
38383C-GW-4	GNR 2021-177 EA CMO 2.000		03/20/2024	PAID ON PRINCIPAL		236,444	236,444	197,523	197,690	0	38,754	0	38,754	0	236,444	0	0	0	660	09/20/2049	1.A
38383Y-DT-6	GNR 2022-152 DA CMO 4.500		03/20/2024	PAID ON PRINCIPAL		271,772	271,772	269,861	270,000	0	1,772	0	1,772	0	271,772	0	0	0	2,151	06/20/2051	1.A
38383L-FR-6	GNR 2022-197 LA CMO 4.500		03/20/2024	PAID ON PRINCIPAL		360,319	360,319	357,560	357,860	0	2,459	0	2,459	0	360,319	0	0	0	1,583	10/20/2049	1.A
38383L-6K-1	GNR 2022-218 JA CMO 5.000		03/20/2024	PAID ON PRINCIPAL		694,325	694,325	697,037	696,624	0	(2,299)	0	(2,299)	0	694,325	0	0	0	5,194	02/20/2051	1.A
36225C-BX-3	G2 (ARM) #80053 3.625		03/20/2024	PAID ON PRINCIPAL		28	28	28	27	0	0	0	0	0	28	0	0	0	0	03/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 3.875		03/20/2024	PAID ON PRINCIPAL		49	49	50	49	0	0	0	0	0	49	0	0	0	0	05/20/2027	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
..38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		03/16/2024	PAID ON PRINCIPAL		8,496	8,496	8,491	8,491	0	5	0	5	0	8,496	0	0	0	35	05/16/2055	1.A
..38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		03/16/2024	PAID ON PRINCIPAL		316,546	316,546	312,541	312,690	0	3,855	0	3,855	0	316,546	0	0	0	1,371	04/16/2054	1.A
..38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		03/16/2024	PAID ON PRINCIPAL		27,690	27,690	27,729	27,725	0	(35)	0	(35)	0	27,690	0	0	0	120	11/16/2057	1.A
..38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		03/16/2024	PAID ON PRINCIPAL		836,511	836,511	824,454	825,363	0	11,149	0	11,149	0	836,511	0	0	0	3,554	02/16/2050	1.A
..38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		03/16/2024	PAID ON PRINCIPAL		51,042	51,042	51,181	51,180	0	(139)	0	(139)	0	51,042	0	0	0	213	10/16/2050	1.A
..83162C-UP-6	SBAP 2012-20B 1 2.630		02/01/2024	PAID ON PRINCIPAL		87,727	87,727	87,929	87,609	0	118	0	118	0	87,727	0	0	0	1,154	02/01/2032	1.A
..83162C-WA-7	SBAP 2014-20A 1 3.460		01/01/2024	PAID ON PRINCIPAL		261,463	261,463	261,463	260,372	0	1,091	0	1,091	0	261,463	0	0	0	4,583	01/01/2034	1.A
..83162C-YG-2	SBAP 2017-20A 1 2.800		01/01/2024	PAID ON PRINCIPAL		189,021	189,021	189,021	188,404	0	617	0	617	0	189,021	0	0	0	2,698	01/01/2037	1.A
..83162C-ZG-1	SBAP 2018-10B 1 3.000		03/01/2024	PAID ON PRINCIPAL		241,954	241,954	241,954	241,528	0	427	0	427	0	241,954	0	0	0	3,629	03/01/2028	1.A
..83162C-A6-0	SBAP 2019-20A 1 3.370		01/01/2024	PAID ON PRINCIPAL		257,728	257,728	257,728	256,218	0	1,510	0	1,510	0	257,728	0	0	0	4,590	01/01/2039	1.A
..83162C-A7-8	SBAP 2019-25A 1 3.560		01/01/2024	PAID ON PRINCIPAL		56,405	56,405	56,405	55,976	0	429	0	429	0	56,405	0	0	0	1,033	01/01/2044	1.A
..83162C-R9-6	SBAP 2023-25A 1 4.910		01/01/2024	PAID ON PRINCIPAL		132,470	132,470	132,470	132,480	0	(10)	0	(10)	0	132,470	0	0	0	3,348	01/01/2048	1.A
0109999999. Subtotal - Bonds - U.S. Governments						118,841,901	122,200,935	118,955,452	120,913,065	0	630,127	0	630,127	0	121,543,192	0	(2,701,291)	(2,701,291)	189,357	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..038106-RP-7	APPLETON AREA SCHOOL D 3.750		03/01/2024	REDEEMED		945,000	945,000	952,645	945,085	0	(85)	0	(85)	0	945,000	0	0	0	17,719	03/01/2034	1.A
..160069-YW-4	CHARLESTON CO GENERAL 4.000		02/23/2024	PIPER JAFFRAY		8,133,378	7,885,000	8,649,214	8,206,009	0	(12,481)	0	(12,481)	0	8,193,528	0	(60,151)	(60,151)	102,061	11/01/2035	1.A FE
..208418-UQ-4	CONROE ISD GENERAL OBL 5.000		02/15/2024	REDEEMED		1,515,000	1,515,000	1,713,632	1,517,757	0	(2,757)	0	(2,757)	0	1,515,000	0	0	0	37,875	02/15/2030	1.A FE
..208418-US-0	CONROE ISD GENERAL OBL 5.000		02/15/2024	REDEEMED		1,915,000	1,915,000	2,135,168	1,918,056	0	(3,056)	0	(3,056)	0	1,915,000	0	0	0	47,875	02/15/2032	1.A FE
..232392-AX-8	CUYAHOGA CNTY CCD S201 5.000		02/28/2024	STONEX FINANCIAL		2,534,942	2,450,000	2,803,707	2,562,761	0	(7,322)	0	(7,322)	0	2,555,440	0	(20,498)	(20,498)	29,944	12/01/2037	1.B FE
..269479-JP-7	EAGLE CO SD #50J GO S2 5.000		02/29/2024	STIFEL NICOLAUS & CO INC		4,068,207	3,900,000	4,478,994	4,091,681	0	(10,571)	0	(10,571)	0	4,081,110	0	(12,903)	(12,903)	48,750	12/01/2036	1.C FE
..282726-FV-5	EL CAMINO CCD GO REF S 3.250		02/29/2024	HILLTOP SECURITIES		4,652,342	4,640,000	4,964,243	4,727,638	0	(5,490)	0	(5,490)	0	4,722,148	0	(69,805)	(69,805)	87,967	08/01/2029	1.B FE
..343487-4Z-4	FLOWER MOUND GENERAL O 5.000		02/16/2024	HEADLANDS (TD SEC AUTOMATED)		397,128	385,000	447,024	402,175	0	(1,038)	0	(1,038)	0	401,137	0	(4,010)	(4,010)	9,037	03/01/2036	1.A FE
..346766-TJ-7	FORT BEND CO GENERAL O 5.000		02/27/2024	MIDDLEGATE SECURITIES		1,479,758	1,435,000	1,734,915	1,508,292	0	(5,177)	0	(5,177)	0	1,503,115	0	(23,357)	(23,357)	35,277	03/01/2036	1.B FE
..373046-UH-2	GEORGETOWN ISD GO S201 5.000		02/16/2024	MIDDLEGATE SECURITIES		2,148,888	2,100,000	2,507,358	2,176,774	0	(6,265)	0	(6,265)	0	2,170,509	0	(21,621)	(21,621)	53,958	08/15/2036	1.A FE
..37970P-HG-0	GLOUCESTER CO IMPT AUT 4.000		03/04/2024	RAMIREZ & CO INC		2,008,840	2,000,000	2,062,340	2,009,361	0	(1,273)	0	(1,273)	0	2,008,087	0	753	753	34,222	04/01/2033	1.C FE
..382505-KV-6	GOODYEAR GENERAL OBLIG 3.500		03/18/2024	STIFEL NICOLAUS & CO INC		580,865	575,000	595,464	583,146	0	(498)	0	(498)	0	582,648	0	(1,783)	(1,783)	14,423	07/01/2032	1.B FE
..391554-BV-3	GREATER ALBANY SCH DIS 5.000		02/20/2024	KEYBANC CAPITAL MARK		2,789,510	2,630,000	3,121,679	2,817,481	0	(7,262)	0	(7,262)	0	2,810,219	0	(20,710)	(20,710)	24,108	06/15/2035	1.B FE
..412487-CC-2	HARFORD CO GENERAL OBL 4.000		03/15/2024	REDEEMED		2,070,000	2,070,000	2,158,203	2,071,981	0	(1,981)	0	(1,981)	0	2,070,000	0	0	0	41,400	03/15/2030	1.A FE
..412487-CD-0	HARFORD CO GENERAL OBL 4.000		03/15/2024	REDEEMED		2,090,000	2,090,000	2,163,004	2,091,611	0	(1,611)	0	(1,611)	0	2,090,000	0	0	0	41,800	03/15/2031	1.A FE
..412487-CE-8	HARFORD CO GENERAL OBL 4.000		03/15/2024	REDEEMED		2,105,000	2,105,000	2,164,277	2,106,275	0	(1,275)	0	(1,275)	0	2,105,000	0	0	0	42,100	03/15/2032	1.A FE
..447819-FA-6	HURST EULESS BEDFORD I 4.000		02/22/2024	SUMRIDGE PARTNERS LLC		1,488,353	1,450,000	1,609,268	1,513,576	0	(2,391)	0	(2,391)	0	1,511,184	0	(22,832)	(22,832)	30,289	08/15/2033	1.A FE
..462668-GV-0	IREDELL CO GENERAL OBL 3.250		02/29/2024	PIPER JAFFRAY		1,650,040	1,660,000	1,710,995	1,667,643	0	(988)	0	(988)	0	1,666,655	0	(16,615)	(16,615)	22,479	04/01/2032	1.A FE
..467520-WQ-1	JACKSON CO SD#7 LEES S 4.000		03/01/2024	REDEEMED		1,500,000	1,500,000	1,608,240	1,502,464	0	(2,464)	0	(2,464)	0	1,500,000	0	0	0	30,000	03/01/2035	1.B FE
..495224-X6-9	KING CO SD#411 ISSAQUA 4.000		03/19/2024	REDEEMED		3,000,000	3,000,000	3,323,820	3,000,404	0	(404)	0	(404)	0	3,000,000	0	0	0	36,000	12/01/2028	1.B FE
..495224-X7-7	KING CO SD#411 ISSAQUA 4.000		03/19/2024	REDEEMED		4,000,000	4,000,000	4,402,280	4,000,000	0	0	0	0	0	4,000,000	0	0	0	48,000	12/01/2029	1.B FE
..495260-K8-3	KING CO SD#414 LAKE WA 5.000		03/19/2024	STONEX FINANCIAL		2,131,015	1,980,000	2,260,883	2,121,440	0	(6,605)	0	(6,605)	0	2,114,835	0	16,180	16,180	29,975	12/01/2035	1.B FE
..498531-KE-1	KLEIN ISD GENERAL OBLI 5.000		03/12/2024	ESTRADA HINOJOSA & CO		2,077,240	2,000,000	2,327,920	2,098,669	0	(7,389)	0	(7,389)	0	2,091,279	0	(14,039)	(14,039)	61,667	08/01/2036	1.A FE
..511074-YT-7	LAKE TRAVIS ISD GO REF 4.000		03/13/2024	J P MORGAN CHASE SECURITIES INC		787,376	765,000	839,274	792,475	0	(1,709)	0	(1,709)	0	790,766	0	(3,390)	(3,390)	17,765	02/15/2033	1.A FE
..563690-PG-5	MANKATO ISD #77 GO S20 4.000		02/01/2024	REDEEMED		5,000,000	5,000,000	5,036,700	5,000,103	0	(103)	0	(103)	0	5,000,000	0	0	0	100,000	02/01/2033	1.B FE
..563690-PH-3	MANKATO ISD #77 GO S20 4.000		02/01/2024	REDEEMED		5,000,000	5,000,000	5,016,200	4,999,892	0	108	0	108	0	5,000,000	0	0	0	100,000	02/01/2034	1.B FE
..567137-K5-2	MARICOPA CO ELEM SD #2 4.000		03/05/2024	BOK FINANCIAL SECURITIES INC		1,199,859	1,180,000	1,277,952	1,208,218	0	(2,009)	0	(2,009)	0	1,206,209	0	(6,349)	(6,349)	32,122	07/01/2035	1.C FE
..590760-QF-4	MESQUITE ISD GO S2018 5.000		03/12/2024	MORGAN STANLEY		1,328,694	1,255,000	1,456,302	1,342,284	0	(4,571)	0	(4,571)	0	1,337,714	0	(9,020)	(9,020)	36,256	08/15/2036	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..613681-3B-9	MONTGOMERY CO GEN OBLI 5.000		02/21/2024	MIDDLEGATE SECURITIES ..		1,789,201	1,735,000	2,077,090	1,816,502	0	(5,135)	0	(5,135)	0	1,811,367	0	(22,165)	(22,165)	41,206	03/01/2036	1.B FE
..662055-KN-1	NORTH ROYALTON SCHOOL 4.000		02/21/2024	HEADLANDS (TD SEC AUTOMATED)		704,410	700,000	743,799	708,749	0	(871)	0	(871)	0	707,878	0	(3,468)	(3,468)	6,300	12/01/2035	1.C FE
..712838-RS-2	PEORIA GENERAL OBLIGAT 3.375		03/07/2024	MORGAN STANLEY		1,883,756	1,875,000	1,900,313	1,879,591	0	(580)	0	(580)	0	1,879,011	0	4,745	4,745	40,957	07/15/2032	1.A FE
..727177-QL-4	PLANO GENERAL OBLIGATI 5.000		03/04/2024	MORGAN STANLEY		2,089,724	2,045,000	2,347,946	2,101,507	0	(5,809)	0	(5,809)	0	2,095,698	0	(5,974)	(5,974)	52,261	09/01/2035	1.A FE
..812626-5D-7	SEATTLE GENERAL OBLIGA 4.000		03/20/2024	MIDDLEGATE SECURITIES ..		346,663	345,000	358,000	347,118	0	(333)	0	(333)	0	346,786	0	(123)	(123)	4,217	12/01/2035	1.A FE
..791400-XP-4	ST LOUIS CO SD#R-3 PAT 4.000		02/02/2024	J P MORGAN CHASE SECURITIES INC		1,018,110	1,000,000	1,052,630	1,016,163	0	(667)	0	(667)	0	1,015,496	0	2,614	2,614	17,111	03/01/2035	1.C FE
..869257-PB-5	SUSSEX CO GO TAXABLE R .516		03/15/2024	MATURED		805,000	805,000	805,000	805,000	0	0	0	0	0	805,000	0	0	0	2,077	03/15/2024	1.A FE
..879709-5L-3	TEMPE GENERAL OBLIGATI 5.000		01/31/2024	INSPEREX LLC		392,214	365,000	435,701	391,847	0	(618)	0	(618)	0	391,229	0	985	985	10,646	07/01/2035	1.A FE
..939307-JH-8	WASHINGTON CO SD#1J HI 5.000		02/21/2024	KEYBANC CAPITAL MARK ...		3,293,926	3,115,000	3,687,973	3,341,304	0	(8,943)	0	(8,943)	0	3,332,361	0	(38,435)	(38,435)	28,987	06/15/2036	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						80,919,437	79,415,000	86,930,149	81,391,033	0	(119,625)	0	(119,625)	0	81,271,408	0	(351,971)	(351,971)	1,416,830	XXX	XXX
Bonds - U.S. Special Revenues																					
..090132-AT-8	BILLINGS SEWER SYSTEM 4.000		03/20/2024	JANNEY MONTGOMERY SCOTT INC		513,060	500,000	524,205	509,159	0	(571)	0	(571)	0	508,588	0	4,472	4,472	14,444	07/01/2034	1.D FE
..160429-VH-6	CHARLESTON WATERWORKS 4.000		03/12/2024	SUMRIDGE PARTNERS LLC ..		2,245,210	2,200,000	2,487,804	2,278,411	0	(6,160)	0	(6,160)	0	2,272,251	0	(27,041)	(27,041)	61,600	01/01/2035	1.A FE
..254845-NS-5	DIST COLUMBIA WTR & SW 5.000		02/06/2024	STONEX FINANCIAL		2,114,960	2,000,000	2,318,040	2,113,356	0	(3,306)	0	(3,306)	0	2,110,049	0	4,911	4,911	35,000	10/01/2035	1.B FE
..478754-7F-5	JOHNSON CO WATER DISTR 4.000		01/01/2024	REDEEMED		2,875,000	2,875,000	2,924,306	2,875,000	0	0	0	0	0	2,875,000	0	0	0	57,500	07/01/2032	1.A FE
..478754-7G-3	JOHNSON CO WATER DISTR 4.000		01/01/2024	REDEEMED		3,070,000	3,070,000	3,104,937	3,070,000	0	0	0	0	0	3,070,000	0	0	0	61,400	01/01/2033	1.A FE
..546398-C4-8	LOUISIANA PUB FAC (AIR 4.030		12/27/2023	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	84,258	08/01/2049	1.F FE
..546398-KB-3	LOUISIANA PUB FAC (AIR 4.030		12/27/2023	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	76,968	12/01/2039	1.F FE
..56042R-RU-8	MAINE HIGHER FAC AUTH 5.000		02/29/2024	OPPENHEIMER AND CO		1,035,811	960,000	1,085,597	1,024,006	0	(2,247)	0	(2,247)	0	1,021,759	0	14,052	14,052	32,000	07/01/2036	1.C FE
..56045R-XH-7	MAINE MUNI BOND BANK S 5.000		02/01/2024	WELLS FARGO SECURITIES		954,793	905,000	1,043,329	949,503	0	(1,301)	0	(1,301)	0	948,202	0	6,591	6,591	11,438	11/01/2035	1.C FE
..592030-H9-4	MET GOVT NASHVILLE DAV 5.000		02/20/2024	RAYMOND JAMES & ASSOC ..		2,065,555	1,955,000	2,332,686	2,095,028	0	(5,538)	0	(5,538)	0	2,089,491	0	(23,936)	(23,936)	26,067	05/15/2036	1.C FE
..60528A-BM-5	MISSISSIPPI BUS FIN CO 4.400		01/26/2024	WELLS FARGO SECURITIES		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	2,175	12/01/2030	1.D FE
..60528A-BS-2	MISSISSIPPI BUS FIN CO 3.700		01/31/2024	MORGAN STANLEY		45,500,000	45,500,000	45,500,000	45,500,000	0	0	0	0	0	45,500,000	0	0	0	143,089	12/01/2030	1.D FE
..60528A-BX-1	MISSISSIPPI BUS FIN CO 4.100		01/29/2024	MORGAN STANLEY		7,365,000	7,365,000	7,365,000	7,365,000	0	0	0	0	0	7,365,000	0	0	0	12,396	11/01/2035	1.D FE
..60528A-BY-9	MISSISSIPPI BUS FIN CO 4.100		01/29/2024	MORGAN STANLEY		1,895,000	1,895,000	1,895,000	1,895,000	0	0	0	0	0	1,895,000	0	0	0	3,189	11/01/2035	1.D FE
..60528A-CB-8	MISSISSIPPI BUS FIN CO 4.100		01/29/2024	MORGAN STANLEY		1,240,000	1,240,000	1,240,000	1,240,000	0	0	0	0	0	1,240,000	0	0	0	2,087	11/01/2035	1.D FE
..60528A-CC-6	MISSISSIPPI BUS FIN CO 4.100		01/29/2024	MORGAN STANLEY		1,585,000	1,585,000	1,585,000	1,585,000	0	0	0	0	0	1,585,000	0	0	0	2,668	11/01/2035	1.D FE
..60636U-JQ-3	MISSOURI ENV IMP & ENE .704		01/01/2024	MATURED		4,750,000	4,750,000	4,750,000	4,750,000	0	0	0	0	0	4,750,000	0	0	0	16,720	01/01/2024	1.A FE
..631663-RK-9	NASSAU CO SALES TAX FI 1.459		02/15/2024	TENDERED 86.50		6,162,911	7,125,000	6,954,285	7,006,982	0	2,320	0	2,320	0	7,009,303	0	(846,392)	(846,392)	25,988	11/15/2029	1.A FE
..65887P-UK-9	NORTH DAKOTA PUB FIN A 5.000		03/18/2024	TRUIST SECURITIES		2,164,800	2,000,000	2,357,040	2,177,615	0	(7,505)	0	(7,505)	0	2,170,111	0	(5,311)	(5,311)	46,667	10/01/2035	1.A FE
..679111-WX-8	OKLAHOMA TURNPIKE AUTH 4.000		03/20/2024	MIDDLEGATE SECURITIES ..		1,318,781	1,305,000	1,333,410	1,312,231	0	(837)	0	(837)	0	1,311,394	0	7,387	7,387	37,700	01/01/2035	1.D FE
..70917S-D2-6	PENNSYLVANIA HIGHER ED 5.000		03/12/2024	BANCROFT CAPITAL		2,115,540	2,000,000	2,309,700	2,106,697	0	(6,506)	0	(6,506)	0	2,100,191	0	15,349	15,349	57,778	08/15/2035	1.B FE
..70917S-D2-6	PENNSYLVANIA HIGHER ED 5.000		03/20/2024	STIFEL NICOLAUS & CO INC		1,580,760	1,500,000	1,732,275	1,580,023	0	(5,434)	0	(5,434)	0	1,574,589	0	6,171	6,171	45,000	08/15/2035	1.B FE
..733508-AC-9	PORT ARTHUR IDC AIR PR 4.230		12/27/2023	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	77,571	04/01/2037	1.F FE
..84552K-AS-0	SOUTHWESTERN DEV AUTH 3.950		12/28/2023	J P MORGAN CHASE SECURITIES INC		0	0	0	0	0	0	0	0	0	0	0	0	0	5,642	10/01/2027	1.D FE
..914455-PZ-7	UNIVERSITY OF MICHIGAN 4.000		03/13/2024	KEYBANC CAPITAL MARK ...		2,029,840	2,000,000	2,153,820	2,037,880	0	(3,263)	0	(3,263)	0	2,034,617	0	(4,777)	(4,777)	36,222	04/01/2035	1.A FE
..91802R-EH-8	UTILITY DEBT SECURITIZ 5.000		02/21/2024	SWBC		703,555	655,000	788,286	711,664	0	(1,945)	0	(1,945)	0	709,719	0	(6,164)	(6,164)	6,095	12/15/2037	1.A FE
..92818N-2K-3	VIRGINIA RES AUTH INFR 5.000		02/20/2024	STIFEL NICOLAUS & CO INC		1,576,711	1,530,000	1,768,037	1,577,765	0	(3,531)	0	(3,531)	0	1,574,234	0	2,477	2,477	23,375	11/01/2035	1.A FE
..977123-2Z-0	WISCONSIN TRANSN REV T 2.317		03/19/2024	TENDERED 77.95		6,407,572	8,220,000	8,220,000	8,220,000	0	0	0	0	0	8,220,000	0	(1,812,428)	(1,812,428)	95,229	07/01/2037	1.A FE
..3128JR-G4-2	FH (3/1 ARM) #847419 6.056		03/15/2024	PAID ON PRINCIPAL		14,968	14,968	14,903	14,863	0	105	0	105	0	14,968	0	0	0	183	03/15/2035	1.A
..3128JR-KQ-8	FH (5/1 ARM) #847503 5.881		03/15/2024	PAID ON PRINCIPAL		11,234	11,234	11,033	11,037	0	197	0	197	0	11,234	0	0	0	122	12/15/2035	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
31296S-DY-9	FHLMC GOLD P #A17319 5.000		03/15/2024	PAID ON PRINCIPAL		2,595	2,595	2,586	2,587	0	7	0	7	0	2,595	0	0	0	22	01/15/2034	1.A
31292H-AK-0	FHLMC GOLD P #C00910 7.500		03/15/2024	PAID ON PRINCIPAL		466	466	489	501	0	(35)	0	(35)	0	466	0	0	0	6	01/15/2030	1.A
31292H-NH-3	FHLMC GOLD P #C01292 6.000		03/15/2024	PAID ON PRINCIPAL		125	125	128	129	0	(4)	0	(4)	0	125	0	0	0	1	02/15/2032	1.A
31292M-FD-0	FHLMC GOLD P #C04664 3.000		03/15/2024	PAID ON PRINCIPAL		398,855	398,855	405,181	405,305	0	(6,449)	0	(6,449)	0	398,855	0	0	0	2,008	03/15/2043	1.A
31293J-ZX-0	FHLMC GOLD P #C21658 6.000		03/15/2024	PAID ON PRINCIPAL		760	760	777	779	0	(19)	0	(19)	0	760	0	0	0	8	04/15/2029	1.A
31298S-UJ-1	FHLMC GOLD P #C55985 7.500		03/15/2024	PAID ON PRINCIPAL		64	64	67	68	0	(4)	0	(4)	0	64	0	0	0	1	08/15/2031	1.A
31298V-FC-6	FHLMC GOLD P #C58263 7.500		03/15/2024	PAID ON PRINCIPAL		1,438	1,438	1,505	1,497	0	(59)	0	(59)	0	1,438	0	0	0	20	09/15/2031	1.A
31287S-GA-9	FHLMC GOLD P #C66493 6.000		03/15/2024	PAID ON PRINCIPAL		299	299	306	309	0	(10)	0	(10)	0	299	0	0	0	3	04/15/2032	1.A
31287X-PZ-3	FHLMC GOLD P #C70440 6.000		03/15/2024	PAID ON PRINCIPAL		4,478	4,478	4,597	4,619	0	(141)	0	(141)	0	4,478	0	0	0	45	09/15/2032	1.A
31288A-K7-9	FHLMC GOLD P #C72118 6.000		03/15/2024	PAID ON PRINCIPAL		161	161	166	170	0	(9)	0	(9)	0	161	0	0	0	2	10/15/2032	1.A
31288E-6E-2	FHLMC GOLD P #C76269 6.000		03/15/2024	PAID ON PRINCIPAL		184	184	189	192	0	(8)	0	(8)	0	184	0	0	0	2	02/15/2033	1.A
31288H-RC-6	FHLMC GOLD P #C78583 6.000		03/15/2024	PAID ON PRINCIPAL		87	87	90	89	0	(2)	0	(2)	0	87	0	0	0	1	03/15/2033	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		03/15/2024	PAID ON PRINCIPAL		53,451	53,451	53,323	53,315	0	135	0	135	0	53,451	0	0	0	472	06/15/2033	1.A
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		03/15/2024	PAID ON PRINCIPAL		6,975	6,975	7,154	7,152	0	(177)	0	(177)	0	6,975	0	0	0	71	04/15/2033	1.A
31283H-W9-2	FHLMC GOLD P #G01572 6.000		03/15/2024	PAID ON PRINCIPAL		847	847	866	869	0	(22)	0	(22)	0	847	0	0	0	9	05/15/2033	1.A
31283H-Z2-4	FHLMC GOLD P #G01661 6.000		03/15/2024	PAID ON PRINCIPAL		12,085	12,085	12,381	12,373	0	(288)	0	(288)	0	12,085	0	0	0	130	11/15/2033	1.A
31283H-Z5-7	FHLMC GOLD P #G01664 6.000		03/15/2024	PAID ON PRINCIPAL		8,397	8,397	8,602	8,617	0	(220)	0	(220)	0	8,397	0	0	0	85	02/15/2034	1.A
3128MJ-SY-7	FHLMC GOLD P #G08534 3.000		03/15/2024	PAID ON PRINCIPAL		85,509	85,509	84,396	84,454	0	1,055	0	1,055	0	85,509	0	0	0	420	06/15/2043	1.A
3128MJ-S3-5	FHLMC GOLD P #G08537 3.000		03/15/2024	PAID ON PRINCIPAL		20,798	20,798	19,951	20,022	0	777	0	777	0	20,798	0	0	0	104	07/15/2043	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		03/15/2024	PAID ON PRINCIPAL		62,575	62,575	59,406	59,670	0	2,904	0	2,904	0	62,575	0	0	0	309	08/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		03/15/2024	PAID ON PRINCIPAL		21,143	21,143	20,939	20,896	0	247	0	247	0	21,143	0	0	0	105	01/15/2047	1.A
3132J4-MM-8	FHLMC GOLD P #G31063 3.500		03/15/2024	PAID ON PRINCIPAL		60,455	60,455	59,969	59,845	0	610	0	610	0	60,455	0	0	0	373	11/15/2037	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
31335C-GR-9	FHLMC GOLD P #G62008 3.000		03/15/2024	PAID ON PRINCIPAL		57,429	57,429	58,524	58,676	0	(1,247)	0	(1,247)	0	57,429	0	0	0	289	05/15/2047	1.A
3133BN-AX-1	FHLMC PASS T #0F0922 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
3133D3-BG-9	FHLMC PASS T #QK0039 2.500		03/25/2024	PAID ON PRINCIPAL		54,823	54,823	55,243	55,626	0	(803)	0	(803)	0	54,823	0	0	0	276	09/25/2039	1.A
3133KP-DJ-4	FHLMC PASS T #RA7305 4.000		03/25/2024	PAID ON PRINCIPAL		300,757	300,757	275,710	275,837	0	24,920	0	24,920	0	300,757	0	0	0	2,020	05/25/2052	1.A
3133KP-E6-1	FHLMC PASS T #RA7357 4.500		03/25/2024	PAID ON PRINCIPAL		303,651	303,651	291,979	291,979	0	11,672	0	11,672	0	303,651	0	0	0	2,017	07/25/2052	1.A
3133KP-GK-8	FHLMC PASS T #RA7402 3.500		03/25/2024	PAID ON PRINCIPAL		77,598	77,598	70,347	70,347	0	7,251	0	7,251	0	77,598	0	0	0	226	05/25/2052	1.A
3133KP-PA-0	FHLMC PASS T #RA7617 5.000		03/25/2024	PAID ON PRINCIPAL		67,696	67,696	66,966	66,968	0	728	0	728	0	67,696	0	0	0	520	07/25/2052	1.A
3133KP-QZ-4	FHLMC PASS T #RA7672 4.500		03/25/2024	PAID ON PRINCIPAL		395,692	395,692	375,660	375,758	0	19,934	0	19,934	0	395,692	0	0	0	3,453	07/25/2052	1.A
3133KP-Q2-7	FHLMC PASS T #RA7673 4.500		03/25/2024	PAID ON PRINCIPAL		133,928	133,928	128,298	128,298	0	5,629	0	5,629	0	133,928	0	0	0	898	07/25/2052	1.A
3133KP-UC-0	FHLMC PASS T #RA7779 4.500		03/25/2024	PAID ON PRINCIPAL		101,832	101,832	98,443	98,443	0	3,389	0	3,389	0	101,832	0	0	0	504	08/25/2052	1.A
3133KP-UH-9	FHLMC PASS T #RA7784 4.500		03/25/2024	PAID ON PRINCIPAL		202,251	202,251	193,307	193,307	0	8,943	0	8,943	0	202,251	0	0	0	1,156	08/25/2052	1.A
3133KQ-GM-2	FHLMC PASS T #RA8304 5.500		03/25/2024	PAID ON PRINCIPAL		17,249	17,249	17,179	17,179	0	70	0	70	0	17,249	0	0	0	79	12/25/2052	1.A
3133KQ-2Q-8	FHLMC PASS T #RA8883 5.500		03/25/2024	PAID ON PRINCIPAL		142,035	142,035	141,481	141,481	0	555	0	555	0	142,035	0	0	0	651	04/25/2053	1.A
3133KR-B2-9	FHLMC PASS T #RA9057 5.000		03/25/2024	PAID ON PRINCIPAL		78,372	78,372	77,380	77,383	0	990	0	990	0	78,372	0	0	0	540	05/25/2053	1.A
3133KR-MV-3	FHLMC PASS T #RA9372 5.500		03/25/2024	PAID ON PRINCIPAL		320,327	320,327	323,781	323,722	0	(3,395)	0	(3,395)	0	320,327	0	0	0	2,872	07/25/2053	1.A
3133KR-PQ-1	FHLMC PASS T #RA9431 5.500		03/25/2024	PAID ON PRINCIPAL		314,165	314,165	306,409	306,455	0	7,710	0	7,710	0	314,165	0	0	0	3,463	07/25/2053	1.A
3133KR-5P-5	FHLMC PASS T #RA9854 6.000		03/25/2024	PAID ON PRINCIPAL		202,326	202,326	197,126	197,142	0	5,184	0	5,184	0	202,326	0	0	0	2,008	09/25/2053	1.A
3132D6-DX-5	FHLMC PASS T #SB8218 5.500		03/25/2024	PAID ON PRINCIPAL		636,819	636,819	638,449	638,435	0	(1,617)	0	(1,617)	0	636,819	0	0	0	5,867	03/25/2038	1.A
3132DP-D3-9	FHLMC PASS T #SD1922 5.000		03/25/2024	PAID ON PRINCIPAL		352,760	352,760	352,760	352,714	0	46	0	46	0	352,760	0	0	0	2,534	11/25/2052	1.A
3132DQ-B4-7	FHLMC PASS T #SD2759 5.500		03/25/2024	PAID ON PRINCIPAL		256,143	256,143	252,701	252,752	0	3,391	0	3,391	0	256,143	0	0	0	2,315	05/25/2053	1.A
3132DQ-CB-0	FHLMC PASS T #SD2766 6.000		03/25/2024	PAID ON PRINCIPAL		395,225	395,225	387,382	387,405	0	7,819	0	7,819	0	395,225	0	0	0	4,153	04/25/2053	1.A
3132DQ-QU-3	FHLMC PASS T #SD3167 5.000		03/25/2024	PAID ON PRINCIPAL		460,653	460,653	448,633	448,724	0	11,929	0	11,929	0	460,653	0	0	0	3,748	06/25/2053	1.A
3132DQ-3T-1	FHLMC PASS T #SD3510 6.000		03/25/2024	PAID ON PRINCIPAL		340,676	340,676	341,741	341,735	0	(1,059)	0	(1,059)	0	340,676	0	0	0	3,320	06/25/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132E0-FR-8	FHLMC PASS T #SD3776 6.000		03/25/2024	PAID ON PRINCIPAL		466,756	466,756	467,194	467,217	0	(461)	0	(461)	0	466,756	0	0	0	5,564	08/25/2053	1.A
3132E0-JF-0	FHLMC PASS T #SD3862 5.500		03/25/2024	PAID ON PRINCIPAL		394,306	394,306	378,411	378,601	0	15,705	0	15,705	0	394,306	0	0	0	3,256	09/25/2053	1.A
3132DS-GT-3	FHLMC PASS T #SD4710 4.500		03/25/2024	PAID ON PRINCIPAL		84,573	84,573	81,375	81,375	0	3,198	0	3,198	0	84,573	0	0	0	317	01/25/2053	1.A
3132DV-MA-0	FHLMC PASS T #SD7553 3.000		03/25/2024	PAID ON PRINCIPAL		509,548	509,548	420,417	421,157	0	88,391	0	88,391	0	509,548	0	0	0	2,558	03/25/2052	1.A
3132DW-EC-3	FHLMC PASS T #SD8231 4.500		03/25/2024	PAID ON PRINCIPAL		296,090	296,090	285,332	285,332	0	10,757	0	10,757	0	296,090	0	0	0	1,721	07/25/2052	1.A
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		03/25/2024	PAID ON PRINCIPAL		61,919	61,919	60,207	60,256	0	1,664	0	1,664	0	61,919	0	0	0	482	08/25/2052	1.A
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		03/25/2024	PAID ON PRINCIPAL		118,128	118,128	117,763	117,761	0	366	0	366	0	118,128	0	0	0	1,046	08/25/2052	1.A
3132DW-ET-6	FHLMC PASS T #SD8246 5.000		03/25/2024	PAID ON PRINCIPAL		376,736	376,736	375,441	375,439	0	1,297	0	1,297	0	376,736	0	0	0	3,350	09/25/2052	1.A
3132DW-E5-8	FHLMC PASS T #SD8256 4.000		03/25/2024	PAID ON PRINCIPAL		71,267	71,267	66,734	66,734	0	4,532	0	4,532	0	71,267	0	0	0	358	10/25/2052	1.A
3132DW-FQ-1	FHLMC PASS T #SD8275 4.500		03/25/2024	PAID ON PRINCIPAL		349,126	349,126	329,133	329,438	0	19,688	0	19,688	0	349,126	0	0	0	2,677	12/25/2052	1.A
3132DW-FS-7	FHLMC PASS T #SD8277 5.500		03/25/2024	PAID ON PRINCIPAL		48,260	48,260	48,153	48,153	0	107	0	107	0	48,260	0	0	0	221	12/25/2052	1.A
3132DW-HT-3	FHLMC PASS T #SD8342 5.500		03/25/2024	PAID ON PRINCIPAL		132,905	132,905	132,105	132,105	0	800	0	800	0	132,905	0	0	0	609	07/25/2053	1.A
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		03/25/2024	PAID ON PRINCIPAL		71,465	71,465	71,297	73,468	0	(2,004)	0	(2,004)	0	71,465	0	0	0	290	06/25/2043	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		03/25/2024	PAID ON PRINCIPAL		81,809	81,809	81,362	82,506	0	(697)	0	(697)	0	81,809	0	0	0	334	10/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		03/25/2024	PAID ON PRINCIPAL		45,663	45,663	46,329	46,731	0	(1,068)	0	(1,068)	0	45,663	0	0	0	213	11/25/2046	1.A
3133TG-NU-9	FHR 2093 Z CMO 6.000		03/15/2024	PAID ON PRINCIPAL		18,539	18,539	16,961	18,106	0	433	0	433	0	18,539	0	0	0	161	11/15/2028	1.A
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		03/15/2024	PAID ON PRINCIPAL		49,199	49,199	44,979	48,188	0	1,012	0	1,012	0	49,199	0	0	0	437	05/15/2029	1.A
3133TM-7G-5	FHR 2182 ZC CMO 7.500		03/15/2024	PAID ON PRINCIPAL		9,248	9,248	9,512	9,223	0	25	0	25	0	9,248	0	0	0	119	09/15/2029	1.A
3133TN-JY-1	FHR 2223 Z CMO 8.000		03/15/2024	PAID ON PRINCIPAL		2,000	2,000	1,953	1,980	0	20	0	20	0	2,000	0	0	0	33	03/15/2030	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		03/15/2024	PAID ON PRINCIPAL		4,448	4,448	4,439	4,438	0	11	0	11	0	4,448	0	0	0	48	01/15/2031	1.A
3133TR-LB-9	FHR 2284 Z CMO 6.500		03/15/2024	PAID ON PRINCIPAL		13,544	13,544	12,804	13,324	0	221	0	221	0	13,544	0	0	0	128	02/15/2031	1.A
3133TR-GX-7	FHR 2288 Z CMO 6.500		03/15/2024	PAID ON PRINCIPAL		24,865	24,865	23,352	24,410	0	455	0	455	0	24,865	0	0	0	266	02/15/2031	1.A
3133TR-SR-7	FHR 2297 KZ CMO 6.000		03/15/2024	PAID ON PRINCIPAL		17,258	17,258	15,561	16,921	0	337	0	337	0	17,258	0	0	0	173	03/15/2031	1.A
31339W-Q2-5	FHR 2433 NH CMO 6.500		03/15/2024	PAID ON PRINCIPAL		43,058	43,058	43,300	43,084	0	(26)	0	(26)	0	43,058	0	0	0	476	04/15/2032	1.A
31392K-FP-6	FHR 2451 JH CMO 6.500		03/15/2024	PAID ON PRINCIPAL		11,438	11,438	11,355	11,382	0	56	0	56	0	11,438	0	0	0	118	05/15/2032	1.A
31392K-AA-4	FHR 2454 BK CMO 6.500		03/15/2024	PAID ON PRINCIPAL		25,846	25,846	26,044	25,872	0	(27)	0	(27)	0	25,846	0	0	0	276	05/15/2032	1.A
31394N-L3-0	FHR 2729 CE CMO 4.500		01/15/2024	MATURED		27	27	25	27	0	0	0	0	0	27	0	0	0	0	01/15/2024	1.A
3137BB-QB-9	FHR 4351 LC CMO 3.000		03/15/2024	PAID ON PRINCIPAL		60,662	60,662	61,432	60,772	0	(110)	0	(110)	0	60,662	0	0	0	306	11/15/2040	1.A
3137BT-JW-2	FHR 4635 EG CMO 2.500		03/15/2024	PAID ON PRINCIPAL		55,522	55,522	55,626	55,601	0	(80)	0	(80)	0	55,522	0	0	0	225	12/15/2046	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		03/25/2024	PAID ON PRINCIPAL		52,718	52,718	52,767	52,926	0	(209)	0	(209)	0	52,718	0	0	0	150	04/25/2049	1.A
3137FP-LJ-2	FHR 4926 BN CMO 2.500		03/25/2024	PAID ON PRINCIPAL		236,027	236,027	236,663	237,357	0	(1,330)	0	(1,330)	0	236,027	0	0	0	820	10/25/2049	1.A
3137H9-EV-7	FHR 5274 DA CMO 5.500		03/25/2024	PAID ON PRINCIPAL		662,044	662,044	657,544	657,705	0	4,339	0	4,339	0	662,044	0	0	0	6,046	06/25/2045	1.A
31403D-AC-3	FN (5/1 ARM) #745303 6.022		03/25/2024	PAID ON PRINCIPAL		9,158	9,158	9,067	9,136	0	22	0	22	0	9,158	0	0	0	84	01/25/2036	1.A
3138A1-V5-7	FNMA PASS TH #AH0635 3.500		03/25/2024	PAID ON PRINCIPAL		6,706	6,706	6,684	6,688	0	18	0	18	0	6,706	0	0	0	39	01/25/2026	1.A
3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		03/25/2024	PAID ON PRINCIPAL		13,580	13,580	13,536	13,545	0	35	0	35	0	13,580	0	0	0	79	01/25/2026	1.A
3138X5-PC-5	FNMA PASS TH #AU5818 2.500		03/25/2024	PAID ON PRINCIPAL		48,015	48,015	47,636	47,824	0	191	0	191	0	48,015	0	0	0	182	08/25/2028	1.A
3140EV-S3-2	FNMA PASS TH #BC1437 3.000		03/25/2024	PAID ON PRINCIPAL		81,231	81,231	79,327	79,238	0	1,993	0	1,993	0	81,231	0	0	0	404	07/25/2046	1.A
3140FX-JW-3	FNMA PASS TH #BF0276 3.000		03/25/2024	PAID ON PRINCIPAL		176,455	176,455	175,038	175,032	0	1,423	0	1,423	0	176,455	0	0	0	868	10/25/2042	1.A
3140FX-LB-6	FNMA PASS TH #BF0321 2.500		03/25/2024	PAID ON PRINCIPAL		108,387	108,387	107,981	107,990	0	397	0	397	0	108,387	0	0	0	451	07/25/2048	1.A
3140FX-L9-1	FNMA PASS TH #BF0351 2.500		03/25/2024	PAID ON PRINCIPAL		160,013	160,013	160,125	160,144	0	(132)	0	(132)	0	160,013	0	0	0	635	05/25/2053	1.A
3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		03/25/2024	PAID ON PRINCIPAL		260,007	260,007	261,245	261,625	0	(1,618)	0	(1,618)	0	260,007	0	0	0	1,138	02/25/2047	1.A
3140J7-WR-2	FNMA PASS TH #BM3355 3.500		03/25/2024	PAID ON PRINCIPAL		16,862	16,862	16,887	16,938	0	(75)	0	(75)	0	16,862	0	0	0	95	02/25/2048	1.A
3140JA-M7-0	FNMA PASS TH #BM5781 3.000		03/25/2024	PAID ON PRINCIPAL		60,620	60,620	61,473	61,851	0	(1,231)	0	(1,231)	0	60,620	0	0	0	295	01/25/2045	1.A
3140KE-K8-0	FNMA PASS TH #BP6618 2.500		03/25/2024	PAID ON PRINCIPAL		111,851	111,851	91,543	92,254	0	19,597	0	19,597	0	111,851	0	0	0	491	08/25/2050	1.A
3140LX-GS-8	FNMA PASS TH #BT8308 4.500		03/25/2024	PAID ON PRINCIPAL		313,345	313,345	302,157	302,438	0	10,907	0	10,907	0	313,345	0	0	0	2,274	08/25/2052	1.A
3140MS-L8-6	FNMA PASS TH #BW1250 5.000		03/25/2024	PAID ON PRINCIPAL		111,896	111,896	111,459	111,460	0	436	0	436	0	111,896	0	0	0	864	10/25/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
3140N1-PX-5	FNMA PASS TH #BM8537 4.500		03/25/2024	PAID ON PRINCIPAL		121,176	121,176	117,276	117,537	0	3,640	0	3,640	0	121,176	0	0	0	986	09/25/2052	1.A
3140N3-AU-3	FNMA PASS TH #BM9918 5.000		03/25/2024	PAID ON PRINCIPAL		435,879	435,879	439,420	439,410	0	(3,531)	0	(3,531)	0	435,879	0	0	0	3,879	10/25/2052	1.A
31400B-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
31400L-RW-8	FNMA PASS TH #CB1400 3.000		03/25/2024	PAID ON PRINCIPAL		495,765	495,765	417,043	417,192	0	78,572	0	78,572	0	495,765	0	0	0	2,666	08/25/2051	1.A
31400M-CK-8	FNMA PASS TH #CB1873 3.000		03/25/2024	PAID ON PRINCIPAL		191,100	191,100	167,004	167,004	0	24,097	0	24,097	0	191,100	0	0	0	713	10/25/2051	1.A
31400P-JA-6	FNMA PASS TH #CB3856 4.000		03/25/2024	PAID ON PRINCIPAL		143,068	143,068	134,573	134,573	0	8,495	0	8,495	0	143,068	0	0	0	593	06/25/2052	1.A
31400P-KP-1	FNMA PASS TH #CB3901 3.500		03/25/2024	PAID ON PRINCIPAL		42,821	42,821	38,860	38,860	0	3,961	0	3,961	0	42,821	0	0	0	185	06/25/2052	1.A
31400Q-B7-9	FNMA PASS TH #CB4561 5.000		03/25/2024	PAID ON PRINCIPAL		400,007	400,007	398,257	398,257	0	1,750	0	1,750	0	400,007	0	0	0	3,285	09/25/2052	1.A
31400Q-KA-2	FNMA PASS TH #CB4788 5.000		03/25/2024	PAID ON PRINCIPAL		340,527	340,527	337,228	337,232	0	3,296	0	3,296	0	340,527	0	0	0	3,352	10/25/2052	1.A
31400Q-KL-8	FNMA PASS TH #CB4798 5.000		03/25/2024	PAID ON PRINCIPAL		179,756	179,756	176,891	176,891	0	2,865	0	2,865	0	179,756	0	0	0	749	10/25/2052	1.A
31400Q-LV-5	FNMA PASS TH #CB4839 5.500		03/25/2024	PAID ON PRINCIPAL		621,768	621,768	612,150	612,214	0	9,555	0	9,555	0	621,768	0	0	0	5,591	10/25/2052	1.A
31400Q-PB-5	FNMA PASS TH #CB4917 5.500		03/25/2024	PAID ON PRINCIPAL		57,904	57,904	57,580	57,580	0	323	0	323	0	57,904	0	0	0	265	10/25/2052	1.A
31400S-UC-3	FNMA PASS TH #CB6878 6.000		03/25/2024	PAID ON PRINCIPAL		173,019	173,019	172,721	172,714	0	305	0	305	0	173,019	0	0	0	1,087	08/25/2053	1.A
31400S-2Y-6	FNMA PASS TH #CB7090 5.000		03/25/2024	PAID ON PRINCIPAL		233,998	233,998	225,936	226,064	0	7,934	0	7,934	0	233,998	0	0	0	1,300	09/25/2053	1.A
3140X8-3H-8	FNMA PASS TH #FM5299 3.500		03/25/2024	PAID ON PRINCIPAL		168,922	168,922	154,167	154,167	0	14,754	0	14,754	0	168,922	0	0	0	720	11/25/2050	1.A
3140XG-B3-2	FNMA PASS TH #FS0957 3.000		03/25/2024	PAID ON PRINCIPAL		232,499	232,499	198,868	199,111	0	33,388	0	33,388	0	232,499	0	0	0	1,184	03/25/2052	1.A
3140XJ-FU-2	FNMA PASS TH #FS2878 3.500		03/25/2024	PAID ON PRINCIPAL		160,492	160,492	143,258	143,435	0	17,056	0	17,056	0	160,492	0	0	0	946	05/25/2048	1.A
3140XK-5X-4	FNMA PASS TH #FS4461 5.000		03/25/2024	PAID ON PRINCIPAL		335,284	335,284	322,959	323,108	0	12,176	0	12,176	0	335,284	0	0	0	1,987	04/25/2053	1.A
3140XL-PS-1	FNMA PASS TH #FS4932 6.000		03/25/2024	PAID ON PRINCIPAL		204,476	204,476	204,221	204,212	0	265	0	265	0	204,476	0	0	0	1,938	06/25/2053	1.A
3140XL-VM-7	FNMA PASS TH #FS5119 6.000		03/25/2024	PAID ON PRINCIPAL		98,643	98,643	99,036	99,035	0	(392)	0	(392)	0	98,643	0	0	0	1,027	07/25/2053	1.A
3140XL-WR-5	FNMA PASS TH #FS5155 5.000		03/25/2024	PAID ON PRINCIPAL		359,174	359,174	351,485	351,453	0	7,721	0	7,721	0	359,174	0	0	0	3,114	07/25/2053	1.A
3140XL-WS-3	FNMA PASS TH #FS5156 5.000		03/25/2024	PAID ON PRINCIPAL		578,949	578,949	572,616	572,684	0	6,264	0	6,264	0	578,949	0	0	0	5,337	04/25/2053	1.A
3140XL-Y6-9	FNMA PASS TH #FS5232 6.000		03/25/2024	PAID ON PRINCIPAL		465,437	465,437	467,764	467,671	0	(2,234)	0	(2,234)	0	465,437	0	0	0	5,417	07/25/2053	1.A
3140XL-5D-6	FNMA PASS TH #FS5343 6.000		03/25/2024	PAID ON PRINCIPAL		355,354	355,354	354,744	354,727	0	628	0	628	0	355,354	0	0	0	3,589	07/25/2053	1.A
3140XL-5Z-7	FNMA PASS TH #FS5363 4.000		03/25/2024	PAID ON PRINCIPAL		274,744	274,744	256,242	256,343	0	18,401	0	18,401	0	274,744	0	0	0	1,851	03/25/2048	1.A
3140XM-G7-5	FNMA PASS TH #FS5621 3.000		03/25/2024	PAID ON PRINCIPAL		256,845	256,845	224,539	225,019	0	31,826	0	31,826	0	256,845	0	0	0	1,244	08/25/2048	1.A
3140XM-MW-3	FNMA PASS TH #FS5772 5.000		03/25/2024	PAID ON PRINCIPAL		94,917	94,917	91,436	91,447	0	3,470	0	3,470	0	94,917	0	0	0	685	06/25/2053	1.A
3140XM-YF-7	FNMA PASS TH #FS6109 3.000		03/25/2024	PAID ON PRINCIPAL		327,328	327,328	272,411	272,632	0	54,696	0	54,696	0	327,328	0	0	0	1,688	06/25/2052	1.A
31418E-HP-8	FNMA PASS TH #MA 4737 5.000		03/25/2024	PAID ON PRINCIPAL		320,006	320,006	321,081	321,048	0	(1,042)	0	(1,042)	0	320,006	0	0	0	2,941	08/25/2052	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		03/25/2024	PAID ON PRINCIPAL		20,121	20,121	20,127	20,231	0	(110)	0	(110)	0	20,121	0	0	0	129	10/25/2048	1.A
31418E-D8-0	FNMA PASS TH #MA4626 4.000		03/25/2024	PAID ON PRINCIPAL		216,899	216,899	202,495	202,495	0	14,403	0	14,403	0	216,899	0	0	0	1,121	06/25/2052	1.A
31418E-E6-3	FNMA PASS TH #MA4656 4.500		03/25/2024	PAID ON PRINCIPAL		546,260	546,260	535,228	535,531	0	10,729	0	10,729	0	546,260	0	0	0	4,100	07/25/2052	1.A
31418E-F2-1	FNMA PASS TH #MA4684 4.500		03/25/2024	PAID ON PRINCIPAL		293,095	293,095	276,059	276,092	0	17,003	0	17,003	0	293,095	0	0	0	2,401	06/25/2052	1.A
31418E-GJ-3	FNMA PASS TH #MA4700 4.000		03/25/2024	PAID ON PRINCIPAL		159,343	159,343	149,477	149,477	0	9,866	0	9,866	0	159,343	0	0	0	827	08/25/2052	1.A
31418E-HJ-2	FNMA PASS TH #MA4732 4.000		03/25/2024	PAID ON PRINCIPAL		147,911	147,911	138,620	138,620	0	9,291	0	9,291	0	147,911	0	0	0	785	09/25/2052	1.A
31418E-HK-9	FNMA PASS TH #MA4733 4.500		03/25/2024	PAID ON PRINCIPAL		541,657	541,657	523,059	523,417	0	18,240	0	18,240	0	541,657	0	0	0	4,185	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-LW-8	FNMA PASS TH #MA4840 4.500		03/25/2024	PAID ON PRINCIPAL		152,264	152,264	142,831	142,961	0	9,303	0	9,303	0	152,264	0	0	0	1,132	12/25/2052	1.A
31418E-LY-4	FNMA PASS TH #MA4842 5.500		03/25/2024	PAID ON PRINCIPAL		462,049	462,049	464,107	464,091	0	(2,042)	0	(2,042)	0	462,049	0	0	0	4,352	12/25/2052	1.A
31418E-MB-0	FNMA PASS TH #MA4882 5.000		03/25/2024	PAID ON PRINCIPAL		1,170,041	1,170,041	1,158,340	1,158,507	0	11,534	0	11,534	0	1,170,041	0	0	0	10,042	12/25/2037	1.A
31418E-PW-4	FNMA PASS TH #MA4936 5.500		03/25/2024	PAID ON PRINCIPAL		949,727	949,727	948,095	948,100	0	1,627	0	1,627	0	949,727	0	0	0	8,403	02/25/2038	1.A
31418E-RA-0	FNMA PASS TH #MA4980 6.000		03/25/2024	PAID ON PRINCIPAL		262,293	262,293	256,678	256,736	0	5,557	0	5,557	0	262,293	0	0	0	3,100	04/25/2053	1.A
31417A-P8-6	FNMA PASS TH #00AB4046 3.500		03/25/2024	PAID ON PRINCIPAL		26,578	26,578	27,419	27,451	0	(873)	0	(873)	0	26,578	0	0	0	152	12/25/2041	1.A
3140X4-VS-2	FNMA PASS TH #1524 2.500		03/25/2024	PAID ON PRINCIPAL		66,672	66,672	66,849	66,975	0	(303)	0	(303)	0	66,672	0	0	0	280	02/25/2047	1.A
31371K-RC-7	FNMA PASS TH #254383 7.500		03/25/2024	PAID ON PRINCIPAL		377	377	394	405	0	(28)	0	(28)	0	377	0	0	0	5	06/25/2032	1.A
31371L-HY-8	FNMA PASS TH #255047 5.500		01/25/2024	MATURED		114	114	116	113	0	0	0	0	0	114	0	0	0	1	01/25/2024	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31371L-JU-4	FNMA PASS TH #255075 5.500		02/25/2024	MATURED		19	19	20	19	0	0	0	0	0	19	0	0	0	0	02/25/2024	1.A
..31371L-JU-4	FNMA PASS TH #255075 5.500		01/25/2024	PAID ON PRINCIPAL		758	758	777	756	0	2	0	2	0	758	0	0	0	3	02/25/2024	1.A
..31373U-F3-6	FNMA PASS TH #303586 6.500		03/25/2024	PAID ON PRINCIPAL		529	529	496	521	0	8	0	8	0	529	0	0	0	6	09/25/2025	1.A
..31376R-6H-9	FNMA PASS TH #363672 7.500		03/25/2024	PAID ON PRINCIPAL		1,890	1,890	1,824	1,859	0	31	0	31	0	1,890	0	0	0	24	11/25/2026	1.A
..31379T-G5-7	FNMA PASS TH #428720 6.500		03/25/2024	PAID ON PRINCIPAL		1,715	1,715	1,708	1,708	0	7	0	7	0	1,715	0	0	0	19	06/25/2028	1.A
..31384V-L7-5	FNMA PASS TH #535050 7.500		03/25/2024	PAID ON PRINCIPAL		1,558	1,558	1,626	1,657	0	(99)	0	(99)	0	1,558	0	0	0	20	12/25/2029	1.A
..31385H-5H-1	FNMA PASS TH #545448 7.500		03/25/2024	PAID ON PRINCIPAL		209	209	218	224	0	(15)	0	(15)	0	209	0	0	0	3	02/25/2032	1.A
..31385X-M8-7	FNMA PASS TH #555783 4.500		03/25/2024	PAID ON PRINCIPAL		14,746	14,746	14,545	14,603	0	143	0	143	0	14,746	0	0	0	103	10/25/2033	1.A
..31389Y-M7-3	FNMA PASS TH #639482 7.500		03/25/2024	PAID ON PRINCIPAL		579	579	605	622	0	(44)	0	(44)	0	579	0	0	0	7	01/25/2032	1.A
..31401M-BR-1	FNMA PASS TH #712048 5.500		03/25/2024	PAID ON PRINCIPAL		124	124	126	126	0	(2)	0	(2)	0	124	0	0	0	1	07/25/2033	1.A
..31402C-QM-7	FNMA PASS TH #725060 6.000		03/25/2024	PAID ON PRINCIPAL		92	92	94	94	0	(3)	0	(3)	0	92	0	0	0	1	01/25/2034	1.A
..31402J-ER-4	FNMA PASS TH #730144 5.000		03/25/2024	PAID ON PRINCIPAL		5,700	5,700	5,667	5,672	0	28	0	28	0	5,700	0	0	0	48	07/25/2033	1.A
..31402Q-LF-6	FNMA PASS TH #734826 4.500		03/25/2024	PAID ON PRINCIPAL		2,500	2,500	2,410	2,442	0	58	0	58	0	2,500	0	0	0	19	08/25/2033	1.A
..31403F-Q6-4	FNMA PASS TH #747577 5.000		03/25/2024	PAID ON PRINCIPAL		2,047	2,047	2,037	2,038	0	10	0	10	0	2,047	0	0	0	17	11/25/2033	1.A
..31403G-RL-8	FNMA PASS TH #748491 5.000		03/25/2024	PAID ON PRINCIPAL		2,668	2,668	2,654	2,655	0	12	0	12	0	2,668	0	0	0	22	10/25/2033	1.A
..31404B-SY-9	FNMA PASS TH #763835 5.000		03/25/2024	PAID ON PRINCIPAL		240	240	239	239	0	1	0	1	0	240	0	0	0	2	01/25/2034	1.A
..31404J-MA-0	FNMA PASS TH #769953 5.000		03/25/2024	PAID ON PRINCIPAL		2,220	2,220	2,218	2,216	0	3	0	3	0	2,220	0	0	0	19	03/25/2034	1.A
..31404J-YQ-2	FNMA PASS TH #770319 5.000		03/25/2024	PAID ON PRINCIPAL		3,782	3,782	3,760	3,762	0	20	0	20	0	3,782	0	0	0	32	04/25/2034	1.A
..31404N-2P-0	FNMA PASS TH #773982 5.000		03/25/2024	PAID ON PRINCIPAL		7,881	7,881	7,835	7,845	0	36	0	36	0	7,881	0	0	0	66	03/25/2034	1.A
..31404W-GW-0	FNMA PASS TH #780613 5.000		03/25/2024	PAID ON PRINCIPAL		583	583	557	559	0	24	0	24	0	583	0	0	0	5	05/25/2034	1.A
..31404W-R9-9	FNMA PASS TH #780912 5.000		03/25/2024	PAID ON PRINCIPAL		13,721	13,721	13,159	13,448	0	273	0	273	0	13,721	0	0	0	83	06/25/2029	1.A
..31406V-2P-0	FNMA PASS TH #821682 5.000		03/25/2024	PAID ON PRINCIPAL		12,878	12,878	12,807	12,810	0	68	0	68	0	12,878	0	0	0	99	06/25/2035	1.A
..31407X-A8-4	FNMA PASS TH #843431 5.000		03/25/2024	PAID ON PRINCIPAL		13,938	13,938	13,332	13,490	0	448	0	448	0	13,938	0	0	0	97	07/25/2035	1.A
..31359U-2Q-7	FNR 1998-64 ZB CMO 6.500		03/25/2024	PAID ON PRINCIPAL		49,717	49,717	47,501	49,107	0	610	0	610	0	49,717	0	0	0	516	09/25/2028	1.A
..31359W-AW-1	FNR 1999-28 ZB CMO 6.500		03/25/2024	PAID ON PRINCIPAL		10,842	10,842	10,284	10,697	0	145	0	145	0	10,842	0	0	0	114	06/25/2029	1.A
..31359V-S5-3	FNR 1999-29 ZB CMO 6.500		03/25/2024	PAID ON PRINCIPAL		3,734	3,734	3,551	3,662	0	71	0	71	0	3,734	0	0	0	41	06/25/2029	1.A
..31392D-NT-5	FNR 2002-40 MG CMO 6.500		03/25/2024	PAID ON PRINCIPAL		19,870	19,870	19,693	19,746	0	124	0	124	0	19,870	0	0	0	234	06/25/2032	1.A
..31392G-EK-7	FNR 2002-90 A1 CMO 6.500		03/25/2024	PAID ON PRINCIPAL		5,937	5,937	6,178	5,917	0	20	0	20	0	5,937	0	0	0	56	06/25/2042	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						128,083,676	129,948,816	131,829,701	130,058,525	0	689,789	0	689,789	0	130,748,315	0	(2,664,639)	(2,664,639)	1,291,793	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
..037680-AB-1	AEPWV 2013-1 A2 3.772		02/01/2024	REDEEMED		244,429	244,429	244,403	244,425	0	4	0	4	0	244,429	0	0	0	4,610	08/01/2031	1.A FE
..02079K-AB-3	ALPHABET INC 3.375		02/25/2024	MATURED		4,778,000	4,778,000	5,003,561	4,782,778	0	(4,778)	0	(4,778)	0	4,778,000	0	0	0	80,629	02/25/2024	1.C FE
..02209S-AS-2	ALTRIA GROUP INC 4.000		01/31/2024	MATURED		2,000,000	2,000,000	2,002,180	1,999,912	0	88	0	88	0	2,000,000	0	0	0	40,000	01/31/2024	2.B FE
..02665W-BP-5	AMERICAN HONDA FINANCE 2.900	C	02/16/2024	MATURED		1,000,000	1,000,000	993,730	999,835	0	165	0	165	0	1,000,000	0	0	0	14,500	02/16/2024	1.G FE
..03027X-AD-2	AMERICAN TOWER CORP 5.000		02/15/2024	MATURED		1,000,000	1,000,000	1,024,580	1,000,268	0	(268)	0	(268)	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		1,000,000	1,000,000	1,027,140	1,000,090	0	(90)	0	(90)	0	1,000,000	0	0	0	19,250	03/01/2024	2.A FE
..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
..09247X-AL-5	BLACKROCK INC 3.500		03/18/2024	MATURED		4,637,000	4,637,000	4,727,969	4,639,747	0	(2,747)	0	(2,747)	0	4,637,000	0	0	0	81,148	03/18/2024	1.D FE
..10112R-AW-4	BOSTON PROPERTIES LP 3.800		02/01/2024	MATURED		1,257,000	1,257,000	1,356,864	1,257,135	0	(135)	0	(135)	0	1,257,000	0	0	0	23,883	02/01/2024	2.A 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
..161175-BQ-6	CHARTER COMM OPT 4.500		02/01/2024	MATURED		3,000,000	3,000,000	2,996,790	2,999,737	0	263	0	263	0	3,000,000	0	0	0	67,500	02/01/2024	2.C FE
..17275R-AN-2	CISCO SYSTEMS 3.625		03/04/2024	MATURED		2,000,000	2,000,000	2,003,930	1,999,934	0	66	0	66	0	2,000,000	0	0	0	36,250	03/04/2024	1.E FE
..12665U-AA-2	CVS LEASE PASS THRU CE 4.704		03/10/2024	REDEEMED		31,186	31,186	31,186	31,187	0	0	0	0	0	31,186	0	0	0	245	01/10/2036	2.B FE
..126650-BC-3	CVS LEASE PASS THRU CE 5.880		03/10/2024	REDEEMED		86,570	86,570	77,395	83,341	0	3,229	0	3,229	0	86,570	0	0	0	850	01/10/2028	2.B
..126650-BQ-2	CVS LEASE PASS THRU CE 6.943		03/10/2024	REDEEMED		36,681	36,681	34,394	35,750	0	931	0	931	0	36,681	0	0	0	425	01/10/2030	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
24703T-AD-8	DELL INT LLC/ EMC CORP 6.020		03/19/2024	MAKE WHOLE CALL		872,406	858,000	927,209	877,431	0	(1,866)	0	(1,866)	0	875,565	0	(17,565)	(17,565)	27,893	06/15/2026	2.B FE
28932M-AG-0	ELM RD GENERATING STAT 4.673		01/19/2024	REDEEMED		112,859	112,859	113,377	113,068	0	(209)	0	(209)	0	112,859	0	0	0	2,637	01/19/2031	1.F FE
30231G-AC-6	EXXON MOBIL CORP 3.176		03/15/2024	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	79,400	03/15/2024	1.D FE
313747-AU-1	FEDERAL REALTY INVESTM 3.950		01/15/2024	MATURED		1,410,000	1,410,000	1,431,620	1,410,002	0	(2)	0	(2)	0	1,410,000	0	0	0	27,848	01/15/2024	2.A FE
31620M-BJ-4	FIDELITY NATIONAL INFO 3.750		03/07/2024	TENDERED 96.33		4,816,650	5,000,000	5,514,450	5,305,386	0	(10,282)	0	(10,282)	0	5,295,104	0	(478,454)	(478,454)	55,208	05/21/2029	2.B FE
316773-CX-6	FIFTH THIRD BANCORP 3.650		01/25/2024	MATURED		3,000,000	3,000,000	2,994,420	2,999,802	0	198	0	198	0	3,000,000	0	0	0	54,750	01/25/2024	2.A FE
35137L-AG-0	FOX CORP 4.030		01/25/2024	MATURED		8,000,000	8,000,000	8,012,460	8,000,020	0	(20)	0	(20)	0	8,000,000	0	0	0	161,200	01/25/2024	2.B FE
361448-BD-4	GATX CORP 4.350		02/15/2024	MATURED		5,000,000	5,000,000	4,996,800	4,999,473	0	527	0	527	0	5,000,000	0	0	0	108,750	02/15/2024	2.B FE
370334-BT-0	GENERAL MILLS INC 3.650		02/15/2024	MATURED		3,000,000	3,000,000	2,994,700	2,999,739	0	261	0	261	0	3,000,000	0	0	0	54,750	02/15/2024	2.B FE
38141G-VM-3	GOLDMAN SACHS GROUP 4.000		03/03/2024	MATURED		4,000,000	4,000,000	4,006,910	3,999,936	0	64	0	64	0	4,000,000	0	0	0	80,000	03/03/2024	2.A FE
437076-BC-5	HOME DEPOT INC 3.750		02/15/2024	MATURED		4,000,000	4,000,000	4,135,530	4,000,176	0	(176)	0	(176)	0	4,000,000	0	0	0	75,000	02/15/2024	1.F FE
452308-AT-6	ILLINOIS TOOL WORKS IN 3.500		03/01/2024	MATURED		6,000,000	6,000,000	6,055,920	5,999,928	0	72	0	72	0	6,000,000	0	0	0	105,000	03/01/2024	1.E FE
46849L-SS-1	JACKSON NATIONAL LIFE 3.250		01/30/2024	MATURED		1,000,000	1,000,000	1,003,180	1,000,006	0	(6)	0	(6)	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		3,000,000	3,000,000	3,062,560	3,000,087	0	(87)	0	(87)	0	3,000,000	0	0	0	57,750	03/15/2024	2.A FE
46625H-JT-8	JPMORGAN CHASE & CO 3.875		02/01/2024	MATURED		3,000,000	3,000,000	2,983,260	2,999,672	0	328	0	328	0	3,000,000	0	0	0	58,125	02/01/2024	1.F FE
49446R-AR-0	KIMCO REALTY OP LLC 2.700		03/01/2024	MATURED		2,000,000	2,000,000	1,989,780	1,999,658	0	342	0	342	0	2,000,000	0	0	0	27,000	03/01/2024	2.A FE
948741-AK-9	KIMCO REALTY OP LLC 4.450		01/15/2024	MATURED		2,000,000	2,000,000	2,017,800	1,999,989	0	11	0	11	0	2,000,000	0	0	0	44,500	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
58933Y-AU-9	MERCK & CO INC 2.900		03/07/2024	MATURED		5,000,000	5,000,000	4,994,163	4,999,525	0	475	0	475	0	5,000,000	0	0	0	72,500	03/07/2024	1.E FE
59217G-CT-4	MET LIFE GLOBAL FUNDIN 3.600		01/11/2024	MATURED		2,000,000	2,000,000	2,002,820	1,999,984	0	16	0	16	0	2,000,000	0	0	0	36,000	01/11/2024	1.D FE
595017-BB-9	MICROCHIP TECHNOLOGY I .972		02/15/2024	MATURED		10,000,000	10,000,000	9,493,100	9,958,616	0	41,384	0	41,384	0	10,000,000	0	0	0	48,600	02/15/2024	2.B FE
637432-NL-5	NATIONAL RURAL UTILITI 2.950		02/07/2024	MATURED		1,000,000	1,000,000	998,050	999,934	0	66	0	66	0	1,000,000	0	0	0	14,750	02/07/2024	1.E FE
64952W-CN-1	NEW YORK LIFE GLOBAL F 2.900		01/17/2024	MATURED		2,000,000	2,000,000	2,006,640	2,000,020	0	(20)	0	(20)	0	2,000,000	0	0	0	29,000	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		3,000,000	3,000,000	2,994,750	2,999,680	0	320	0	320	0	3,000,000	0	0	0	54,000	03/01/2024	1.E 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
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
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
90783W-AA-1	UNION PACIFIC PASS THR 5.866		01/02/2024	REDEEMED		100,727	100,727	100,727	101,554	0	(827)	0	(827)	0	100,727	0	0	0	2,954	07/02/2030	1.C 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
927804-FQ-2	VIRGINIA ELECTRIC & PO 3.450		02/15/2024	MATURED		2,813,000	2,813,000	2,911,550	2,813,146	0	(146)	0	(146)	0	2,813,000	0	0	0	48,524	02/15/2024	2.A FE
42217K-BC-9	WELLTOWER INC 4.500		01/15/2024	MATURED		1,000,000	1,000,000	1,083,300	1,000,050	0	(50)	0	(50)	0	1,000,000	0	0	0	22,500	01/15/2024	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
984121-CJ-0	XEROX CORP 3.800		03/20/2024	TENDERED 99.72		1,994,460	2,000,000	1,993,380	1,973,220	26,350	155	0	26,505	0	1,999,725	0	(5,265)	(5,265)	26,389	05/15/2024	3.C FE
88579Y-BB-6	3M COMPANY 3.250		02/14/2024	MATURED		6,850,000	6,850,000	6,850,257	6,849,676	0	324	0	324	0	6,850,000	0	0	0	111,313	02/14/2024	2.A FE
85771P-AK-8	EQUINOR ASA 2.650		01/15/2024	MATURED		2,000,000	2,000,000	1,991,900	1,999,937	0	63	0	63	0	2,000,000	0	0	0	26,500	01/15/2024	1.D FE
85771P-AN-2	EQUINOR ASA 3.700		03/01/2024	MATURED		3,000,000	3,000,000	3,022,640	3,000,235	0	(235)	0	(235)	0	3,000,000	0	0	0	55,500	03/01/2024	1.D FE
552081-AK-7	LYONDELLBASELL 5.750		03/27/2024	REDEEMED		1,000,000	1,000,000	1,177,670	1,001,328	0	(1,214)	0	(1,214)	0	1,000,114	0	(114)	(114)	25,875	04/15/2024	2.B FE
80283L-AJ-2	SANTANDER UK PLC 4.000		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
89153V-AG-4	TOTAL CAPITAL INTERNAT 3.700		01/15/2024	MATURED		6,240,000	6,240,000	6,334,966	6,240,682	0	(682)	0	(682)	0	6,240,000	0	0	0	115,440	01/15/2024	1.E FE
96122W-AM-2	WESTPAC BANKING CORP (3.150		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
04541G-AS-1	ABSLB 2000-LB1 AF6 7.615		03/21/2024	PAID ON PRINCIPAL		31,114	31,114	32,475	30,976	0	137	0	137	0	31,114	0	0	0	424	03/21/2029	1.A FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		03/25/2024	PAID ON PRINCIPAL		13,568	13,568	13,490	7,777	0	5,791	0	5,791	0	13,568	0	0	0	113	03/25/2036	1.D FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		03/25/2024	WRITTEN OFF		0	389	386	223	0	(15)	0	(15)	0	208	0	(208)	(208)	4	03/25/2036	1.D FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO 4.850		03/25/2024	PAID ON PRINCIPAL		22,220	22,220	21,562	21,683	0	537	0	537	0	22,220	0	0	0	198	05/25/2033	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
..161546-EF-9	CFAB 2003-1 2A2 6.104		03/25/2024	PAID ON PRINCIPAL		2,334	2,334	2,336	2,340	0	(6)	0	(6)	0	2,334	0	0	0	30	11/25/2032	1.A FM
..17330C-AR-9	CMLTI 2022-J1 A3A CMO 3.000		03/25/2024	PAID ON PRINCIPAL		286,057	286,057	285,520	285,516	0	541	0	541	0	286,057	0	0	0	1,636	02/25/2052	1.A
..225410-4A-7	CSFB 2003-29 4A1 CMO 6.000		03/25/2024	PAID ON PRINCIPAL		22,833	22,833	23,687	22,764	0	70	0	70	0	22,833	0	0	0	213	12/25/2033	1.A FM
..12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3.000		03/25/2024	PAID ON PRINCIPAL		11,675	11,675	11,019	10,896	0	780	0	780	0	11,675	0	0	0	58	05/25/2043	1.A
..12647M-AM-7	CSMC 2013-6 1A1 CMO 2.500		03/25/2024	PAID ON PRINCIPAL		55,702	55,702	54,397	55,191	0	511	0	511	0	55,702	0	0	0	233	07/25/2028	1.A
..12667F-A4-7	CWALT 2004-33 3A1 CMO 4.496		03/25/2024	PAID ON PRINCIPAL		3,047	3,047	2,186	1,413	0	1,635	0	1,635	0	3,047	0	0	0	23	12/25/2034	1.A FM
..33852F-AA-4	FSMT 2021-4 A1 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		78,301	78,301	60,218	60,265	0	18,035	0	18,035	0	78,301	0	0	0	358	06/25/2051	1.A FE
..36263V-AB-3	GSMBS 2021-PJ11 A2 CMO 2.500		03/25/2024	PAID ON PRINCIPAL		59,579	59,579	59,784	59,781	0	(202)	0	(202)	0	59,579	0	0	0	273	04/25/2052	1.A
..36262L-AB-6	GSMBS 2021-PJ6 A2 CMO 2.500		03/25/2024	PAID ON PRINCIPAL		101,340	101,340	102,543	102,500	0	(1,160)	0	(1,160)	0	101,340	0	0	0	489	11/25/2051	1.A
..36262L-AJ-9	GSMBS 2021-PJ6 A8 CMO 2.500		03/25/2024	PAID ON PRINCIPAL		82,498	82,498	75,125	75,783	0	6,714	0	6,714	0	82,498	0	0	0	398	11/25/2051	1.A
..36262C-AB-6	GSMBS 2021-PJ7 A2 CMO 2.500		03/25/2024	PAID ON PRINCIPAL		154,233	154,233	155,662	155,600	0	(1,366)	0	(1,366)	0	154,233	0	0	0	643	01/25/2052	1.A
..36263N-AB-1	GSMBS 2022-PJ1 A2 CMO 2.500		03/25/2024	PAID ON PRINCIPAL		69,931	69,931	68,696	68,753	0	1,178	0	1,178	0	69,931	0	0	0	298	05/28/2052	1.A
..46640M-AX-8	JPMMT 2013-3 A10 CMO (3.357		03/25/2024	PAID ON PRINCIPAL		27,549	27,549	26,886	26,522	0	1,027	0	1,027	0	27,549	0	0	0	156	07/25/2043	1.A
..46648R-AC-5	JPMMT 2018-1 A3 CMO (1 3.500		03/25/2024	PAID ON PRINCIPAL		4,136	4,136	4,149	4,148	0	(12)	0	(12)	0	4,136	0	0	0	24	06/25/2048	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
..46654T-AC-2	JPMMT 2021-15 A3 CMO (2.500		03/25/2024	PAID ON PRINCIPAL		365,311	365,311	364,968	364,952	0	359	0	359	0	365,311	0	0	0	1,564	06/25/2052	1.A
..46656D-AM-3	JPMMT 2023-2 A4A CMO (5.000		03/25/2024	PAID ON PRINCIPAL		1,198,479	1,198,479	1,170,764	1,173,446	0	25,033	0	25,033	0	1,198,479	0	0	0	10,469	07/25/2053	1.A
..61744C-BD-7	MSAC 2004-SD1 A 6.244		03/25/2024	PAID ON PRINCIPAL		34,758	34,758	31,201	34,816	0	(58)	0	(58)	0	34,758	0	0	0	375	08/25/2034	1.A FM
..61772C-AH-4	MSRM 2021-3 A4 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		202,974	202,974	174,780	175,481	0	27,493	0	27,493	0	202,974	0	0	0	947	06/25/2051	1.A
..61772N-AJ-6	MSRM 2021-5 A3 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		86,548	86,548	88,103	88,051	0	(1,503)	0	(1,503)	0	86,548	0	0	0	387	08/25/2051	1.A
..61772Q-AE-0	MSRM 2021-6 A3 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		87,200	87,200	87,773	87,797	0	(597)	0	(597)	0	87,200	0	0	0	268	09/25/2051	1.A
..61774Y-AA-9	MSRM 2023-1 A1 CMO (14 4.000		03/25/2024	PAID ON PRINCIPAL		109,297	109,297	94,764	94,831	0	14,467	0	14,467	0	109,297	0	0	0	732	02/25/2053	1.A FE
..67647V-AA-7	OCMT 2021-3 A1 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		29,959	29,959	30,455	30,438	0	(479)	0	(479)	0	29,959	0	0	0	124	06/25/2051	1.A
..743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		03/25/2024	PAID ON PRINCIPAL		16,921	16,921	17,162	17,508	0	(587)	0	(587)	0	16,921	0	0	0	70	02/25/2050	1.A
..693650-AL-7	PSMC 2021-1 A11 CMO (1 2.500		03/25/2024	PAID ON PRINCIPAL		137,653	137,653	119,178	119,475	0	18,179	0	18,179	0	137,653	0	0	0	459	03/25/2051	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
..74938F-AA-6	RCKT 2022-1 A1 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		65,452	65,452	64,132	64,180	0	1,272	0	1,272	0	65,452	0	0	0	290	01/25/2052	1.A
..81377N-AA-2	SABR 2007-BR3 A2A 5.584		03/25/2024	PAID ON PRINCIPAL		30,455	30,455	10,425	2,773	0	27,682	0	27,682	0	30,455	0	0	0	107	04/25/2037	1.D FM
..81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		03/25/2024	PAID ON PRINCIPAL		35,397	35,397	35,812	35,644	0	(246)	0	(246)	0	35,397	0	0	0	152	05/25/2043	1.A
..81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		03/25/2024	PAID ON PRINCIPAL		12,325	12,325	12,042	12,000	0	325	0	325	0	12,325	0	0	0	62	06/25/2043	1.A
..81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		03/25/2024	PAID ON PRINCIPAL		32,573	32,573	32,802	32,993	0	(420)	0	(420)	0	32,573	0	0	0	189	02/25/2048	1.A
..81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		102,095	102,095	86,494	87,373	0	14,722	0	14,722	0	102,095	0	0	0	440	07/25/2051	1.A
..81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		03/25/2024	PAID ON PRINCIPAL		205,182	205,182	205,695	205,678	0	(496)	0	(496)	0	205,182	0	0	0	792	01/25/2052	1.A
..939336-PC-1	WAMU 2003-AR1 A6 CMO 5.641		03/25/2024	PAID ON PRINCIPAL		448	448	405	421	0	27	0	27	0	448	0	0	0	4	03/25/2033	1.A FM
..949930-AD-3	WFMBS 2022-2 A4 CMO (1 2.500		03/25/2024	PAID ON PRINCIPAL		124,671	124,671	110,801	111,491	0	13,180	0	13,180	0	124,671	0	0	0	459	12/25/2051	1.A
..97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		03/20/2024	PAID ON PRINCIPAL		2,202	2,202	2,276	2,198	0	3	0	3	0	2,202	0	0	0	15	06/20/2044	1.A
..92977Y-BR-1	WMLT 2005-B 4A1 CMO 6.182		03/20/2024	PAID ON PRINCIPAL		3,323	3,323	2,945	2,430	0	893	0	893	0	3,323	0	0	0	32	10/20/2035	1.D FM
..92977Y-BR-1	WMLT 2005-B 4A1 CMO 6.182		03/20/2024	WRITTEN OFF		0	30	27	22	0	0	0	0	0	22	(22)	(22)	(22)	0	10/20/2035	1.D FM
..17290Y-AQ-1	CGCMT 2016-C1 A3 2.944		02/10/2024	PAID ON PRINCIPAL		55,242	55,242	56,623	55,709	0	(467)	0	(467)	0	55,242	0	0	0	271	05/10/2049	1.A
..12632Q-AW-3	COMM 2014-CR18 A4 3.550		02/15/2024	PAID ON PRINCIPAL		3,932,369	3,932,369	3,983,526	3,929,888	0	2,481	0	2,481	0	3,932,369	0	0	0	22,736	07/15/2047	1.A
..46590K-AD-6	JPMCC 2015-JP1 A4 3.650		03/15/2024	PAID ON PRINCIPAL		166,886	166,886	170,516	167,832	0	(946)	0	(946)	0	166,886	0	0	0	1,523	01/15/2049	1.A
..17331Q-AA-4	CITZN 2024-1 A1 5.616		01/25/2024	TRAVELERS MMLP		17,352,711	17,350,000	17,350,000	17,350,000	0	67	0	67	0	17,350,067	2,644	2,644	2,644	5,413	01/15/2025	1.D FE
..141312-AA-6	CRBN 2017-1A A1 (144A) 6.719		01/22/2024	PAID ON PRINCIPAL		418,246	418,246	418,246	419,271	0	(1,025)	0	(1,025)	0	418,246	0	0	0	7,445	01/20/2031	1.A FE
..345290-AA-8	FORDL 2024-A A1 5.506		02/15/2024	PAID ON PRINCIPAL		3,572,694	3,572,694	3,572,694	3,572,694	0	0	0	0	0	3,572,694	0	0	0	13,114	02/15/2025	1.C FE
..345290-AA-8	FORDL 2024-A A1 5.506		02/28/2024	TRAVELERS MMLP		26,411,821	26,427,306	26,427,306	26,427,306	0	(108)	0	(108)	0	26,427,198	(15,377)	(15,377)	(15,377)	149,551	02/15/2025	1.C FE
..36269F-AA-4	GMALT 2024-1 A1 5.514		02/28/2024	TRAVELERS MMLP		18,498,555	18,500,000	18,500,000	18,500,000	0	(53)	0	(53)	0	18,499,947	(1,392)	(1,392)	(1,392)	36,837	02/20/2025	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
..36268G-AA-3	GMCAR 2024-1 A1 5.529		01/25/2024	TRAVELERS MMLP		16,002,500	16,000,000	16,000,000	16,000,000	0	(33)	0	(33)	0	15,999,967	0	2,533	2,533	19,659	01/16/2025	1.D FE
..446144-AA-5	HUNT 2024-1A A1 5.625		02/28/2024	TRAVELERS MMLP		20,000,000	20,000,000	20,000,000	20,000,000	0	(32)	0	(32)	0	19,999,968	0	32	32	18,750	02/18/2025	1.D FE
..50117B-AA-8	KCOT 2024-1A A1 (144A) 5.531		02/28/2024	TRAVELERS MMLP		12,000,469	12,000,000	12,000,000	12,000,000	0	(22)	0	(22)	0	11,999,978	0	491	491	12,906	02/18/2025	1.D FE
..87272H-AA-8	TIA 2017-2A A (144A) 6.726		01/16/2024	PAID ON PRINCIPAL		427,899	427,899	427,899	428,680	0	(781)	0	(781)	0	427,899	0	0	0	7,442	01/16/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						274,342,326	274,528,480	275,646,882	274,612,884	26,350	201,384	0	227,734	0	274,840,618	0	(512,697)	(512,697)	2,928,383	XXX	XXX
2509999997. Total - Bonds - Part 4						602,187,341	606,093,231	613,362,184	606,975,507	26,350	1,401,676	0	1,428,026	0	608,403,533	0	(6,230,598)	(6,230,598)	5,826,364	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						602,187,341	606,093,231	613,362,184	606,975,507	26,350	1,401,676	0	1,428,026	0	608,403,533	0	(6,230,598)	(6,230,598)	5,826,364	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																					
..92645B-10-3	VICTORY CAPITAL HOLDINGS INC		01/18/2024	CITIGROUP GLOBAL MKTS	20,260.000	688,619		684,464	697,754	(13,291)	0	0	(13,291)	0	684,464	0	4,155	4,155	0		
..P73684-10-5	ONESPAWORLD HOLDINGS LTD WARRANTS	C	03/15/2024	VARIOUS	490,000.000	787,335		0	1,396,500	(1,396,500)	0	0	(1,396,500)	0	0	0	787,335	787,335	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,475,955	XXX	684,464	2,094,254	(1,409,791)	0	0	(1,409,791)	0	684,464	0	791,491	791,491	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						1,475,955	XXX	684,464	2,094,254	(1,409,791)	0	0	(1,409,791)	0	684,464	0	791,491	791,491	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,475,955	XXX	684,464	2,094,254	(1,409,791)	0	0	(1,409,791)	0	684,464	0	791,491	791,491	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						1,475,955	XXX	684,464	2,094,254	(1,409,791)	0	0	(1,409,791)	0	684,464	0	791,491	791,491	0	XXX	XXX
6009999999 - Totals						603,663,296	XXX	614,046,648	609,069,761	(1,383,441)	1,401,676	0	18,235	0	609,087,997	0	(5,439,107)	(5,439,107)	5,826,364	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 - CITI A TREASURY		1.A	16,188,404	16,188,404	04/01/2024
000000-00-0	REPO - DAIWA A TREASURY		1.A	18,886,470	18,886,470	04/01/2024
000000-00-0	REPO - ING A TREASURY		1.A	18,886,470	18,886,470	04/01/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				53,961,344	53,961,344	XXX
0109999999. Total - U.S. Government Bonds				53,961,344	53,961,344	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				53,961,344	53,961,344	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				53,961,344	53,961,344	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				53,961,344	53,961,344	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 19,011,729 Book/Adjusted Carrying Value $ 19,011,729
2. Average balance for the year Fair Value $ 58,290,210 Book/Adjusted Carrying Value $ 58,290,210
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 53,961,344 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT	.....	...0.000	 0	 0	..... (595,708)	..... (707,542)	..... (967,988)	..XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(595,708)	(707,542)	(967,988)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(595,708)	(707,542)	(967,988)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash	XXX	XXX	0	0	(595,708)	(707,542)	(967,988)	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		136,768,430	0	286,959
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						136,768,430	0	286,959
8609999999 - Total Cash Equivalents						136,768,430	0	286,959