PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Peter Gamer (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.	CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel
7.	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer
8. #	MARIA OLIVO	Executive Vice President, Enterprise Risk Management & Chief Risk 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
	JOSEPH DENNIS LAMOTT	Senior Vice President, Corporate Tax
	PAUL EDWARD MUNSON	Senior Vice President, Finance & Corporate Controller
#	RAYMOND JOHN REIMER	Senior Vice President & Chief Corporate Actuary
	LARRY JAY MILLS, JR.	Vice President, Finance & Treasurer
	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this
16th day of October, 2026

Michael S. Schmidt *Notary Public*
My Commission Expires January 31, 2032

MICHAEL SHAWN SCHMIDT
NOTARY PUBLIC - MINNESOTA
MY COMMISSION EXPIRES 01/31/2032

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	19,508,774,768	0	19,508,774,768	18,603,392,620
2.	Stocks:				
	2.1 Preferred stocks	51,125,600	0	51,125,600	51,167,000
	2.2 Common stocks	2,524,222,840	10,093,353	2,514,129,487	2,369,387,998
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)	26,146,319	0	26,146,319	22,488,112
	4.2 Properties held for the production of income (less $ 0 encumbrances)	790,236,818	0	790,236,818	799,907,902
	4.3 Properties held for sale (less $ 0 encumbrances)	6,608,955	0	6,608,955	0
5.	Cash ($ 71,670,735), cash equivalents ($ 69,763,891) and short-term investments ($ 994,119)	142,428,745	0	142,428,745	516,859,673
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	2,289,349,117	30,992,909	2,258,356,208	2,057,382,769
9.	Receivables for securities	281,760	0	281,760	0
10.	Securities lending reinvested collateral assets	76,707,275	0	76,707,275	122,147,813
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	25,415,882,198	41,086,262	25,374,795,937	24,542,733,886
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	165,244,435	27,919	165,216,515	174,544,128
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,433,274,253	84,953,970	1,348,320,283	1,127,803,298
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 32,571,965 earned but unbilled premiums)	2,100,743,214	7,898,419	2,092,844,795	2,001,607,079
	15.3 Accrued retrospective premiums ($ 16,889,050) and contracts subject to redetermination ($ 0)	16,889,050	1,376,306	15,512,744	11,799,811
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	18,386,790	0	18,386,790	45,675,912
	16.2 Funds held by or deposited with reinsured companies	820,589	0	820,589	859,304
	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	17,885,692	0	17,885,692	0
18.2	Net deferred tax asset	438,650,973	74,317,381	364,333,592	326,692,206
19.	Guaranty funds receivable or on deposit	280,375	0	280,375	212,079
20.	Electronic data processing equipment and software	9,047,207	8,479,730	567,478	67,886
21.	Furniture and equipment, including health care delivery assets ($ 0)	10,761,057	10,761,057	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	5,985,260	0	5,985,260	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	140,655,724	5,537,682	135,118,042	117,315,362
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,774,506,816	234,438,726	29,540,068,091	28,349,310,950
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	29,774,506,816	234,438,726	29,540,068,091	28,349,310,950
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	46,504,495	0	46,504,495	35,698,849
2502.	Real estate operating fund	37,657,901	3,424,816	34,233,085	26,505,841
2503.	COLI supplemental benefits trust	22,945,507	0	22,945,507	23,429,127
2598.	Summary of remaining write-ins for Line 25 from overflow page	33,547,821	2,112,866	31,434,955	31,681,546
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	140,655,724	5,537,682	135,118,042	117,315,362

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,716,909,042)	11,685,580,796	11,156,107,538
2.	Reinsurance payable on paid losses and loss adjustment expenses	420,870,063	443,750,624
3.	Loss adjustment expenses	2,408,069,308	2,314,149,487
4.	Commissions payable, contingent commissions and other similar charges	281,011,643	274,866,224
5.	Other expenses (excluding taxes, licenses and fees)	211,715,326	203,581,260
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	76,358,074	91,624,630
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	82,723,431
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 $ 140,321,963 and including warranty reserves of $ 46,159,555 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	4,963,067,730	4,604,907,935
10.	Advance premium	2,748	5,113
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,238,344	12,153,299
12.	Ceded reinsurance premiums payable (net of ceding commissions)	169,526,203	103,512,190
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	42,040,785	14,291,994
15.	Remittances and items not allocated	17,715,927	17,668,107
16.	Provision for reinsurance (including $ 0 certified)	0	1,883,917
17.	Net adjustments in assets and liabilities due to foreign exchange rates	80,041,096	169,266,767
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	21,729,339
20.	Derivatives	0	0
21.	Payable for securities	26,426,875	10,646,029
22.	Payable for securities lending	76,707,275	122,147,813
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	78,940,320	71,311,975
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	20,550,312,514	19,716,327,673
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	20,550,312,514	19,716,327,673
29.	Aggregate write-ins for special surplus funds	34,774,546	12,561,472
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	5,696,598,499	5,362,039,273
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)	8,989,755,577	8,632,983,277
38.	Totals (Page 2, Line 28, Col. 3)	29,540,068,091	28,349,310,950
	DETAILS OF WRITE-INS		
2501.	Unauthorized reinsurer offset - Retroactive reinsurance reserve ceded	117,714,652	0
2502.	Other liabilities	43,399,419	43,200,579
2503.	Investment real estate liability	40,142,785	36,037,056
2598.	Summary of remaining write-ins for Line 25 from overflow page	(122,316,535)	(7,925,660)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	78,940,320	71,311,975
2901.	Special surplus from retroactive reinsurance	34,774,546	12,561,472
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)	34,774,546	12,561,472
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 $ 666,939,850)	476,324,853	239,061,014	318,185,634
	1.2 Assumed (written $ 7,527,566,144)	7,363,783,904	7,248,438,238	9,712,008,139
	1.3 Ceded (written $ 269,267,819)	265,942,395	217,100,833	289,691,135
	1.4 Net (written $ 7,925,238,175)	7,574,166,362	7,270,398,420	9,740,502,638
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,991,742,221):			
	2.1 Direct	221,878,326	121,924,253	135,206,666
	2.2 Assumed	3,619,314,281	4,241,762,825	5,330,766,595
	2.3 Ceded	88,322,558	127,879,959	145,864,889
	2.4 Net	3,752,870,049	4,235,807,119	5,320,108,372
3.	Loss adjustment expenses incurred	729,660,828	649,943,893	861,277,595
4.	Other underwriting expenses incurred	2,176,423,636	2,025,225,479	2,673,708,497
5.	Aggregate write-ins for underwriting deductions	317,383,481	0	0
6.	Total underwriting deductions (Lines 2 through 5)	6,976,337,995	6,910,976,490	8,855,094,464
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	597,828,367	359,421,929	885,408,174
	INVESTMENT INCOME			
9.	Net investment income earned	764,391,679	682,749,830	1,177,064,412
10.	Net realized capital gains (losses) less capital gains tax of $ 4,187,974	47,065,022	(6,382,510)	(30,664,888)
11.	Net investment gain (loss) (Lines 9 + 10)	811,456,702	676,367,320	1,146,399,525
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,289,042 amount charged off $ 13,206,783)	(11,917,741)	(11,530,056)	(15,665,614)
13.	Finance and service charges not included in premiums	14,634,056	17,031,980	22,654,386
14.	Aggregate write-ins for miscellaneous income	18,721,401	19,702,692	19,667,899
15.	Total other income (Lines 12 through 14)	21,437,715	25,204,615	26,656,670
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,430,722,784	1,060,993,864	2,058,464,369
17.	Dividends to policyholders	5,160,817	5,727,299	7,333,643
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)	1,425,561,967	1,055,266,565	2,051,130,726
19.	Federal and foreign income taxes incurred	349,677,241	211,069,215	368,229,690
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,075,884,726	844,197,350	1,682,901,036
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	8,632,983,277	7,744,914,634	7,744,914,634
22.	Net income (from Line 20)	1,075,884,726	844,197,350	1,682,901,036
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,208,457)	452,524,606	226,104,388	163,918,491
25.	Change in net unrealized foreign exchange capital gain (loss)	102,096,049	13,432,035	13,555,373
26.	Change in net deferred income tax	69,433,518	(1,154,848)	9,355,521
27.	Change in nonadmitted assets	(70,335,863)	6,486,507	(5,183,145)
28.	Change in provision for reinsurance	1,883,917	0	521,366
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	(1,157,000,000)	(487,000,000)	(977,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	(117,714,652)	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	356,772,300	602,065,432	888,068,643
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	8,989,755,577	8,346,980,066	8,632,983,277
	DETAILS OF WRITE-INS			
0501.	Loss on assumption reinsurance agreement	317,383,481	0	0
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)	317,383,481	0	0
1401.	Retroactive reinsurance gain/loss	21,276,927	4,219,039	3,907,746
1402.	Profit and loss, miscellaneous	7,494,467	15,063,372	14,759,765
1403.	Change in COLI cash values	494,649	522,206	1,129,816
1498.	Summary of remaining write-ins for Line 14 from overflow page	(10,544,642)	(101,925)	(129,428)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	18,721,401	19,702,692	19,667,899
3701.	Change in unauthorized reinsurer offset - Ceded retroactive reinsurance	(117,714,652)	0	0
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)	(117,714,652)	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	7,637,380,072	7,296,365,618	9,742,919,957
2.	Net investment income	805,594,970	690,429,609	1,211,369,859
3.	Miscellaneous income	20,459,446	24,741,442	26,094,942
4.	Total (Lines 1 to 3)	8,463,434,488	8,011,536,669	10,980,384,758
5.	Benefit and loss related payments	3,215,028,120	3,607,008,796	4,732,063,807
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	3,129,404,461	2,664,525,088	3,429,899,016
8.	Dividends paid to policyholders	5,075,772	5,831,083	8,508,254
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	450,682,916	252,846,229	362,372,534
10.	Total (Lines 5 through 9)	6,800,191,269	6,530,211,196	8,532,843,611
11.	Net cash from operations (Line 4 minus Line 10)	1,663,243,219	1,481,325,474	2,447,541,146
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,935,275,841	1,994,660,188	2,721,528,545
	12.2 Stocks	388,908,958	83,612,848	110,930,897
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	389,200	389,200
	12.5 Other invested assets	109,795,230	81,444,305	108,832,133
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4	478,560	478,560
	12.7 Miscellaneous proceeds	62,199,652	70,294,612	51,376,242
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,496,179,685	2,230,879,713	2,993,535,576
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,851,540,999	2,878,252,752	3,740,706,340
	13.2 Stocks	72,673,716	86,079,597	115,110,035
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	33,214,238	18,259,829	42,241,096
	13.5 Other invested assets	235,278,034	206,292,295	275,358,711
	13.6 Miscellaneous applications	281,760	918,397	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,192,988,748	3,189,802,870	4,173,416,181
14.	Net increase/(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)	(696,809,063)	(958,923,157)	(1,179,880,605)
	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	1,157,000,000	487,000,000	977,000,000
	16.6 Other cash provided (applied)	(183,865,084)	(51,586,088)	(49,958,219)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,340,865,084)	(538,586,088)	(1,026,958,219)
	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)	(374,430,928)	(16,183,771)	240,702,322
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	516,859,673	276,157,350	276,157,350
	19.2 End of period (Line 18 plus Line 19.1)	142,428,745	259,973,579	516,859,673

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

20.0001.	Transfer to and from limited partnerships/private equity	8,453,662	0	5,340,817
20.0002.	Transferred to BA-SSAP#43R 01/2025	2,341,578	13,008,766	10,667,188
20.0003.	Stock distribution from limited partnership	1,594,228	67,027	14,201,802
20.0004.	Exchange of bonds	991,710	6,393,900	8,556,400
20.0005.	Income payment received in securities	43,428	147,545	310,575
20.0006.	Transferred to stock	0	50,000,000	50,000,000
20.0007.	Par Written Off	0	6,829,826	6,829,826
20.0008.	Transfers to private equity continuation vehicles	0	5,232,882	0
20.0009.	Pay-In-Kind	0	3,083,748	3,083,748
20.0010.	Conversion to Stock	0	0	1,456,000

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

20.0011. Exchange of stock	0	5,277	5,277

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2026	December 31, 2025
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 1,075,884,726	$ 1,682,901,036
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	$ 1,075,884,726	$ 1,682,901,036
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 8,989,755,577	$ 8,632,983,277
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	$ 8,989,755,577	$ 8,632,983,277

   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 asset-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 September 30, 2026.

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. Asset-Backed Securities:

   1. The effective yield used to determine amortization for asset-backed securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows, which are obtained from a widely-accepted securities data provider. The adjustments to the yield for highly rated prepayable fixed maturities are accounted for using the retrospective method. The adjustments to the yield for non-highly rated prepayable fixed maturities are accounted for using the prospective method. The Company uses the prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

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

   2. The Company had no asset-backed securities with other-than-temporary impairments recognized in 2026.

   3. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 $ 139,323,676
      2. 12 Months or Longer $ 106,669,280

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

      1. Less than 12 Months $ 2,923,376,262
      2. 12 Months or Longer $ 840,782,771

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.

2. During the second quarter of 2026, Company classified a portion of its property in Tampa, Florida, previously held for the production of income, as held for sale with a carrying value of $6.6 million. As of September 30, 2026, the property remains classified as held for sale.

K. Investments in Tax Credit Structures (tax credit investments):

No significant change.

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	76,707,275	—	—	—	76,707,275	122,147,813	(45,440,538)
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	1,444,605,003	—	—	—	1,444,605,003	1,342,315,357	102,289,646
k. On deposit with other regulatory bodies	2,398,135	—	—	—	2,398,135	2,397,320	815
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	17,553,946	—	—	—	17,553,946	17,638,784	(84,838)
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	76,707,275	—	—	—	76,707,275	122,147,813	(45,440,538)
p. Assets held under modco reinsurance agreements	—	—	—	—	—	—	—
q. Assets held under funds withheld reinsurance agreements	—	—	—	—	—	—	—
r. Total Restricted Assets	$1,617,971,634	$ —	$ —	$ —	$1,617,971,634	$1,606,647,087	$ 11,324,547

Restricted Asset Category	Current Year						
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage		12 Amount Reported in the General Interrogatories	13 Difference from Note and GI	14 Annual GI Ref
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)			
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %	XXX	XXX	XXX
b. Collateral held under security lending agreements	—	76,707,275	0.258 %	0.260 %	XXX	XXX	25.04 + 25.05
c. Subject to repurchase agreements	—	—	— %	— %	XXX	XXX	26.21
d. Subject to reverse repurchase agreements	—	—	— %	— %	XXX	XXX	26.22
e. Subject to dollar repurchase agreements	—	—	— %	— %	XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %	XXX	XXX	26.24
g. Placed under option contracts	—	—	— %	— %	XXX	XXX	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %	XXX	XXX	26.26
i. FHLB capital stock	—	—	— %	— %	XXX	XXX	26.27
j. On deposit with states	—	1,444,605,003	4.852 %	4.890 %	XXX	XXX	26.28
k. On deposit with other regulatory bodies	—	2,398,135	0.008 %	0.008 %	XXX	XXX	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %	XXX	XXX	26.31
m. Pledged as collateral not captured in other categories	—	17,553,946	0.059 %	0.059 %	XXX	XXX	26.30
n. Other restricted assets	—	—	— %	— %	XXX	XXX	26.32
o. Collateral assets received and on balance sheet	—	76,707,275	0.258 %	0.260 %	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
			10	11			
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in the General Interrogatories	Difference from Note and GI	Annual GI Ref
p. Assets held under modco reinsurance agreements	—	—	— %	— %	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	—	—	— %	— %	XXX	XXX	XXX
r. Total Restricted Assets	$ —	$1,617,971,634	5.434 %	5.477 %	XXX	XXX	N/A

(a) Subset of Column 1
(b) Subset of Column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

At September 30, 2026 and December 31, 2025, the Company had assets lent under security lending agreements of $79,282,610 and $117,592,547, respectively. The Company did not have any nonadmitted assets on loan at September 30, 2026 or December 31, 2025.

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives (Excluding Modco/FWH), Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
Bonds - Reinsurance	$ 17,553,946	$ —	$ —	$ —	$ 17,553,946	$ 17,638,784	$ (84,838)
Total (c)	$ 17,553,946	$ —	$ —	$ —	$ 17,553,946	$ 17,638,784	$ (84,838)
Amount of total pledged under derivative contracts	—	—	—	—	—	—	—
Total excluding derivative collateral	$ 17,553,946	$ —	$ —	$ —	$ 17,553,946	$ 17,638,784	$ (84,838)

Description of Assets	8	Percentage	
		9	10
	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Bonds - Reinsurance	$ 17,553,946	0.059 %	0.059 %
Total (c)	$ 17,553,946	0.059 %	0.059 %
Amount of total pledged under derivative contracts	—	XXX	XXX
Total excluding derivative collateral	$ 17,553,946	XXX	XXX

(a) Subset of Column 1
(b) Subset of Column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

3. Not applicable.

4. Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements

Assets	1	2	3	4	5	6	7	8
	BACV Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
b. Schedule D, Part 1, Section 1	—	—	—	—	—	—	— %	— %
c. Schedule D, Part 1, Section 2	—	—	—	—	—	—	— %	— %
d. Schedule D, Part 2, Section 1	—	—	—	—	—	—	— %	— %
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	— %	— %
f. Schedule B	—	—	—	—	—	—	— %	— %

NOTES TO FINANCIAL STATEMENTS

	Assets	1 BACV Collateral ***	2 BACV Modco ****	3 BACV FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted) *	8 % of BACV to Total Admitted Assets **
g.	Schedule A	—	—	—	—	—	—	— %	— %
h.	Schedule BA, Part 1	—	—	—	—	—	—	— %	— %
i.	Schedule DL, Part 1	76,707,275	—	—	76,707,275	—	—	0.258 %	0.260 %
j.	Other	—	—	—	—	—	—	— %	— %
k.	Total Assets	$76,707,275	$ —	$ —	$76,707,275	$ —	$ —	0.258 %	0.260 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

	Assets	9 Book/Adjusted Carrying Value (BACV) FWH Including Modco	10 Related Party Code 1	11 2	12 3	13 4	14 5	15 6
	General Account:							
a.	Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Schedule D, Part 1, Section 1	—	—	—	—	—	—	—
c.	Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
d.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
e.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
f.	Schedule B	—	—	—	—	—	—	—
g.	Schedule A	—	—	—	—	—	—	—
h.	Schedule BA, Part 1	—	—	—	—	—	—	—
i.	Schedule DL, Part 1	—	—	—	—	—	—	—
j.	Other	—	—	—	—	—	—	—
k.	Total Assets	$ —	$ —	$ —	$ —	$ —	$ —	$ —
l.	Percentage to Total FWH Assets (including Modco)	—%	—%	—%	—%	—%	—%	—%

* k = Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 1)

** k = Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.

Protected Cell:

m.-x. Not applicable.

		1 Amount	2 % of Liability to Total Liabilities #
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 76,707,275.00	0.373 %
z.	Recognized Obligation to Return Collateral Asset (Protected Cell)	—	— %
aa.	Recognized Obligation for Modco assets (General Account)	—	— %
bb.	Recognized Obligation for Modco assets (Protected Cell)	—	— %
cc.	Recognized Obligation for FWH (excluding Modco) assets (General Account)	—	— %
dd.	Recognized Obligation for FWH (excluding Modco) assets (Protected Cell)	—	— %

\# y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

5. Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	1.1 %
(2)	Cash equivalents	96.0 %
(3)	Short-term investments	2.9 %
(4)	Total	100.0 %

S. Aggregate Collateral Loans by Qualifying Investment Collateral:

No significant change.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Effective January 1, 2026, the Company became the plan sponsor of a closed defined benefit postretirement plan for certain employees of its Canadian Branch. The net periodic benefit cost recognized through September 30, 2026 was not material.

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

A-C. No significant change.

NOTES TO FINANCIAL STATEMENTS

D. Through September 30, 2026, the Company paid dividends to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 30, 2026	$ 398	$ —	$ 398
June 22, 2026	359	—	359
September 22, 2026	400	—	400
	$ 1,157	$ —	$ 1,157

E-M. No significant change.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of September 30, 2026:

1. Categorization of fair value measurements:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Issuer credit obligations	$ —	$ 515,069,688	$ —	$ —	$ 515,069,688
Asset-backed securities	—	113,559	—	—	113,559
Total bonds	—	515,183,247	—	—	515,183,247

NOTES TO FINANCIAL STATEMENTS

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Perpetual	1,125,600	—	—	—	1,125,600
Common stock					
Industrial and miscellaneous	152,741,625	—	4,604,788	—	157,346,413
Total securities at fair value	$ 153,867,225	$ 515,183,247	$ 4,604,788	$ —	$ 673,655,260

At September 30, 2026, the Company also holds Level 3 perpetual preferred stock measured and reported at its fair value of zero.

2-3. Reconciliation of Level 3 securities during the quarter:

Description	Beginning Balance 7/1/2026	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Preferred stock	$ —	$ —	$ —	$ —	$ —
Common stock	4,319,711	—	—	—	285,077
Total	$ 4,319,711	$ —	$ —	$ —	$ 285,077

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2026
Preferred stock	$ —	$ —	$ —	$ —	$ —
Common stock	—	—	—	—	4,604,788
Total	$ —	$ —	$ —	$ —	$ 4,604,788

4. Level 2 and Level 3 valuation techniques:

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

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

5. Not applicable.

B. Not applicable.

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

(At September 30, 2026)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 69,763,891	$ 69,763,891	$ 10,080,445	$ 59,683,446	$ —	$ —	$ —
Short-term investments	994,660	994,119	—	994,660	—	—	—
Bonds - ICO	14,139,087,332	15,383,722,832	316,735,410	13,809,721,618	12,630,304	—	—
Bonds - ABS	3,881,383,920	4,125,051,936	—	3,881,362,681	21,239	—	—
Preferred stock	52,059,920	51,125,600	1,125,600	50,934,320	—	—	—
Common stock	157,346,413	157,346,413	152,741,625	—	4,604,788	—	—

(At December 31, 2025)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 308,414,534	$ 308,414,534	$ 77,294,913	$ 231,119,621	$ —	$ —	$ —
Bonds - ICO	14,018,828,247	14,347,002,253	351,221,211	13,467,916,975	199,690,061	—	—
Bonds - ABS	4,275,680,904	4,256,390,367	—	4,213,545,780	62,135,124	—	—
Preferred stock	53,999,376	51,167,000	1,167,000	52,832,376	—	—	—
Common stock	150,834,320	150,834,320	146,490,604	—	4,343,716	—	—

ICO - Issuer credit obligations
ABS - Asset-backed securities

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

No significant change.

NOTES TO FINANCIAL STATEMENTS

B. Troubled Debt Restructuring – Debtors:

No significant change.

C. Other Disclosures:

On January 2, 2026, the Company sold its shares of 8527512 Canada Inc. which owned The Dominion of Canada General Insurance Company. As a result, the Company recorded a pre-tax realized capital gain of $71.3 million.

The Company owned 22.48% of 8527512 Canada Inc. which in turn owned 100% of The Dominion of Canada General Insurance Company.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State and Federal Tax Credits:

No significant change.

F. Subprime-Mortgage-Related Risk Exposure:

No significant change.

G. Insurance-Linked Securities (ILS) Contracts:

No significant change.

H. The Amount that Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy:

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 9, 2026, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

A. Unsecured Reinsurance Recoverables:

No significant change.

B. Reinsurance Recoverable in Dispute:

No significant change.

C. Reinsurance Assumed and Ceded:

No significant change.

D. Uncollectible Reinsurance:

No significant change.

E. Commutation of Ceded Reinsurance:

No significant change.

F. Retroactive Reinsurance:

On January 2, 2026, the Company sold the majority of its Canadian commercial insurance business to Definity Financial Corporation. Immediately following this sale, the Company ceded to Travelers Insurance Company of Canada (now known as Definity Insurance Company of Canada), its former affiliate, all related policy liabilities and accounted for them as retroactive reinsurance.

The Company's additional ceded reserves resulting from this transaction are included below.

	Assumed	Ceded
a. Reserves Transferred (Assumed) or Ceded:		
(1) Initial Reserves	$ (5,286,374)	$ 146,610,125
(2) Adjustments - Prior Year(s)	(1,390,658)	42,576,672
(3) Adjustments - Current Year	(346,156)	4,077,892
(4) Current Total (1+2+3)	$ (7,023,188)	$ 193,264,689
b. Consideration (Paid) or Received:		
(1) Initial Consideration	$ 6,433,021	$ (131,147,860)
(2) Adjustments - Prior Year(s)	5,126,737	(5,191,570)
(3) Adjustments - Current Year	554,893	(198)
(4) Current Total (1+2+3)	$ 12,114,651	$ (136,339,628)

NOTES TO FINANCIAL STATEMENTS

	Assumed	Ceded
c. Paid Losses (Reimbursed) or Recovered:		
(1) Prior Year(s)	$ (3,385,872)	$ 50,479,443
(2) Current Year	(405,218)	17,022,708
(3) Current Total (1+2)	$ (3,791,090)	$ 67,502,151
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or (Loss)	$ 1,146,647	$ 15,462,265
(2) Adjustments - Prior Year(s)	3,736,079	37,385,102
(3) Adjustments - Current Year	208,737	4,077,694
(4) Current Year Restricted Surplus	(5,424,062)	(29,350,484)
(5) Cumulative Total Transferred to Unassigned Funds (1+2+3+4)	$ (332,599)	$ 27,574,577

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Definity Insurance Company of Canada (AA-1560039)	$ (2,945,083)	$ 134,525,481
Munich Reinsurance America, Inc. (10227)	(1,338,660)	—
GuideOne Insurance Company (15032)	(917,890)	—
Arch Insurance Company (11150)	(628,148)	—
Fremont Insurance Company (13994)	(450,264)	—
Hastings Insurance Company (14176)	(362,074)	—
TIG Insurance Company (25534)	—	17,781,132
XL Reinsurance America, Inc. (20583)	—	17,407,522
Swiss Reinsurance America Corporation (25364)	—	4,393,973
Westport Insurance Corporation (39845)	—	3,384,196
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	3,321,860
Excalibur Reinsurance Corporation (39675)	—	2,340,321
General Reinsurance Corporation (22039)	—	2,310,743
Hannover Ruck SE (AA-1340125)	—	1,810,685
General Security National Insurance Company (39322)	—	1,266,355
Sirius America Insurance Company (38776)	—	1,235,302
Toa Reinsurance Company of America (42439)	—	1,171,759
Transatlantic Reinsurance Company (19453)	—	1,076,876
Various	(381,069)	1,238,484
Total	$ (7,023,188)	$ 193,264,689

f. Paid Loss/LAE Recoverable:

1. Authorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due
XL Reinsurance America, Inc. (20583)	$ 45,202	$ —
General Reinsurance Corporation (22039)	5,093	—
General Security National Insurance Company (39322)	28,447	—
Transatlantic Reinsurance Company (19453)	21,611	—
Total	$ 100,353	$ —

2. Unauthorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due	Collateral Held
Definity Insurance Company of Canada (AA-1560039)	$ 17,303	$ —	$ —
Various	60	—	793,280
Total	$ 17,363	$ —	$ 793,280

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

Not applicable.

G. Reinsurance Accounted for as a Deposit:

No significant change.

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements:

No significant change.

NOTES TO FINANCIAL STATEMENTS

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation:

No significant change.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

No significant change.

K. Reinsurance Credit:

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

A. In 2026, the prior year-end total loss and LAE reserves developed favorably by $161,195,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, special property, homeowners, private passenger auto liability, commercial auto liability, commercial multiple peril and auto physical damage lines of business. This favorable development was partially offset by an increase in loss reserves in fidelity/surety and warranty lines of business, as well as worse than expected loss experience in other liability – occurrence. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence, and commercial multiple peril lines.

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 improvements in special property, homeowners, private passenger auto liability, commercial auto liability, commercial multiple peril and auto physical damage were driven primarily by better than expected loss experience in recent accident years.

The increase in loss reserves in fidelity/surety and warranty is related to the assumption reinsurance agreement with its former affiliate, Travelers Insurance Company of Canada (TICC), effective just prior to the sale of TICC. The Company's affiliate, Travelers Casualty and Surety Company, sold TICC to Definity Financial Corporation on January 2, 2026. 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 remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from the prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

NOTES TO FINANCIAL STATEMENTS

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2024

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. 12/31/2024

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). 05/29/2026

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: ..... $ 1,111,837

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 2,228,646,688	$ 2,366,876,427
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 269,515,742	$ 324,925,360
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 2,498,162,430	$ 2,691,801,787
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [X]

14.2 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.

.....

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 76,707,275

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 76,707,275

15.3 Total payable for securities lending reported on the liability page. ..... $ 76,707,275

GENERAL INTERROGATORIES

16. 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]

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street, Toronto, ON M5J 0B6	Custodial account for Canadian Branch

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

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

16.5097 For those firms/individuals listed in the table for Question 16.5, 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] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 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 Registered With	4 Investment Management Agreement (IMA) Filed
106256	CBRE Investment Management	SEC # 801-49083	NO
	The Travelers Indemnity Company	Not a registered investment advisor	DS

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

17.2 If no, list exceptions:

.....

18. 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 [ ]

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [X] No [ ]

20. 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	1,950,642	0	27,355,874	29,306,516	17,083	0	239,573	256,656
		TOTAL	1,950,642	0	27,355,874	29,306,516	17,083	0	239,573	256,656

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	8,322,357	8,581,953	2,326,769	6,225,320	24,121,000	25,295,195
2. Alaska AK	L	173,485	1,400	21,275	77,551	3,027,006	3,157,797
3. Arizona AZ	L	4,385,448	3,618,273	1,631,375	1,102,008	18,282,992	19,474,434
4. Arkansas AR	L	1,741,512	2,224,545	570,248	(2,704,198)	9,364,653	10,356,027
5. California CA	L	1,082,279	850,420	6,253,400	6,155,725	88,084,844	89,052,346
6. Colorado CO	L	8,403,474	9,352,964	4,973,469	1,870,423	28,634,381	32,998,950
7. Connecticut CT	L	9,205,843	7,710,154	919,413	819,762	17,938,221	15,601,753
8. Delaware DE	L	714,354	589,091	776,357	536,634	2,554,834	2,623,750
9. District of Columbia DC	L	498,747	380,095	3,840	22,033	2,733,920	2,652,175
10. Florida FL	L	1,389,777	484,498	192,551	1,042,224	25,618,995	26,128,464
11. Georgia GA	L	16,053,703	16,187,999	5,253,592	7,360,140	34,353,700	33,604,951
12. Hawaii HI	L	5,979	5,017	551,909	1,235	1,086,590	1,186,082
13. Idaho ID	L	812,937	852,749	156,874	3,740	1,774,065	1,874,028
14. Illinois IL	L	5,919,013	7,702,818	3,647,094	3,054,870	46,183,605	51,582,694
15. Indiana IN	L	2,191,533	2,710,035	2,007,636	4,743,458	10,629,856	10,617,011
16. Iowa IA	L	1,241,834	1,269,063	3,799,315	1,569,449	25,112,225	26,934,332
17. Kansas KS	L	2,885,019	1,659,227	1,362,677	166,314	11,163,995	13,103,009
18. Kentucky KY	L	1,137,767	1,311,496	7,558,868	407,463	7,004,713	7,204,279
19. Louisiana LA	L	1,775,052	2,033,048	1,207,147	675,232	20,817,623	27,459,883
20. Maine ME	L	135,808	182,463	4,163	23,513	1,487,985	2,367,574
21. Maryland MD	L	2,992,813	3,959,615	1,709,875	945,951	30,954,862	30,850,919
22. Massachusetts MA	L	6,707,615	5,158,290	1,136,129	890,015	22,806,200	25,281,579
23. Michigan MI	L	2,845,781	3,615,974	2,284,494	1,261,408	34,928,982	36,630,222
24. Minnesota MN	L	6,664,919	8,817,394	2,644,150	2,379,554	46,603,127	51,352,222
25. Mississippi MS	L	5,525,362	6,424,475	3,402,179	1,106,567	10,576,177	10,354,173
26. Missouri MO	L	4,848,924	5,028,501	8,405,312	4,972,540	25,153,095	33,175,515
27. Montana MT	L	1,242,875	1,388,270	201,681	705,695	3,622,953	4,511,618
28. Nebraska NE	L	440,400	537,578	32,928	300,210	9,066,305	9,755,330
29. Nevada NV	L	1,743,833	3,490,050	5,046,646	908,162	10,768,608	18,581,384
30. New Hampshire NH	L	1,053,375	816,263	134,215	224,548	3,781,648	3,612,054
31. New Jersey NJ	L	11,236,090	17,268,733	7,777,839	7,516,084	55,605,170	51,540,991
32. New Mexico NM	L	2,814,854	3,157,399	696,135	6,415,283	14,617,294	18,670,629
33. New York NY	L	655,150	502,271	(405,136)	5,518,725	77,466,444	91,524,563
34. North Carolina NC	L	13,528,697	9,671,698	4,981,634	1,768,443	18,082,378	15,664,264
35. North Dakota ND	L	1,035,174	1,064,355	276,688	241,292	6,518,587	14,663,726
36. Ohio OH	L	2,674,305	3,894,972	3,376,862	2,927,276	19,872,990	18,705,968
37. Oklahoma OK	L	4,283,693	4,122,765	4,102,589	3,342,995	19,234,821	18,808,156
38. Oregon OR	L	1,766,109	2,307,392	381,636	1,271,664	5,196,359	6,042,652
39. Pennsylvania PA	L	3,927,117	5,249,855	2,295,599	5,658,260	39,851,478	45,474,135
40. Rhode Island RI	L	719,563	1,005,229	1,068,034	442,713	4,396,541	3,278,177
41. South Carolina SC	L	3,345,151	4,007,801	5,843,634	2,778,974	10,513,471	11,041,771
42. South Dakota SD	L	583,179	589,413	167,406	54,677	6,652,158	7,111,557
43. Tennessee TN	L	2,381,222	3,283,829	2,889,232	1,203,832	21,915,188	22,865,030
44. Texas TX	L	46,168,747	31,568,568	16,861,807	25,476,084	146,779,491	185,301,686
45. Utah UT	L	3,701,340	3,932,227	893,630	682,235	7,077,198	8,356,700
46. Vermont VT	L	650,168	501,006	9,909	21,088	1,382,124	1,573,004
47. Virginia VA	L	4,675,400	5,312,628	860,848	966,162	14,827,108	16,263,836
48. Washington WA	L	223,415	179,951	973,959	1,330,831	11,378,562	12,990,156
49. West Virginia WV	L	768,014	1,033,827	122,550	1,772,139	6,331,463	7,551,462
50. Wisconsin WI	L	1,218,304	2,302,418	3,762,798	2,146,985	34,386,315	37,270,237
51. Wyoming WY	L	260,315	344,717	273,627	1,620,613	10,110,177	11,765,865
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	11,000,000	0	0
55. U.S. Virgin Islands VI	L	0	0	0	0	19,656	18,072
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	458,182,025	25,513,239	36,671,173	14,149,574	202,989,344	83,797,842
58. Aggregate other alien OT	XXX	0	1,067	89,661	348,112	2,849,559	2,758,626
59. Totals	XXX	666,939,850	233,759,079	162,187,698	145,501,588	1,316,291,036	1,320,418,855
DETAILS OF WRITE-INS							
58001. DEU Germany	XXX	0	463	0	0	0	0
58002. GBR United Kingdom	XXX	0	386	0	5,879	99,713	240,708
58003. CHN China	XXX	0	218	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	89,661	342,232	2,749,846	2,517,919
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	1,067	89,661	348,112	2,849,559	2,758,626

(a) Active Status Counts:

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Spire GS Co-Investment, LLC (31.12%)	Delaware	99-2174283
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… … Corvus Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … TravCo Personal Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … Zensurance Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … ClearCover Underwriting Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … … TFP Group Limited (22%)	Bermuda		… … … 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	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … Windamere III, LLC (99%)	Minnesota	41-2007089	… … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	

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

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

… … … … … … … … … … Voice Corretora de Seguros Ltda.	Brazil	
… … … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … … Performance Construction Advisors LLC	Delaware	06-6033504
… … … … … Simply Business, LLC	Massachusetts	30-0956205
… … … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … … Arch Street North LLC	Delaware	06-0566050
… … … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … … TINDY Foreign, Inc.	Delaware	20-4403403
… … … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … … Tiercel, LLC	Delaware	06-0566050
… … … … … … Redstart, LLC	Delaware	06-0566050
… … … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … … Corvus Insurance Agency, LLC	Delaware	32-0548038

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS 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	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		TFP Group Limited	BMU	DS	SPFM Holdings, LLC	O/B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		99-2174283	0	0		Spire GS Co-Investment, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O	31.120	The Travelers Companies, Inc.	NO	106
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		Corvus Agency Limited	GBR	NIA	Travelers Underwriting Agency Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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

SCHEDULE Y

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3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Voice Corretora de Seguros Ltda.	BRA	NIA	Junto Holding Latam S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Performance Construction Advisors LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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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
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
3548	The Travelers Companies, Inc.		32-0548038	0	0		Corvus Insurance Agency, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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SCHEDULE Y

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												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 7.
107	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	4,810,315	512,948	10.7	(20.1)
2.1	Allied Lines	3,945,442	2,941,399	74.6	53.1
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	122,923,611	60,700,230	49.4	50.7
5.2	Commercial multiple peril (liability portion)	52,428,521	24,846,270	47.4	67.7
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	1,809,571	908,596	50.2	18.8
9.1	Inland marine	1,414,456	502,819	35.5	172.1
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	699,850	0.0	0.0
11.2	Medical professional liability - claims-made	0	348,363	0.0	0.0
12.	Earthquake	39,253	(88,874)	(226.4)	(822.5)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	(123)	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	(2,241)	0.0	0.0
16.	Workers' compensation	(15,307)	1,535,337	(10,030.5)	552.9
17.1	Other liability - occurrence	7,947,368	(50,159,878)	(631.2)	22.3
17.2	Other liability - claims-made	2,879,920	(2,406,172)	(83.5)	21.8
17.3	Excess workers' compensation	0	33,290	0.0	0.0
18.1	Products liability - occurrence	3,181,180	16,353,468	514.1	301.4
18.2	Products liability - claims-made	26,305	(99)	(0.4)	(988.3)
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	55,607	23,155	41.6	0.0
19.4	Other commercial auto liability	11,251,943	8,105,355	72.0	(166.4)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	2,931,798	1,585,569	54.1	111.2
22.	Aircraft (all perils)	0	(56,231)	0.0	0.0
23.	Fidelity	2,025,901	153,011	7.6	0.7
24.	Surety	225,891,790	126,609,996	56.0	90.5
26.	Burglary and theft	114,810	(108,956)	(94.9)	(7.1)
27.	Boiler and machinery	151,142	34,539	22.9	11.5
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	32,511,227	29,396,009	90.4	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	(589,303)	0.0	0.0
35.	Totals	476,324,853	221,878,326	46.6	51.0
	DETAILS OF WRITE-INS				
3401.	Tribal workers' compensation	0	(589,303)	0.0	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	(589,303)	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	275,178	937,635	9,863,195
2.1	Allied Lines	1,053,476	3,558,583	4,504,639
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	32,434,989	110,181,622	132,183,449
5.2	Commercial multiple peril (liability portion)	14,754,826	50,183,027	56,189,036
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	4,941,659
9.1	Inland marine	83,673	298,569	2,362,576
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	1,729	2,808	105,789
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	(32,318)	(15,435)	82,657
17.1	Other liability - occurrence	1,871,389	7,287,288	9,344,584
17.2	Other liability - claims-made	1,009,736	2,864,788	3,009,276
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	471,140	1,750,209	4,174,455
18.2	Products liability - claims-made	0	0	59,679
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)	60,972	96,686	0
19.4	Other commercial auto liability	10,695,956	22,874,013	3,253,857
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	2,696,248	5,980,105	615,955
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	800,046	2,114,010	1,980,465
24.	Surety	57,484,380	380,040,739	690,661
26.	Burglary and theft	36,541	114,421	114,701
27.	Boiler and machinery	0	0	282,446
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	1,022,022	78,670,782	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	124,719,983	666,939,850	233,759,079
	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 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 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. 2023 + Prior	3,135,905	4,107,180	7,243,085	875,633	105,160	980,793	2,697,702	59,387	3,523,390	6,280,479	437,431	(419,244)	18,187
2. 2024	773,882	1,533,794	2,307,677	406,578	39,287	445,865	679,898	39,801	1,110,674	1,830,374	312,594	(344,031)	(31,438)
3. Subtotals 2024 + Prior	3,909,787	5,640,975	9,550,762	1,282,211	144,447	1,426,658	3,377,600	99,189	4,634,064	8,110,853	750,024	(763,275)	(13,251)
4. 2025	1,013,762	2,905,734	3,919,495	772,960	155,845	928,805	834,135	87,243	1,921,369	2,842,746	593,334	(741,277)	(147,944)
5. Subtotals 2025 + Prior	4,923,548	8,546,709	13,470,257	2,055,171	300,292	2,355,463	4,211,735	186,432	6,555,433	10,953,599	1,343,358	(1,504,553)	(161,195)
6. 2026	XXX	XXX	XXX	XXX	1,503,675	1,503,675	XXX	843,690	2,296,361	3,140,051	XXX	XXX	XXX
7. Totals	4,923,548	8,546,709	13,470,257	2,055,171	1,803,966	3,859,138	4,211,735	1,030,122	8,851,793	14,093,650	1,343,358	(1,504,553)	(161,195)
8. Prior year-end surplus as regards policyholders	8,632,983										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. 27.3	2. (17.6)	3. (1.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.9)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Amounts receivable under high deductible policies	19,608,222	1,976,507	17,631,715	21,162,443
2505.	State surcharges receivable	8,444,200	0	8,444,200	7,978,677
2506.	Due from unaffiliated companies	3,108,712	0	3,108,712	0
2507.	Suspense, undistributed payments	1,385,508	0	1,385,508	1,429,762
2508.	Ceded deposit asset	748,467	0	748,467	834,026
2509.	Other assets	388,937	0	388,937	276,637
2510.	Other assets nonadmitted	132,805	132,805	0	0
2511.	Miscellaneous ledger balances	3,555	3,555	0	0
2512.	Reinsurance receivable and payable	(272,584)	0	(272,584)	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	33,547,821	2,112,866	31,434,955	31,681,546

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Retroactive reinsurance reserve assumed	3,232,098	335,046
2505.	Unearned Service Fees	213,905	0
2506.	Retroactive reinsurance reserve ceded	(125,762,538)	(8,260,706)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(122,316,535)	(7,925,660)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties of regulatory authorities	(101,899)	(101,925)	(129,428)
1405.	Other income/expense	(10,442,743)	0	0
1497.	Summary of remaining write-ins for Line 14 from overflow page	(10,544,642)	(101,925)	(129,428)

Additional Write-ins for Schedule T Line 58

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004.	ZZZ Other Alien	XXX	0	0	41,732	342,232	1,933,130	2,219,080
58005.	FRA France	XXX	0	0	0	0	572,715	0
58006.	BRA Brazil	XXX	0	0	0	0	231,778	231,778
58007.	SGP Singapore	XXX	0	0	0	0	12,223	14,806
58008.	BRB Barbados	XXX	0	0	47,929	0	0	52,255
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	89,661	342,232	2,749,846	2,517,919

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	822,396,012	823,027,543
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	15,801,905
	2.2 Additional investment made after acquisition	33,214,238	26,439,191
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	118,650
5.	Deduct amounts received on disposals	0	389,200
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	32,618,158	42,602,077
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	822,992,092	822,396,012
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	822,992,092	822,396,012

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	2,099,290,809	1,934,416,204
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	63,949,044	59,716,119
	2.2 Additional investment made after acquisition	182,124,231	231,650,597
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	83,366,342	8,360,022
6.	Total gain (loss) on disposals	(3,407,836)	(2,976,192)
7.	Deduct amounts received on disposals	119,843,120	128,374,752
8.	Deduct amortization of premium, depreciation and proportional amortization	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(1,645,638)	5,759,129
10.	Deduct current year's other than temporary impairment recognized	14,484,714	9,260,319
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,289,349,117	2,099,290,809
12.	Deduct total nonadmitted amounts	30,992,909	41,908,040
13.	Statement value at end of current period (Line 11 minus Line 12)	2,258,356,208	2,057,382,769

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	21,034,040,624	19,856,246,197
2.	Cost of bonds and stocks acquired	2,926,844,082	3,933,430,176
3.	Accrual of discount	32,782,313	48,474,689
4.	Unrealized valuation increase/(decrease)	367,949,807	156,393,191
5.	Total gain (loss) on disposals	78,581,621	(7,461,029)
6.	Deduct consideration for bonds and stocks disposed of	2,328,484,629	2,910,789,442
7.	Deduct amortization of premium	18,575,391	27,273,509
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	9,981,762	15,794,959
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	966,542	815,310
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	22,084,123,208	21,034,040,624
12.	Deduct total nonadmitted amounts	10,093,353	10,093,009
13.	Statement value at end of current period (Line 11 minus Line 12)	22,074,029,856	21,023,947,615

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
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	11,639,368,521	330,130,040	368,742,523	(1,684,570)	11,255,616,806	11,639,368,521	11,599,071,468	10,785,243,768
2.	NAIC 2 (a)	3,091,777,884	135,065,828	62,188,300	8,397,172	3,093,483,258	3,091,777,884	3,173,052,584	2,991,954,036
3.	NAIC 3 (a)	442,269,512	48,623,554	16,005,282	(30,520,505)	456,407,807	442,269,512	444,367,280	426,001,076
4.	NAIC 4 (a)	125,828,366	19,382,819	7,155,000	13,734,255	116,403,145	125,828,366	151,790,440	123,474,279
5.	NAIC 5 (a)	17,743,868	1,966,000	0	(3,274,689)	12,388,277	17,743,868	16,435,180	20,329,092
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	15,316,988,152	535,168,241	454,091,105	(13,348,336)	14,934,299,293	15,316,988,152	15,384,716,951	14,347,002,252
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	4,043,516,615	210,182,220	133,313,808	4,553,348	4,191,671,063	4,043,516,615	4,124,938,376	4,248,751,739
9.	NAIC 2	0	0	0	0	7,514,089	0	0	7,514,089
10.	NAIC 3	0	0	0	113,559	0	0	113,559	0
11.	NAIC 4	120,771	0	3,936	(116,834)	122,586	120,771	0	124,538
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total ABS	4,043,637,386	210,182,220	133,317,744	4,550,073	4,199,307,737	4,043,637,386	4,125,051,936	4,256,390,366
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0	0	0
16.	NAIC 2	50,000,000	0	0	0	50,000,000	50,000,000	50,000,000	50,000,000
17.	NAIC 3	1,132,200	0	0	(6,600)	1,143,600	1,132,200	1,125,600	1,167,000
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	51,132,200	0	0	(6,600)	51,143,600	51,132,200	51,125,600	51,167,000
22.	Total ICO, ABS & Preferred Stock	19,411,757,739	745,350,461	587,408,849	(8,804,863)	19,184,750,631	19,411,757,739	19,560,894,487	18,654,559,618

(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 $ 994,119 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	994,119	XXX	991,710	0	4,333

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired	991,710	0
3.	Accrual of discount	2,409	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	0	0
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)	994,119	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	994,119	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	308,414,534	230,738,283
2.	Cost of cash equivalents acquired	4,570,405,783	5,233,727,601
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	4,809,056,426	5,156,051,350
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)	69,763,891	308,414,534
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	69,763,891	308,414,534

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office Bldg located at 385 Washington St.	Saint Paul	MN	12/31/1983		0	0	0	3,912,041
Other real estate properties								
Commercial industrial properties								
21 warehouses and land located at various addresses	Denver	CO	05/26/1993		0	0	0	272,049
35 warehouses and land located at various addresses	Saint Paul	MN	12/31/1990		0	0	0	958,424
14 warehouses/office showrooms and land located at Plymouth Business Center	Plymouth	MN	04/01/1992		0	0	0	235,661
9 warehouses and land located at 1885 Beaver Ruin Road	Norcross	GA	03/18/1994		0	0	0	576,410
8 warehouses and land located at various addresses	Memphis	TN	12/10/1996		0	0	0	400,343
13 warehouses and land located at 6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996		0	0	0	551,313
12 warehouses and land located at aarious addresses	Houston	TX	02/20/1997		0	0	0	215,294
12 warehouses and land located at 2042 W. Winton	Hayward	CA	06/15/1998		0	0	0	628,971
5 warehouses and land located at various addresses	Tampa/St. Petersburg	FL	03/22/2004		0	0	0	849,580
Commercial office properties 706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	12/31/1991		0	0	0	932,322
3300 Fernbrook Lane	Plymouth	MN	04/01/1992		0	0	0	11,578
4 Warehouses & Land Located at Oceangate Business Park	Hawthorne	CA	12/31/1990		0	0	0	52,921
5401 West Kennedy	Tampa	FL	03/31/1998		0	0	0	87,954
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998		0	0	0	273,923
3001 Butterfield Road	Oakbrook	IL	05/12/1999		0	0	0	504,958
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006		0	0	0	459,997
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013		0	0	0	105,732
1901 West 14th Street	Tempe	AZ	12/28/1995		0	0	0	(2,382,753)
101 Lincoln Center Drive	Foster City	CA	04/17/2015		0	0	0	1,066,491
9780 So. Meridian Blvd.	Denver	CO	12/21/2006		0	0	0	3,441
4440 El Camino Real	Los Altos	CA	06/27/2012		0	0	0	76,660
9060 East Via Linda	Scottsdale	AZ	02/01/2007		0	0	0	90,923
7045 College Blvd	Overland Park	KS	08/05/2015		0	0	0	890,992
19801 SW 72nd	Tualatin	OR	10/01/1998		0	0	0	285,754
1401 So. 52nd Street (Buttes)	Tempe	AZ	12/28/1995		0	0	0	3,012,971
0199999. Acquired by purchase					0	0	0	14,073,950
0399999 - Totals					0	0	0	14,073,950

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
46655H-AK-9	JCP Direct Lending CLO Sub Notes	Wilmington	DE	Transferred to BA-SSAP#43R 01/2025	6.	05/23/2022		2,341,578	0	0	0	19.130
0399999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - unaffiliated								2,341,578	0	0	0	XXX
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated												
	Ironwood Capital Partners V LP	Avon	CT	Ironwood Capital Advisors		03/30/2022	2	0	523,416	0	3,070,694	2.530
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated								0	523,416	0	3,070,694	XXX
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated												
	Apollo Investment Fund X, L.P.	New York	NY	Apollo Capital Management		09/29/2022	3	0	1,031,538	0	12,837,327	0.270
	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners		11/03/2022	3	0	1,375,005	0	4,627,663	0.830
	Aquiline Technology Growth Fund II L.P.	New York	NY	Aquiline Capital Partners		10/30/2020	1	0	366,337	0	2,177,107	1.290
	Atlas Health Fund I LP	Richmond upon Thames	GBR	Atlas Health Capital		04/30/2026	3	0	588,640	0	12,633,955	2.500
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital		10/17/2019	3	0	4,048,321	0	2,223,738	8.000
	Axcel Co-Invest (IGI-V), L.P.	New York	NY	Inverness Graham		03/31/2026	3	0	46,027	0	2,000,000	10.100
	BharCap Partners II, LP	Greenwich	CT	BharCap Partners		07/25/2024	3	0	2,319,121	0	13,666,049	4.940
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group		03/29/2019	3	0	83,866	0	3,670,375	0.080
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group		02/01/2007	3	0	6,600	0	96,648	0.230
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group		12/21/2018	3	0	281,740	0	1,756,126	0.230
	Cornell Capital Partners II LP	New York	NY	Cornell Capital Partners		11/05/2021	3	0	750,000	0	3,600,000	1.830
	Eureka IV, L.P.	Philadelphia	PA	Eureka Growth Capital		07/19/2019	3	0	99,988	0	927,769	5.000
	Excellere Capital Fund IV, L.P.	Denver	CO	Excellere Partners		05/20/2021	3	0	184,193	0	12,130,204	2.060
	Exponent Private Equity Partners V, ILP	London	GBR	Exponent Private Equity (Ireland) Limited		12/23/2024	3	0	238,392	0	9,120,178	1.100
	Finback Investment Partners 2024 Fund, LP	Coral Gables	FL	Finback Investment Partners, LLC		02/08/2024	3	0	865,734	0	10,153,826	3.030
	FPE Fund IV LP	London	GBR	FPE Capital LLP		02/21/2026	3	384,754	0	0	26,160,816	18.640
	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Management		05/27/2021	3	0	98,272	0	9,437,606	4.310
	GHK Fund II LP	Greenwich	DE	GHK Capital Partners		04/05/2024	3	0	1,110,518	0	6,529,020	1.640
	Green Equity Investors CF IV-B, L.P.	Los Angeles	CA	Leonard Green & Partners		03/31/2025	3	0	8,014	0	122,011	1.490
	Green Equity Investors IX, L.P.	Los Angeles	CA	Leonard Green & Partners		03/01/2022	3	0	2,511,770	0	6,088,578	0.400
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	49,979	0	2,964,245	0.330
	Heartwood Partners IV, LP	Norwalk	CT	Heartwood Partners		02/10/2022	3	0	245,933	0	2,979,793	1.900
	Jade Equity Investors II, L.P.	Los Angeles	CA	Leonard Green & Partners		03/01/2022	3	0	1,226,388	0	8,558,340	0.810
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	29,805	0	1,526,891	0.680
	Kelso Investment Associates XI, L.P.	New York	NY	Kelso & Company		02/08/2023	3	0	275,381	0	6,030,085	0.500
	Kester Capital III LP	London	GBR	Kester Capital LLP		03/01/2023	3	0	719,054	0	2,111,957	4.800
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management		12/06/2019	3	0	50,000	0	1,745,599	0.950
	NexPhase Capital Fund V, LP	New York	NY	NexPhase Capital		09/15/2023	3	0	1,054,240	0	5,035,803	3.040
	Onex Partners III LP	Toronto	CAN	Onex Partners		09/30/2009	3	0	4,595	0	829,335	0.430
	Pitango HealthTech Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital		09/19/2019	1	0	300,000	0	0	7.090
	Rally Ventures Fund IV, L.P.	Menlo Park	CA	Rally Ventures		11/20/2020	1	0	600,000	0	3,600,000	6.210
	Rally Ventures Fund V, L.P.	Menlo Park	CA	Rally Ventures		10/05/2023	1	0	1,000,000	0	6,800,000	4.400
	Renovo Capital Fund IV, LP	Dallas	TX	Renovo Capital		02/05/2024	3	0	3,392,978	0	6,750,226	4.220
	Sentinel Capital Partners VII, L.P.	New York	NY	Sentinel Capital Partners		07/14/2022	3	0	2,015,121	0	17,579,544	0.860
	Sentinel Continuation Fund I, L.P.	New York	NY	Sentinel Capital Partners		07/28/2021	3	0	1,705,316	0	17,287,887	3.390
	Sentinel Junior Capital II, L.P.	New York	NY	Sentinel Capital Partners		07/14/2022	3	0	49,801	0	6,037,006	1.140
	Shamrock Capital Clover Fund, L.P.	Los Angeles	CA	Shamrock Capital		05/31/2024	3	0	547,629	0	2,945,443	2.010
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Shamrock Capital		05/06/2021	3	0	43,645	0	201,387	1.010
	Shamrock Capital Growth Fund VI, L.P.	Los Angeles	CA	Shamrock Capital		05/31/2024	3	0	103,796	0	7,916,330	1.050
	Solamere Series IV Flagship Fund, LP	New York	NY	Solamere Capital		12/30/2022	3	0	1,429,281	0	11,215,612	2.300
	Solamere Series IV Leaders Fund, LP	New York	NY	Solamere Capital		10/25/2024	3	0	1,759,097	0	8,933,591	2.550

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
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands		05/29/2019		0	48,539	0	79,119	4.290
	Stone Point Fund IX, L.P. (fka Trident IX, L.P.)	Greenwich	CT	Stone Point Capital LLC		11/19/2021	3	0	2,289	0	1,787,360	0.370
	Stone-Goff Partners IV, LP	New York	NY	Stone-Goff Management, LLC		06/15/2023	3	0	562,857	0	1,972,572	3.040
	SuperBloom Partners Fund I LP	Venice	CA	SuperBloom Partners Management LLC		06/18/2025	3	0	2,055,249	0	3,429,652	3.590
	Tamarix Equity Partners, L.P	New York	NY	Tamarix Equity Partners		03/31/2022	3	0	1,470,000	0	896,136	8.440
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	0	104,913	0	2,114,511	2.170
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP		04/28/2021	3	0	(6,985)	0	2,549,001	3.640
	Viewpoint Ventures Fund I, LP	New York	NY	Viewpoint Ventures		07/28/2023	1	0	63,714	0	384,403	3.190
	Viewpoint Ventures Fund II, LP	New York	NY	Viewpoint Ventures		09/05/2025	1	0	87,500	0	3,200,000	4.430
	Viola FinTech II, L.P.	Herzliya	ISR	Viola Group		12/29/2022	1	0	560,000	0	4,710,011	12.290
	Viola Ventures VII, L.P.	Herzliya	ISR	Viola Group		04/05/2026	1	0	1,625,787	0	12,673,467	8.310
	VMG Catalyst II, L.P.	San Francisco	CA	VMG Equity Partners		02/02/2022	3	0	849,157	0	2,840,070	2.490
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	0	42,043	0	17,864	1.830
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners		02/17/2021	3	0	160,333	0	1,461,064	2.590
	Windrose Soaring Investors, L.P.	New York	NY	WindRose Health Investors		07/13/2026	3	8,453,662	0	0	2,113,416	0.830
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								8,838,417	40,241,509	0	301,236,715	XXX
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated												
	Bell Value-Add Fund VIII, LP	Wilmington	DE	Bell Partners,Inc		02/17/2023		0	692,260	0	5,303,351	1.770
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group		10/17/2019		0	30,019	0	6,391,742	0.490
	Blackstone Real Estate Partners X L.P.	Wilmington	DE	Blackstone Group		06/30/2022		0	393,427	0	13,417,293	0.070
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015		0	128,998	0	5,431,270	0.270
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		07/01/2021		0	831,716	0	7,084,494	0.310
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		05/01/2015		0	43,741	0	7,208,738	0.730
	CrossHarbor Institutional Partners 2021, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC		07/31/2023		0	867,052	0	3,649,378	1.740
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Dermody Properties		12/14/2023		0	3,090,618	0	2,925,028	1.430
	Focus Senior Housing Fund III LP	Wilmington	DE	Focus Healthcare Partners LLC		02/11/2026		0	2,614,286	0	9,327,882	1.580
	Noble Hospitality Fund V, L.P.	Wilmington	DE	Noble Investment Group		05/08/2023		0	750,000	0	1,195,401	1.380
	PCCP Credit X, LP	Dover	DE	PCCP, LLC		12/14/2021		0	1,710,569	0	4,838,058	3.770
	Prime Storage Fund III	Wilmington	DE	Prime Group Holdings		07/20/2022		0	1,192,305	0	1,968,418	1.840
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								0	12,344,991	0	68,741,053	XXX
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated												
	Acorn Aerospace & Defense Fund V, L.P.	Oklahoma City	OK	Acorn Growth Companies		08/13/2021		0	1,479,808	0	2,282,615	7.760
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Apollo Capital Management		12/17/2021		0	3,695,885	0	7,237,311	2.400
	EMG Utica Midstream Fund, LP	Houston	TX	The Energy & Minerals Group		03/31/2025		0	63	0	0	0.400
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017		0	240,165	0	395,715	0.110
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018		0	(28)	0	1,017,630	0.270
	Five Elms VI Q, L.P.	Kansas City	DE	Five Elms Capital Management		12/22/2023		0	1,060,915	0	5,170,053	0.920
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners		03/27/2020	2	0	19,379	0	3,031,043	0.730
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019		0	99,073	0	4,143,719	0.360
	GoldenTree Distressed Fund IV LP	New York	NY	GoldenTree Asset Management		06/24/2022		0	2,475,000	0	15,462,500	2.250
	Investcorp Strategic Capital Partners II-A, L.P.	New York	NY	Investcorp		10/31/2025		0	594,597	0	8,355,695	0.980
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp		07/24/2020		0	769,456	0	3,458,346	3.830
	Level Equity Growth Partners V, L.P.	New York	NY	Level Equity Management LLC		09/23/2021		0	311,021	0	1,850,861	1.810
	Lynstone Special Situations Fund II (No.1) SCSP	New York	NY	JP Morgan Asset Management		05/27/2022		0	1,055,735	0	7,210,865	5.560
	Marblegate Partners Onshore Fund III, L.P	Greenwich	CT	Marblegate Asset Management, LLC		12/31/2025		0	8,575,489	0	7,593,835	9.950
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC		03/31/2020		0	1,563,405	0	8,151,820	4.120
	MSA Acceleration Partners, L.P.	Santa Monica	CA	MSA Acceleration Partners		05/31/2022		0	1,527,015	0	4,300,526	1.690

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	NB Secondary Opportunities Fund V LP	New York	NY	Neuberger Berman Investment Management		02/22/2022		0	196,875	0	8,146,738	0.310
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners		10/12/2011		0	3,167	0	25,688	0.800
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020		0	54,387	0	11,983,170	3.090
	Shamrock Capital Content Fund III, L.P.	Los Angeles	CA	Shamrock Capital		07/29/2022		0	644,916	0	6,771,683	2.410
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012		0	(66,937)	0	25,556	0.820
	Vintage Growth Fund IV, L.P.	Herzliya Pituach	ISR	Vintage Investment Partners		12/31/2023		0	350,000	0	3,300,000	2.480
	Vintage Secondary Fund V, L.P.	Herzliya Pituach	ISR	Vintage Investment Partners		10/08/2021		0	925,000	0	375,000	1.470
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013		0	6,956	0	1,885,151	2.430
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								0	25,581,342	0	112,175,520	XXX
7899999. Total - unaffiliated								11,179,995	78,691,257	0	485,223,982	XXX
7999999. Total - affiliated								0	0	0	0	XXX
8099999 - Totals								11,179,995	78,691,257	0	485,223,982	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - unaffiliated																			
46655H-AK-9	JCP DIRECT LENDING CLO Sub Notes	Wilmington	DE	Transferred to BA-SSAP#43R 01/2025	05/23/2022	06/12/2026	0	0	0	0	0	0	0	2,341,578	0	0	(2,341,578)	(2,341,578)	0
0399999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - unaffiliated							0	0	0	0	0	0	0	2,341,578	0	0	(2,341,578)	(2,341,578)	0
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated																			
	Ironwood Capital Partners V LP	Avon	CT	Distribution	03/30/2022	09/30/2026	51,704	0	0	0	0	0	0	51,704	51,704	0	0	0	0
	Willow Tree Fund I, LP	New York	NY	Distribution	03/20/2019	08/25/2026	26,842	0	0	0	0	0	0	26,842	26,842	0	0	0	0
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							78,545	0	0	0	0	0	0	78,545	78,545	0	0	0	0
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated																			
	Aquiline Financial Services Fund IV L.P.	New York	NY	Distribution	05/30/2019	07/29/2026	225,788	0	0	0	0	0	0	225,788	225,788	0	0	0	0
	Blackstone Capital Partners VIII L.P.	New York	NY	Distribution	03/29/2019	09/30/2026	67,753	0	0	0	0	0	0	67,753	67,753	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	08/21/2026	49,733	0	0	0	0	0	0	49,733	49,733	0	0	0	0
	Eton Park Fund, L.P.	New York	NY	Distribution	11/01/2004	07/31/2026	1,772	0	0	0	0	0	0	1,772	1,772	0	0	0	0
	Excellere Capital Fund IV, L.P.	Denver	CO	Distribution	05/20/2021	08/27/2026	675,876	0	0	0	0	0	0	675,876	675,876	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Finback Investment Partners 2024 Fund, LP	Coral Gables	FL	Distribution	02/08/2024	09/30/2026	954,256	0	0	0	0	0	0	954,256	954,256	0	0	0	0
	Further Global Capital Partners II, L.P.	New York	NY	Distribution	05/27/2021	09/24/2026	(23,167)	0	0	0	0	0	0	(23,167)	(23,167)	0	0	0	0
	NB Strategic Capital LP	New York	NY	Distribution	12/06/2019	07/30/2026	158,910	0	0	0	0	0	0	158,910	158,910	0	0	0	0
	NorthEdge Capital Fund III, LP	Manchester	GBR	Distribution	12/09/2019	09/30/2026	295,817	0	0	0	0	0	0	295,817	295,817	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	08/20/2026	424,560	0	0	0	0	0	0	424,560	424,560	0	0	0	0
	Sentinel Capital Partners VII, L.P.	New York	NY	Distribution	07/14/2022	08/31/2026	3,663,196	0	0	0	0	0	0	3,663,196	3,663,196	0	0	0	0
	Shamrock Capital Clover Fund, L.P.	Los Angeles	CA	Distribution	05/31/2024	09/24/2026	2,353	0	0	0	0	0	0	2,353	2,353	0	0	0	0
	Synova Capital Fund IV LP	London	GBR	Distribution	06/27/2019	07/15/2026	(7,367)	0	0	0	0	0	0	(7,367)	(7,367)	0	0	0	0
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Distribution	06/11/2021	08/17/2026	2,898	0	0	0	0	0	0	2,898	2,898	0	0	0	0
	TruArc Fund IV, LP	New York	NY	Distribution	04/28/2021	04/17/2026	(264,860)	0	0	0	0	0	0	(264,860)	(264,860)	0	0	0	0
	VMG Partners V, L.P.	San Francisco	CA	Distribution	02/17/2021	07/20/2026	464	0	0	0	0	0	0	464	464	0	0	0	0
	WindRose Health Investors VI, L.P.	New York	NY	Intra-Company Transfer	12/06/2021	07/13/2026	8,453,662	(1,181,006)	0	0	0	(1,181,006)	0	7,272,656	8,453,662	0	1,181,006	1,181,006	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							14,681,645	(1,181,006)	0	0	0	(1,181,006)	0	13,500,639	14,681,645	0	1,181,006	1,181,006	0
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated																			
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	Distribution	09/15/2017	09/23/2026	1,218,026	0	0	0	0	0	0	1,218,026	1,218,026	0	0	0	0
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Distribution	12/18/2019	08/06/2026	107,506	0	0	0	0	0	0	107,506	107,506	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	09/25/2026	405,792	0	0	0	0	0	0	405,792	405,792	0	0	0	0
	Blackstone Real Estate Partners X L.P.	Wilmington	DE	Distribution	06/30/2022	09/29/2026	55,511	0	0	0	0	0	0	55,511	55,511	0	0	0	0
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Distribution	04/19/2019	08/06/2026	985,803	0	0	0	0	0	0	985,803	985,803	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	09/17/2026	423,925	0	0	0	0	0	0	423,925	423,925	0	0	0	0
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Distribution	07/01/2021	07/09/2026	124,932	0	0	0	0	0	0	124,932	124,932	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	09/28/2026	541,011	0	0	0	0	0	0	541,011	541,011	0	0	0	0
	Dermody Properties Industrial Fund III LP	Dover	DE	Distribution	09/22/2020	09/08/2026	1,340,015	0	0	0	0	0	0	1,340,015	1,340,015	0	0	0	0
	Griffis Premium Apartment Fund V (INST), LP	Wilmington	DE	Distribution	04/15/2020	07/02/2026	148,403	0	0	0	0	0	0	148,403	148,403	0	0	0	0
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Distribution	12/31/2019	09/23/2026	5,149,855	0	0	0	0	0	0	5,149,855	5,149,855	0	0	0	0
	High Street Real Estate Fund VII, L.P.	Wilmington	DE	Distribution	03/31/2022	08/10/2026	78,165	0	0	0	0	0	0	78,165	78,165	0	0	0	0
	PCCP Credit X, LP	Dover	DE	Distribution	12/14/2021	09/30/2026	3,778,096	0	0	0	0	0	0	3,778,096	3,778,096	0	0	0	0
	PIX MM Co-Invest, L.P.	Wilmington	DE	Distribution	10/25/2021	09/29/2026	329,517	0	0	0	0	0	0	329,517	329,517	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Distribution	11/20/2020	08/14/2026	790,000	0	0	0	0	0	0	790,000	790,000	0	0	0	0
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Distribution	04/21/2022	09/30/2026	1,487,918	0	0	0	0	0	0	1,487,918	1,487,918	0	0	0	0
	RCG Longview CenterSquare Debt Fund VII, L.P.	Wilmington	DE	Distribution	08/07/2023	08/19/2026	87,978	0	0	0	0	0	0	87,978	87,978	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Distribution	09/13/2019	09/30/2026	115,059	0	0	0	0	0	0	115,059	115,059	0	0	0	0
	Sares Regis Multifamily Value Add Fund III, LP	Camden	DE	Distribution	05/22/2019	09/22/2026	456,522	0	0	0	0	0	0	456,522	456,522	0	0	0	0
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Distribution	05/13/2022	09/22/2026	208,933	0	0	0	0	0	0	208,933	208,933	0	0	0	0
	TradeLane U.S. Properties Industrial Fund II, LP	Dover	DE	Distribution	12/10/2021	07/22/2026	616,903	0	0	0	0	0	0	616,903	616,903	0	0	0	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							18,449,870	0	0	0	0	0	0	18,449,870	18,449,870	0	0	0	0
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated																			
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Distribution	12/17/2021	09/29/2026	5,034,825	0	0	0	0	0	0	5,034,825	5,034,825	0	0	0	0
	EMG Utica Midstream Fund, LP	Houston	TX	Distribution	03/31/2025	07/13/2026	(4,891)	0	0	0	0	0	0	(4,891)	(4,891)	0	0	0	0
	Encap Energy Capital Fund X, L.P.	Houston	TX	Distribution	03/05/2015	09/16/2026	875,990	0	0	0	0	0	0	875,990	875,990	0	0	0	0
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	Distribution	01/16/2018	09/09/2026	3,010,523	0	0	0	0	0	0	3,010,523	3,010,523	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	09/04/2026	113,414	0	0	0	0	0	0	113,414	113,414	0	0	0	0
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Distribution	07/18/2019	08/18/2026	(1,721)	0	0	0	0	0	0	(1,721)	(1,721)	0	0	0	0
	GoldenTree Distressed Fund IV LP	New York	NY	Distribution	06/24/2022	08/11/2026	373,398	0	0	0	0	0	0	373,398	373,398	0	0	0	0
	Monarch Capital Partners V LP	New York	NY	Distribution	05/04/2020	07/15/2026	493,715	0	0	0	0	0	0	493,715	493,715	0	0	0	0
	NB Secondary Opportunities Fund V LP	New York	NY	Distribution	02/22/2022	07/31/2026	293,603	0	0	0	0	0	0	293,603	293,603	0	0	0	0
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	Distribution	12/03/2012	04/06/2026	(66,454)	0	0	0	0	0	0	(66,454)	(66,454)	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	07/10/2026	50,667	0	0	0	0	0	0	50,667	50,667	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	08/27/2026	203,149	0	0	0	0	0	0	203,149	203,149	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	07/24/2026	38,292	0	0	0	0	0	0	38,292	38,292	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							10,414,509	0	0	0	0	0	0	10,414,509	10,414,509	0	0	0	0
7899999. Total - unaffiliated							43,624,569	(1,181,006)	0	0	0	(1,181,006)	0	44,785,141	43,624,569	0	(1,160,572)	(1,160,572)	0
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							43,624,569	(1,181,006)	0	0	0	(1,181,006)	0	44,785,141	43,624,569	0	(1,160,572)	(1,160,572)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
Issuer credit obligations - U.S. government obligations (exempt from RBC)								
912810-UV-8	U S TREASURY BONDS 5.000 2046 05	07/01/2026	WELLS FARGO SECURITIES		5,019,356	5,000,000	32,609	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					5,019,356	5,000,000	32,609	XXX
Issuer credit obligations - non-U.S. sovereign jurisdiction securities								
013051-EP-8	ALBERTA (PROVINCE OF) 1.650 2031 06	07/22/2026	NATIONAL BANK OF CANADA FINANCIAL		2,771,790	3,000,000	7,052	1.C FE
01306Z-DC-2	ALBERTA (PROVINCE OF) 3.900 2033 12	09/10/2026	SCOTIA CAPITAL		1,981,480	2,000,000	21,797	1.C FE
62620D-AP-6	BRITISH COLUMBIA MUNICIP 3.300 2032 04	08/12/2026	CIBC WORLD MARKETS		1,966,000	2,000,000	22,964	1.A FE
62620D-AY-7	BRITISH COLUMBIA MUNICIP 4.000 2036 06	09/17/2026	NATIONAL BANK OF CANADA FINANCIAL		1,955,540	2,000,000	24,767	1.A FE
178916-AB-8	CALGARY (CITY OF) 4.350 2036 12	09/22/2026	NATIONAL BANK OF CANADA FINANCIAL		1,994,420	2,000,000	0	1.B FE
13509P-KM-4	CANADA HOUSING TRUST 3.200 2031 06	08/10/2026	CIBC WORLD MARKETS		4,947,900	5,000,000	24,986	1.A FE
13509P-JC-8	CANADA HOUSING TRUST 3.550 2032 09	07/22/2026	SCOTIA CAPITAL		3,773,400	3,750,000	47,414	1.A FE
13509P-KR-3	CANADA HOUSING TRUST 3.650 2031 12	09/17/2026	VARIOUS		10,993,180	11,000,000	0	1.A FE
135087-T3-8	CANADA TREASURY BONDS 2.750 2030 09	09/23/2026	RBC CAPITAL MARKETS CAD		2,904,810	3,000,000	5,199	1.A FE
135087-T7-9	CANADA TREASURY BONDS 2.750 2031 03	08/26/2026	DESJARDINS SECURITIES		4,892,150	5,000,000	67,432	1.A FE
135087-U6-9	CANADA TREASURY BONDS 3.000 2031 09	07/13/2026	SCOTIA CAPITAL		4,948,650	5,000,000	39,452	1.A FE
563469-VB-8	MANITOBA (PROVINCE OF) 3.800 2033 06	09/28/2026	TD SECURITIES		1,966,500	2,000,000	24,778	1.E FE
65355D-2Q-7	NIAGARA REGIONAL MUNICIP 3.500 2029 09	09/08/2026	NATIONAL BANK OF CANADA FINANCIAL		791,818	792,000	0	1.B FE
65355D-2R-5	NIAGARA REGIONAL MUNICIP 3.650 2030 09	09/08/2026	NATIONAL BANK OF CANADA FINANCIAL		818,853	819,000	0	1.B FE
65355D-2S-3	NIAGARA REGIONAL MUNICIP 3.750 2031 09	09/08/2026	NATIONAL BANK OF CANADA FINANCIAL		847,160	848,000	0	1.B FE
65355D-2T-1	NIAGARA REGIONAL MUNICIP 3.900 2032 09	09/08/2026	NATIONAL BANK OF CANADA FINANCIAL		879,956	880,000	0	1.B FE
65355D-2W-4	NIAGARA REGIONAL MUNICIP 4.250 2035 09	09/08/2026	NATIONAL BANK OF CANADA FINANCIAL		987,902	989,000	0	1.B FE
68334Z-AB-2	ONTARIO (PROVINCE OF) 3.000 2031 09	07/28/2026	VARIOUS		4,913,250	5,000,000	59,178	1.D FE
68333Z-AU-1	ONTARIO (PROVINCE OF) 3.750 2032 06	08/21/2026	CIBC WORLD MARKETS		3,017,070	3,000,000	25,582	1.D FE
705464-JQ-9	PEEL (REGIONAL MUNICIPAL 4.350 2036 12	09/21/2026	NATIONAL BANK OF CANADA FINANCIAL		2,991,630	3,000,000	0	1.A FE
74814Z-FF-5	QUEBEC (PROVINCE OF) 2.300 2029 09	09/03/2026	DESJARDINS SECURITIES		2,916,270	3,000,000	567	1.D FE
74814Z-FS-7	QUEBEC (PROVINCE OF) 3.600 2033 09	09/28/2026	NATIONAL BANK OF CANADA FINANCIAL		1,937,740	2,000,000	5,523	1.D FE
748148-QJ-5	QUEBEC (PROVINCE OF) 6.000 2029 10	08/18/2026	BMO CAPITAL MARKETS		3,240,840	3,000,000	69,041	1.D FE
803854-KJ-6	SASKATCHEWAN (PROVINCE O 2.200 2030 06	09/28/2026	BANK OF MONTREAL		2,370,750	2,500,000	17,932	1.C FE
803854-HN-1	SASKATCHEWAN (PROVINCE O 6.400 2031 09	07/22/2026	SCOTIA CAPITAL		3,419,370	3,000,000	73,644	1.C FE
519388-HN-5	VILLE DE LAVAL 3.250 2031 06	07/08/2026	BMO CAPITAL MARKETS		1,966,000	2,000,000	5,342	5.B GI
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					76,194,429	76,578,000	542,651	XXX
Issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)								
438781-DS-2	HOOD CO GENERAL OBLIGATI 4.500 2046 02	08/12/2026	MORGAN STANLEY		7,895,000	7,895,000	0	1.C FE
511074-B4-7	LAKE TRAVIS ISD GO S2026 4.625 2051 02	08/11/2026	BOK FINANCIAL SECURITIES INC		16,404,672	16,405,000	0	1.A FE
559686-ZW-3	MAGNOLIA ISD GO S2026 (P 4.625 2051 08	07/24/2026	CABRERA CAPITAL MARKETS INC		19,579,000	20,000,000	0	1.A FE
763262-DM-1	RICHARDSON ISD GO S2026A 4.750 2051 02	08/05/2026	PIPER JAFFRAY		15,000,000	15,000,000	0	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					58,878,672	59,300,000	0	XXX
Issuer credit obligations - municipal bonds - special revenue								
575579-3K-1	MASSACHUSETTS BAY TRANS 5.000 2051 07	07/08/2026	JEFFERIES & CO INC		10,835,144	10,195,000	0	1.A FE
896564-A6-8	TRINITY RIVER DENTON CRE 5.000 2043 02	08/19/2026	OPPENHEIMER AND CO		1,316,669	1,240,000	3,272	1.B FE
92818R-PU-7	VIRGINIA RESOURCES AUTH 4.250 2046 11	07/22/2026	J P MORGAN CHASE SECURITIES INC		7,364,745	7,465,000	0	1.A FE
92818R-PZ-6	VIRGINIA RESOURCES AUTH 4.500 2051 11	07/22/2026	J P MORGAN CHASE SECURITIES INC		3,204,776	3,205,000	0	1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					22,721,334	22,105,000	3,272	XXX
Issuer credit obligations - corporate bonds (unaffiliated)								
00253P-AA-6	AAR ESCROW ISSUER LLC (1 6.750 2029 03	09/29/2026	J P MORGAN CHASE SECURITIES INC		2,002,500	2,000,000	5,625	3.C FE
00287Y-EQ-8	ABBVIE INC 5.300 2036 09	08/12/2026	VARIOUS		14,969,850	15,000,000	0	1.G FE
005095-AB-0	ACUSHNET CO (144A) 5.625 2033 12	09/29/2026	VARIOUS		3,009,140	3,144,000	55,178	3.C FE
023135-EE-2	AMAZON.COM INC 5.300 2036 07	07/07/2026	J P MORGAN CHASE SECURITIES INC		1,993,720	2,000,000	0	1.D FE
02352B-AA-3	AMENTUM ESCROW CORP (144 7.250 2032 08	09/30/2026	J P MORGAN CHASE SECURITIES INC		1,005,000	1,000,000	12,083	3.C FE
032177-AK-3	AMSTED INDUSTRIES (144A) 6.375 2033 03	09/14/2026	J P MORGAN CHASE SECURITIES INC		985,100	1,000,000	354	4.A FE
001877-AB-5	API GROUP DE INC 5.750 2034 06	09/29/2026	VARIOUS		6,015,219	6,275,000	115,224	4.A FE
039482-AG-9	ARCHER-DANIELS-MIDLAND 5.269 2036 09	08/19/2026	VARIOUS		2,971,520	3,000,000	4,391	1.F FE
01741R-AP-7	ATI INC 5.875 2033 06	09/30/2026	MORGAN STANLEY		1,925,000	2,000,000	36,882	3.C FE
053332-BJ-0	AUTOZONE INC 5.100 2029 07	08/19/2026	J P MORGAN CHASE SECURITIES INC		4,037,320	4,000,000	19,833	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
05464C-AD-3	AXON ENTERPRISE INC (144 6.250 2033 03	09/30/2026	UBS AG- CORP		980,700	1,000,000	2,778	3.B FE
06406R-CQ-8	BANK OF NY MELLON CORP 5.182 2034 08	08/05/2026	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	1.D FE
097947-AA-3	BASF COATINGS BUSINESS (7.125 2033 06	09/29/2026	WELLS FARGO SECURITIES		983,750	1,000,000	24,344	4.B FE
073644-AA-4	BEACON MOBILITY CORP (14 7.250 2030 08	08/18/2026	STIFEL NICOLAUS & CO INC		1,028,750	1,000,000	3,625	4.B FE
08953#-AB-2	BIG SKY FUNDING LLC 5.750 2035 10	09/30/2026	APOLLO		8,943,040	8,943,040	0	1.G FE
089535-AA-6	BIG SKY FUNDING LLC 5.750 2035 10	07/14/2026	APOLLO		3,832,733	3,832,733	0	1.G PL
09061G-AL-5	BIOMARIN PHARMACEUTICAL 5.500 2034 02	09/29/2026	VARIOUS		3,836,194	4,001,000	40,870	3.B FE
05605H-AC-4	BWX TECHNOLOGIES (144A) 4.125 2029 04	09/30/2026	VARIOUS		2,857,500	3,000,000	56,833	3.A FE
127190-AE-6	CACI INTERNATIONAL INC (6.375 2033 06	09/29/2026	VARIOUS		2,941,250	3,000,000	54,896	3.C FE
144285-AN-3	CARPENTER TECHNOLOGY (14 5.625 2034 03	09/15/2026	VARIOUS		1,955,000	2,000,000	25,781	3.A FE
808513-CV-5	CHARLES SCHWAB CORP 5.655 2037 08	08/10/2026	TD SECURITIES		3,000,000	3,000,000	0	1.F FE
184496-AS-6	CLEAN HARBORS (144A) 6.250 2034 09	09/29/2026	ROBERT W BAIRD & CO		978,750	1,000,000	0	3.B FE
24703D-BX-8	DELL INT LLC/ EMC CORP 5.250 2037 02	07/15/2026	HSBC		2,935,110	3,000,000	13,125	2.A FE
29261A-AF-7	ENCOMPASS HEALTH CORP (1 5.875 2034 06	08/10/2026	VARIOUS		4,972,500	5,000,000	49,611	3.C FE
26875P-AZ-4	EOG RESOURCES INC 5.350 2036 01	08/03/2026	MORGAN STANLEY		4,974,950	5,000,000	14,118	1.G FE
343498-AC-5	FLOWERS FOODS 2.400 2031 03	09/28/2026	J P MORGAN CHASE SECURITIES INC		1,680,000	2,000,000	1,867	3.A FE
36962G-3P-7	GENERAL ELECTRIC COMPANY 5.875 2038 01	08/05/2026	GOLDMAN SACHS & CO		3,146,160	3,000,000	10,771	1.G FE
40555X-AC-6	HALEON US CAPITAL LLC 5.375 2036 08	08/13/2026	VARIOUS		16,947,930	17,000,000	0	2.A FE
422806-AD-1	HEICO CORP 5.400 2036 08	07/15/2026	WELLS FARGO SECURITIES		5,018,600	5,000,000	0	2.A FE
427866-BN-7	HERSHEY COMPANY 5.100 2035 02	08/19/2026	SUSQUEHANNA INTL GROUP		10,031,200	10,000,000	249,333	1.F FE
46266T-AH-1	IQVIA INC (144A) 6.375 2034 03	09/10/2026	VARIOUS		2,001,250	2,000,000	0	3.B FE
46501M-AA-6	ISOTOPE FINCO 2 LLC (144 7.125 2033 10	09/30/2026	VARIOUS		2,503,750	2,500,000	0	4.A FE
49456B-BE-0	KINDER MORGAN INC 5.550 2036 08	07/28/2026	RBC CAPITAL MARKETS		4,996,250	5,000,000	0	2.A FE
513075-BT-7	LAMAR MEDIA CORP 4.000 2030 02	09/04/2026	J P MORGAN CHASE SECURITIES INC		953,750	1,000,000	9,222	3.B FE
513075-CA-7	LAMAR MEDIA CORP (144A) 5.375 2033 11	09/30/2026	J P MORGAN CHASE SECURITIES INC		464,375	500,000	11,198	3.C FE
524660-AZ-0	LEGGETT & PLATT 4.400 2029 03	09/09/2026	VARIOUS		2,928,770	3,040,000	63,311	3.B FE
573284-BF-2	MARTIN MARIETTA MATERIAL 5.625 2036 08	08/12/2026	VARIOUS		24,976,200	25,000,000	0	2.A FE
615394-AP-8	MOOG INC (144A) 5.500 2034 10	09/28/2026	VARIOUS		3,872,500	4,000,000	83,264	3.B FE
61945C-AN-3	MOSAIC CO 5.900 2036 08	08/10/2026	CITIGROUP GLOBAL MARKETS		14,949,600	15,000,000	0	2.B FE
651229-BH-8	NEWELL BRANDS INC (144A) 6.250 2031 08	08/05/2026	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	4.B FE
67066G-AT-1	NVIDIA CORP 4.950 2036 06	07/15/2026	SMBC NIKKO SEC		11,744,880	12,000,000	46,200	1.C FE
68235P-AP-3	ONE GAS INC 5.450 2036 09	08/12/2026	MORGAN STANLEY		2,003,600	2,000,000	0	1.G FE
69371R-U6-1	PACCAR FINANCIAL CORP 4.850 2031 08	08/04/2026	SUSQUEHANNA INTL GROUP		5,028,850	5,000,000	0	1.E FE
92556H-AB-3	PARAMOUNT GLOBAL 4.950 2031 01	09/28/2026	GOLDMAN SACHS & CO		1,006,250	1,150,000	11,701	4.A FE
74112B-AN-5	PRESTIGE BRANDS INC (144 6.250 2034 07	09/30/2026	GOLDMAN SACHS & CO		960,000	1,000,000	13,194	4.A FE
744533-BT-6	PUBLIC SERVICE CO OF OKL 5.400 2034 02	08/12/2026	BARCLAYS CAPITAL INC		2,999,250	3,000,000	0	2.A FE
74456Q-CZ-7	PUBLIC SERVICE ELECTRIC 5.400 2036 08	08/06/2026	WELLS FARGO SECURITIES		3,999,440	4,000,000	0	1.F FE
745867-AY-7	PULTEGROUP INC 4.250 2031 03	08/06/2026	TRUIST SECURITIES		3,885,240	4,000,000	78,861	2.A FE
74843P-AA-8	QUIKRETE HOLDINGS INC (1 6.375 2032 03	09/28/2026	VARIOUS		1,976,250	2,000,000	7,438	3.C FE
74984C-AB-4	RHP HOTEL PPTY (144A) 6.250 2035 02	08/11/2026	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	3.B FE
771196-CU-4	ROCHE HOLDINGS INC (144A 4.666 2035 12	08/03/2026	DEUTSCHE BANC		4,815,000	5,000,000	40,179	1.C FE
913017-BK-4	RTX CORP 6.050 2036 06	08/04/2026	J P MORGAN CHASE SECURITIES INC		4,246,240	4,000,000	43,022	2.A FE
810186-AW-6	SCOTTS MIRACLE-GRO 4.375 2032 02	09/28/2026	BARCLAYS CAPITAL INC		901,250	1,000,000	7,049	4.B FE
84265V-AK-1	SOUTHERN COPPER CORP 5.350 2036 06	08/03/2026	HSBC		4,887,500	5,000,000	29,722	2.A FE
855244-AW-9	STARBUCKS CORP 2.250 2030 03	08/06/2026	GOLDMAN SACHS & CO		5,476,880	5,982,000	54,212	2.A FE
855244-AZ-2	STARBUCKS CORP 2.550 2030 11	08/05/2026	BAS-MERRILL LYNCH		7,670,628	8,400,000	48,195	2.A FE
866966-AA-2	SUNBELT RENTALS HOLDINGS 5.650 2036 08	07/07/2026	BAS-MERRILL LYNCH		2,971,440	3,000,000	0	2.C FE
871983-AA-0	SYSCO CORP 4.250 2030 10	09/23/2026	VARIOUS		4,990,760	5,000,000	0	2.B FE
879369-AH-9	TELEFLEX INC (144A) 5.875 2032 01	09/30/2026	J P MORGAN CHASE SECURITIES INC		1,932,500	2,000,000	34,597	3.B FE
893647-CE-5	TRANSDIGM INC (144A) 6.750 2035 01	09/14/2026	MORGAN STANLEY		500,000	500,000	0	3.C FE
911365-BS-2	UNITED RENTALS NORTH AME 5.375 2033 11	09/10/2026	VARIOUS		1,936,250	2,000,000	33,594	3.B FE
91159H-KB-5	US BANCORP 5.470 2037 07	07/20/2026	U S BANCORP		15,000,000	15,000,000	0	1.F FE
92047W-AH-4	VALVOLINE INC (144A) 6.125 2034 08	09/24/2026	VARIOUS		1,965,000	2,000,000	5,274	4.A FE
925650-AM-5	VICI PROPERTIES LP 5.750 2036 10	08/12/2026	TRUIST SECURITIES		2,941,410	3,000,000	0	2.C FE
92921E-AA-0	VOYAGER PARENT LLC 9.250 2032 07	09/29/2026	DEUTSCHE BANC		1,038,750	1,000,000	22,868	4.A FE
92892R-AC-2	VYLOR INC (144A) 5.625 2036 08	08/21/2026	CITADEL SECURITIES		7,958,720	8,000,000	0	2.A FE
95041A-AH-1	WELLTOWER OP LLC 3.850 2031 08	07/06/2026	TD SECURITIES		999,780	1,000,000	0	1.G FE

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976656-CY-2	WISCONSIN ELECTRIC POWER 5.100 2036 06	08/19/2026	VARIOUS		4,903,000	5,000,000	45,617	1.F FE
976656-BZ-0	WISCONSIN ELECTRIC POWER 5.700 2036 12	07/16/2026	VARIOUS		4,456,186	4,298,000	31,304	1.G FE
983133-AE-9	WYNN RESORTS FINANCE LLC 6.875 2035 03	09/10/2026	DEUTSCHE BANC		995,000	1,000,000	0	4.A FE
983133-AC-3	WYNN RESORTS FINANCE LLC 7.125 2031 02	09/14/2026	DEUTSCHE BANC		1,036,250	1,000,000	5,938	3.C FE
988498-AP-6	YUM! BRANDS INC 4.625 2032 01	09/24/2026	MORGAN STANLEY		927,500	1,000,000	22,354	3.C FE
06368M-S3-9	BANK OF MONTREAL 3.797 2032 07	07/06/2026	BANK OF MONTREAL		2,000,000	2,000,000	0	1.F FE
06419F-D6-2	BANK OF NOVA SCOTIA 4.230 2031 09	09/21/2026	SCOTIA CAPITAL		3,000,000	3,000,000	0	1.G FE
13645R-BU-7	CANADIAN PACIFIC RAILWAY 4.200 2030 04	09/28/2026	SCOTIA CAPITAL		4,995,250	5,000,000	0	2.A FE
31430X-FZ-0	FEDERATION DES CAISSES D 4.123 2032 08	08/27/2026	DESJARDINS SECURITIES		1,997,560	2,000,000	1,581	1.E FE
318071-AK-3	FINNING INTERNATIONAL 4.231 2031 08	08/10/2026	RBC CAPITAL MARKETS CAD		3,000,000	3,000,000	0	2.A FE
448810-AD-3	HYDRO ONE INC 4.750 2031 05	08/13/2026	VARIOUS		20,151,638	20,250,000	207,285	1.G FE
47788Z-AT-8	JOHN DEERE FINANCIALS IN 3.550 2029 06	07/23/2026	TD SECURITIES		1,500,123	1,502,000	6,136	1.E FE
539481-AP-6	LOBLAW CO LTD 5.008 2032 09	09/08/2026	DESJARDINS SECURITIES		5,181,500	5,000,000	123,485	2.A FE
74463A-AA-0	PS CANADA FINANCE ULC 4.540 2033 09	09/09/2026	SCOTIA CAPITAL		1,000,000	1,000,000	0	1.F FE
78016H-ZW-3	ROYAL BANK OF CANADA 5.150 2034 02	08/19/2026	CITADEL SECURITIES		5,031,200	5,000,000	13,590	1.E FE
89116W-MS-9	TORONTO-DOMINION BANK 4.131 2032 09	08/27/2026	TD SECURITIES		1,999,980	2,000,000	0	1.F FE
89115K-AJ-9	TORONTO-DOMINION BANK 4.928 2035 10	07/27/2026	TD SECURITIES		4,811,450	5,000,000	70,498	1.F FE
892329-CL-5	TOYOTA CREDIT CANADA INC 3.550 2029 07	07/23/2026	BMO CAPITAL MARKETS		2,985,570	3,000,000	2,918	1.E FE
892329-CK-7	TOYOTA CREDIT CANADA INC 3.860 2031 07	07/07/2026	SCOTIA CAPITAL		2,998,920	3,000,000	0	1.E FE
94106B-AL-5	WASTE CONNECTIONS INC 4.200 2033 09	07/27/2026	TD SECURITIES		4,991,900	5,000,000	0	1.G FE
53944Y-BM-4	LLOYDS BANKING GROUP PLC 5.696 2037 08	08/10/2026	LLOYDS BANKING		7,000,000	7,000,000	0	1.G FE
92676X-AH-0	VIKING CRUISES LTD (144A 5.875 2033 10	09/30/2026	VARIOUS		950,625	1,000,000	27,090	3.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					372,354,450	376,317,773	1,998,418	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					535,168,241	539,300,773	2,576,951	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					535,168,241	539,300,773	2,576,951	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					535,168,241	539,300,773	2,576,951	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)								
3622AE-L8-7	GNMA II PASS T #788551 5.000 2056 04	08/05/2026	CITIGROUP GLOBAL MARKETS		11,562,897	11,780,093	8,181	1.A
3622AE-RY-4	GNMA II PASS T #788703 5.000 2056 06	07/28/2026	WELLS FARGO SECURITIES		11,720,997	11,971,654	46,556	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12	09/20/2026	PAR WRITE-UP		37	37	0	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09	09/20/2026	PAR WRITE-UP		5,699	5,699	0	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12	09/20/2026	PAR WRITE-UP		6,628	6,628	0	1.A
38385X-TY-8	GNR 2026-143 PA 5.000 2056 01	09/24/2026	BARCLAYS CAPITAL INC		7,728,306	7,987,914	31,064	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					31,024,565	31,752,024	85,801	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)								
38381S-4L-8	GNR 2026-127 AC (PROJEC 4.750 2067 03	07/15/2026	J P MORGAN		9,739,063	10,000,000	38,264	1.A
38384T-ZU-9	GNR 2026-73 AJ (PROJECT 4.750 2065 12	07/15/2026	STONEX FINANCIAL		9,708,147	9,977,060	25,012	1.A
83162C-3Y-7	SBAP 2026-25H 1 5.140 2051 08	08/06/2026	STIFEL NICOLAUS & CO INC		8,000,000	8,000,000	0	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					27,447,209	27,977,060	63,276	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)								
3142J6-EK-5	FHLMC PASS THR #RQ0137 5.500 2056 07	07/23/2026	BAS-MERRILL LYNCH		9,867,436	9,952,969	34,974	1.A
31427T-JJ-6	FHLMC PASS THR #SL5664 5.000 2056 05	07/23/2026	J P MORGAN		11,608,214	11,957,600	38,198	1.A
31427T-SC-1	FHLMC PASS THR #SL5914 5.000 2056 07	07/17/2026	CITIGROUP GLOBAL MARKETS		11,805,000	12,000,000	31,667	1.A
31427T-YL-4	FHLMC PASS THR #SL6114 5.500 2056 08	07/27/2026	J P MORGAN		11,949,375	12,000,000	49,500	1.A
3140W6-GN-6	FNMA PASS THRU #FA5604 5.000 2056 05	07/16/2026	J P MORGAN		19,376,243	19,750,421	43,890	1.A
31418F-ZK-6	FNMA PASS THRU #MA6145 5.500 2056 08	07/22/2026	WELLS FARGO SECURITIES		13,924,531	14,000,000	47,056	1.A
31418F-2J-5	FNMA PASS THRU #MA6176 5.500 2056 08	08/04/2026	MORGAN STANLEY		11,963,906	12,000,000	7,333	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					90,494,705	91,660,990	252,617	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)								
69393T-AA-4	PMTLT 2026-CNF7 A1 5.500 2057 08	08/07/2026	BAS-MERRILL LYNCH		24,679,688	25,000,000	64,931	1.A FE
74890G-AD-4	RATE 2026-J3 A4 (144A) 5.500 2056 09	08/11/2026	BAS-MERRILL LYNCH		14,616,514	14,699,200	53,897	1.A FE

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81751P-AD-7	SEMT 2026-10 A4 5.500 2056 08	08/07/2026	WELLS FARGO SECURITIES		21,919,539	22,000,000	90,750	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					61,215,741	61,699,200	209,578	XXX
1889999999. Total - asset-backed securities (unaffiliated)					210,182,220	213,089,274	611,272	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					210,182,220	213,089,274	611,272	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					210,182,220	213,089,274	611,272	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					745,350,461	752,390,047	3,188,222	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								
02665T-30-6	AMERICAN HOMES 4 RENT CLASS A	09/01/2026	VARIOUS	23,578.000	802,480		0	
03027X-10-0	AMERICAN TOWER CORP	07/29/2026	VARIOUS	2,105.000	366,343		0	
03064D-10-8	AMERICOLD REALTY TRUST	09/29/2026	VARIOUS	50,180.000	740,751		0	
11120U-10-5	BRIXMOR PROPERTY GROUP INC	09/01/2026	MERRILL LYNCH NORTH AMERICA ALGO 161	5,571.000	163,239		0	
11135E-20-3	BROADSTONE NET LEASE INC	08/11/2026	VARIOUS	50,631.000	1,049,739		0	
133131-10-2	CAMDEN PROPERTY TRUST	09/29/2026	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	1,192.000	117,019		0	
222795-50-2	COUSINS PROPERTIES INC	09/01/2026	KEYBANC CAPITAL MARKETS INC NORTH AMERIC	7,876.000	225,883		0	
253868-10-3	DIGITAL REALTY TRUST INC	09/30/2026	VARIOUS	8,466.000	1,585,171		0	
292104-10-6	EMPIRE STATE REALTY TRUST INC	09/30/2026	VARIOUS	112,932.000	614,273		0	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REITS	07/29/2026	BMO CAPITAL MARKETS CORP NORTH AMERICA A	2,721.000	181,855		0	
29476L-10-7	VIVMARK RESIDENTIAL REIT	09/15/2026	MORGAN STANLEY NORTH AMERICA ALGO 050	1,900.000	125,356		0	
297178-10-5	ESSEX PROPERTY TRUST INC	08/18/2026	VARIOUS	10,548.000	3,100,428		0	
30225T-10-2	EXTRA SPACE STORAGE INC	08/11/2026	BMO CAPITAL MARKETS CORP NORTH AMERICA A	1,941.000	294,448		0	
313745-10-1	FEDERAL REALTY INV TRUST	07/29/2026	BMO CAPITAL MARKETS CORP NORTH AMERICA A	402.000	50,592		0	
374297-10-9	GETTY REALTY CORP	09/30/2026	VARIOUS	4,913.000	155,664		0	
398182-30-3	AMERICAN HEALTHCARE REIT INC	09/30/2026	VARIOUS	13,895.000	747,829		0	
42226B-50-1	NATIONAL HEALTHCARE PROP INC CLASS A	07/29/2026	BMO CAPITAL MARKETS CORP NORTH AMERICA A	5,000.000	80,671		0	
42250P-10-3	HEALTHPEAK PROPERTIES INC	09/01/2026	KEYBANC CAPITAL MARKETS INC NORTH AMERIC	12,635.000	265,662		0	
44107P-10-4	HOST HOTELS & RESORTS INC	08/05/2026	WELLS FARGO NORTH AMERICA ALGO 250	16,574.000	417,831		0	
471024-10-9	JANUS LIVING INC	09/30/2026	VARIOUS	29,601.000	901,751		0	
49427F-10-8	KILROY REALTY CORP	07/31/2026	VARIOUS	3,414.000	135,461		0	
554382-10-1	MACERICH COMPANY	09/16/2026	VARIOUS	33,216.000	811,649		0	
71844V-20-1	PHILLIPS EDISON & COMPANY INC	09/29/2026	EVERCORE ISI NORTH AMERICA CASH (226)	35,810.000	1,346,334		0	
74340W-10-3	PROLOGIS INC	07/22/2026	VARIOUS	9,446.000	1,357,369		0	
75134P-60-0	RAMACO RESOURCES INC	09/02/2026	DIST FROM PARTNERSHIP	25,676.000	346,553		0	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES	09/16/2026	VARIOUS	5,141.000	611,168		0	
78440X-88-7	SL GREEN REALTY CORP	09/30/2026	VARIOUS	36,945.000	2,049,711		0	
828806-10-9	SIMON PROPERTY GROUP INC	09/29/2026	VARIOUS	1,369.000	280,619		0	
867892-10-1	SUNSTONE HOTEL INVESTORS INC	08/11/2026	BMO CAPITAL MARKETS CORP NORTH AMERICA A	4,075.000	43,660		0	
875465-10-6	TANGER FACTORY OUTLET CENTERS INC	09/01/2026	VARIOUS	6,501.000	253,932		0	
902653-10-4	UDR INC	07/28/2026	MERRILL LYNCH NORTH AMERICA ALGO 161	2,504.000	98,700		0	
929042-10-9	VORNADO REALTY TRUST	09/30/2026	VARIOUS	10,879.000	406,290		0	
950402-10-4	WELLTOWER INC	09/30/2026	GOLDMAN SACHS NORTH AMERICA ALGO 005	276.000	64,108		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					19,792,540	XXX	0	XXX
5989999997. Total - common stocks - Part 3					19,792,540	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					19,792,540	XXX	0	XXX
5999999999. Total - preferred and common stocks					19,792,540	XXX	0	XXX
6009999999 - Totals					765,143,001	XXX	3,188,222	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
Issuer credit obligations - U.S. government obligations (exempt from RBC)																				
912828-2A-7	U S TREASURY NOTES 1.500	08/15/2026	MATURED		38,000,000	38,000,000	35,592,471	37,609,907	0	390,093	0	390,093	0	38,000,000	0	0	0	570,000	08/15/2026	1.A
912828-Y9-5	U S TREASURY NOTES 1.875	07/31/2026	MATURED		10,000,000	10,000,000	9,420,346	9,912,748	0	87,252	0	87,252	0	10,000,000	0	0	0	187,500	07/31/2026	1.A
91282C-HM-6	U S TREASURY NOTES 4.500	07/15/2026	MATURED		18,000,000	18,000,000	17,895,998	17,979,314	0	20,686	0	20,686	0	18,000,000	0	0	0	810,000	07/15/2026	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					66,000,000	66,000,000	62,908,815	65,501,969	0	498,031	0	498,031	0	66,000,000	0	0	0	1,567,500	XXX	XXX
Issuer credit obligations - non-U.S. sovereign jurisdiction securities																				
135087-L9-3	CANADA TREASURY BONDS 1.000	09/01/2026	MATURED		5,000,000	5,000,000	4,998,100	4,999,754	0	246	0	246	0	5,000,000	0	0	0	50,000	09/01/2026	1.A FE
40156H-YU-8	GUELPH (CITY OF) 2.250	07/21/2026	MATURED		2,877,000	2,877,000	2,680,098	2,836,827	0	40,173	0	40,173	0	2,877,000	0	0	0	64,733	07/21/2026	1.A FE
65355D-K6-1	NIAGARA REGIONAL MUNIC 3.050	07/03/2026	MATURED		1,000,000	1,000,000	996,760	999,768	0	232	0	232	0	1,000,000	0	0	0	30,500	07/03/2026	1.B FE
74814Z-EX-7	QUEBEC (PROVINCE OF) 2.500	09/01/2026	MATURED		2,000,000	2,000,000	2,177,980	2,021,113	0	(21,113)	0	(21,113)	0	2,000,000	0	0	0	50,000	09/01/2026	1.D FE
94180C-UP-1	WATERLOO REGIONAL MUNI 2.350	09/26/2026	MATURED		1,624,000	1,624,000	1,599,802	1,619,825	0	4,175	0	4,175	0	1,624,000	0	0	0	38,164	09/26/2026	1.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					12,501,000	12,501,000	12,452,741	12,477,287	0	23,713	0	23,713	0	12,501,000	0	0	0	233,397	XXX	XXX
Issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)																				
121638-JD-3	BURLINGTON CNTY GO TAX 1.378	09/01/2026	MATURED		1,680,000	1,680,000	1,680,000	1,680,000	0	0	0	0	0	1,680,000	0	0	0	23,150	09/01/2026	1.B FE
159808-LF-9	CHARLES CO GENERAL OBL 3.375	08/19/2026	MORGAN STANLEY		2,829,943	2,830,000	2,803,624	2,815,527	0	1,247	0	1,247	0	2,816,774	0	13,169	13,169	84,635	10/01/2032	1.A FE
160069-YY-0	CHARLESTON CO GENERAL 4.000	08/10/2026	PNC CAPITAL MARKETS		1,416,754	1,410,000	1,537,746	1,436,441	0	(8,677)	0	(8,677)	0	1,427,764	0	(11,010)	(11,010)	43,867	11/01/2037	1.A FE
179090-MX-0	CLACKAMAS CO SD #7J LA 4.000	09/17/2026	J P MORGAN CHASE SECURITIES INC		2,428,825	2,500,000	2,699,250	2,532,634	0	(16,335)	0	(16,335)	0	2,516,299	0	(87,474)	(87,474)	79,722	06/01/2036	1.D FE
232769-EV-7	CYPRESS-FAIRBANKS ISD 4.000	08/13/2026	RAYMOND JAMES & ASSOC		761,850	750,000	804,255	768,794	0	(3,568)	0	(3,568)	0	765,227	0	(3,377)	(3,377)	29,917	02/15/2034	1.A FE
478740-TK-9	JOHNSON CO USD #512 SH 4.000	08/04/2026	WELLS FARGO SECURITIES		2,505,250	2,500,000	2,782,300	2,523,886	0	(18,996)	0	(18,996)	0	2,504,890	0	360	360	84,444	10/01/2036	1.A FE
486063-UD-0	KATY ISD GO S2016A (PS 4.000	08/14/2026	REDEEMED		1,145,000	1,145,000	1,249,413	1,146,416	0	(1,416)	0	(1,416)	0	1,145,000	0	0	0	45,673	02/15/2035	1.A FE
495260-K9-1	KING CO SD#414 LAKE WA 5.000	08/25/2026	WELLS FARGO SECURITIES		3,194,176	3,105,000	3,529,205	3,225,827	0	(31,792)	0	(31,792)	0	3,194,036	0	140	140	114,281	12/01/2036	1.B FE
511074-ZF-6	LAKE TRAVIS ISD GO REF 4.000	08/04/2026	HILLTOP SECURITIES		588,340	585,000	636,369	592,039	0	(3,698)	0	(3,698)	0	588,342	0	(2)	(2)	22,750	02/15/2035	1.A FE
517210-XK-1	LARIMER CO SD#R-2J THO 5.000	08/25/2026	STIFEL NICOLAUS & CO INC		3,353,545	3,250,000	3,783,715	3,426,830	0	(37,810)	0	(37,810)	0	3,389,021	0	(35,476)	(35,476)	113,299	12/15/2038	1.C FE
52882P-DS-4	LEWISVILLE ISD GO S201 4.000	08/11/2026	ROBERT W BAIRD & CO		4,649,955	4,630,000	5,235,882	4,819,479	0	(43,242)	0	(43,242)	0	4,776,237	0	(126,282)	(126,282)	183,657	08/15/2035	1.A FE
58178C-AP-2	MCKINNEY GENERAL OBLIG 3.000	09/14/2026	MORGAN STANLEY		917,440	1,000,000	1,066,200	1,020,774	0	(5,474)	0	(5,474)	0	1,015,300	0	(97,860)	(97,860)	32,500	08/15/2033	1.A FE
584002-UW-7	MECKLENBURG CO GENERAL 3.000	09/17/2026	HILLTOP SECURITIES		4,693,550	5,000,000	5,231,300	5,023,357	0	(18,334)	0	(18,334)	0	5,005,023	0	(311,473)	(311,473)	119,583	12/01/2032	1.A FE
590760-SL-9	MESQUITE ISD GO TAXABL 4.000	08/15/2026	MATURED		1,170,000	1,170,000	1,364,559	1,191,634	0	(21,634)	0	(21,634)	0	1,170,000	0	0	0	46,800	08/15/2026	1.A FE
604617-AZ-3	MIRACOSTA CCD GO REF S 4.000	09/23/2026	MORGAN STANLEY		1,929,363	2,015,000	2,179,041	2,044,641	0	(13,541)	0	(13,541)	0	2,031,100	0	(101,738)	(101,738)	92,466	08/01/2038	1.A FE
624454-LV-4	MOUNTAIN VIEW LOS ALTO 3.350	09/03/2026	REDEEMED		4,150,000	4,150,000	4,150,000	4,150,000	0	0	0	0	0	4,150,000	0	0	0	151,383	08/01/2036	1.A FE
62451F-HT-0	MOUNTAIN VIEW-WHISMAN 3.375	09/01/2026	REDEEMED		5,000,000	5,000,000	5,218,750	5,016,093	0	(16,093)	0	(16,093)	0	5,000,000	0	0	0	168,750	09/01/2035	1.A FE
66702R-MC-3	NORTHSIDE ISD GO REF S 4.000	07/30/2026	REDEEMED		2,890,000	2,890,000	3,126,200	2,902,135	0	(12,135)	0	(12,135)	0	2,890,000	0	0	0	72,250	06/15/2034	1.A FE
66702R-SJ-2	NORTHSIDE ISD GO S2017 4.000	08/01/2026	REDEEMED		5,055,000	5,055,000	5,397,628	5,080,117	0	(25,117)	0	(25,117)	0	5,055,000	0	0	0	202,200	08/01/2037	1.A FE
101565-F5-3	SAINT VRAIN VALLEY SD# 4.000	09/17/2026	REDEEMED		10,200,000	10,200,000	11,283,546	10,203,632	0	(3,632)	0	(3,632)	0	10,200,000	0	0	0	308,267	12/15/2032	1.B FE
797272-RT-0	SAN DIEGO CCD GO TAXAB 2.113	07/15/2026	TENDERED 91.20		3,647,880	4,000,000	3,484,080	3,564,979	0	41,534	9,758	31,777	0	3,596,756	0	51,124	51,124	85,224	08/01/2031	1.B FE
799055-RV-2	SAN MATEO FOSTER CSD G 1.095	08/01/2026	MATURED		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	3,285	08/01/2026	1.A FE
799408-Z9-3	SAN RAMON VALLEY USD G 1.034	08/01/2026	MATURED		9,400,000	9,400,000	9,400,000	9,400,000	0	0	0	0	0	9,400,000	0	0	0	97,196	08/01/2026	1.C FE
802385-QN-7	SANTA MONICA CCD GO S2 4.000	08/05/2026	STIFEL NICOLAUS & CO INC		1,014,880	1,000,000	1,068,700	1,019,414	0	(4,334)	0	(4,334)	0	1,015,079	0	(199)	(199)	40,556	08/01/2035	1.C FE
802385-QP-2	SANTA MONICA CCD GO S2 4.000	08/18/2026	PIPER JAFFRAY		1,255,934	1,240,000	1,316,248	1,261,606	0	(5,126)	0	(5,126)	0	1,256,479	0	(545)	(545)	52,080	08/01/2036	1.C FE
834666-PW-3	SOMERSET CO GENERAL OB 5.000	09/10/2026	J P MORGAN CHASE SECURITIES INC		5,929,257	5,590,000	6,193,608	6,019,014	0	(39,778)	0	(39,778)	0	5,979,237	0	(49,980)	(49,980)	287,264	09/01/2037	1.A FE
93974D-XX-1	WASHINGTON GO MOTOR VE 5.000	08/01/2026	REDEEMED		12,300,000	12,300,000	15,617,802	12,511,285	0	(211,285)	0	(211,285)	0	12,300,000	0	0	0	615,000	08/01/2033	1.B FE
962506-SM-4	WHATCOM CO SD#501 BELL 5.000	08/17/2026	WELLS FARGO SECURITIES		2,079,680	2,000,000	2,335,300	2,106,283	0	(22,233)	0	(22,233)	0	2,084,050	0	(4,370)	(4,370)	71,389	12/01/2035	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					96,486,622	96,695,000	105,474,721	97,782,837	0	(521,466)	9,758	(531,224)	0	97,251,613	0	(764,991)	(764,991)	3,271,587	XXX	XXX
Issuer credit obligations - municipal bonds - special revenue																				
196632-Q8-9	COLORADO SPRINGS UTILI 5.000	08/10/2026	RAMIREZ & CO INC		1,036,200	1,000,000	1,169,940	1,052,638	0	(10,836)	0	(10,836)	0	1,041,802	0	(5,602)	(5,602)	36,944	11/15/2038	1.C FE
27149T-BF-7	EAST CENTRAL REGL WAST 5.000	08/05/2026	LOOP CAPITAL MARKETS		4,751,725	4,670,000	5,631,973	4,860,348	0	(64,030)	0	(64,030)	0	4,796,318	0	(44,593)	(44,593)	197,826	10/01/2038	1.B FE
303867-KB-0	FAIRFAX CO SEWER REV R 3.375	07/15/2026	REDEEMED		10,850,000	10,850,000	11,281,505	10,876,111	0	(26,111)	0	(26,111)	0	10,850,000	0	0	0	366,188	07/15/2035	1.A FE
47875P-EQ-6	JOHNSON CO WATER DISTR .950	07/01/2026	MATURED		3,355,000	3,355,000	3,356,812	3,355,167	0	(167)	0	(167)	0	3,355,000	0	0	0	31,873	07/01/2026	1.A FE
56045R-UB-3	MAINE MUNI BOND BANK S 3.500	08/04/2026	KEYBANC CAPITAL MARK		1,941,086	1,940,000	2,085,713	1,953,133	0	(9,423)	0	(9,423)	0	1,943,710	0	(2,623)	(2,623)	51,679	11/01/2031	1.B FE
57586C-S9-7	MASSACHUSETTS H/E (BOS 5.500	09/24/2026	MORGAN STANLEY		6,008,750	5,750,000	6,302,231	6,302,231	0	(49,103)	0	(49,103)	0	6,253,128	0	(244,378)	(244,378)	100,146	06/01/2030	1.D FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
										10	11	12	13	14							
CUSIP Ident-ification	Description		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 (10 + 11 - 12)	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
60416H-3G-7	MINNESOTA HIGHER ED(CA	3.000	09/01/2026	ZIONS BANK		1,537,926	1,565,000	1,567,582	1,565,318	0	(166)	0	(166)	0	1,565,151	0	(27,226)	(27,226)	47,080	03/01/2030	1.C FE
60636U-DG-1	MISSOURI ENV IMP & ENE	3.500	08/11/2026	REDEEMED		3,405,000	3,405,000	3,670,999	3,404,994	0	6	0	6	0	3,405,000	0	0	0	132,417	07/01/2028	1.A FE
60636U-DL-0	MISSOURI ENV IMP & ENE	3.500	08/11/2026	REDEEMED		1,605,000	1,605,000	1,683,260	1,604,996	0	4	0	4	0	1,605,000	0	0	0	62,417	07/01/2030	1.A FE
662903-RG-0	NORTH TEXAS MUNI WTR D	5.000	08/10/2026	STERN BROTHERS		3,247,614	3,240,000	3,856,702	3,287,493	0	(43,129)	0	(43,129)	0	3,244,364	0	3,250	3,250	153,000	09/01/2037	1.B FE
592481-LC-7	ST LOUIS METRO SWR DIS	5.000	08/06/2026	OPPENHEIMER AND CO		2,571,500	2,500,000	3,202,425	2,792,922	0	(51,747)	0	(51,747)	0	2,741,175	0	(169,675)	(169,675)	95,833	05/01/2044	1.B FE
882117-Z6-4	TEXAS A & M PERM UNIV	4.000	08/17/2026	REDEEMED		6,450,000	6,450,000	6,542,042	6,449,952	0	48	0	48	0	6,450,000	0	0	0	290,967	07/01/2030	1.A FE
882117-Z7-2	TEXAS A & M PERM UNIV	4.000	08/17/2026	REDEEMED		6,705,000	6,705,000	6,752,538	6,705,000	0	0	0	0	0	6,705,000	0	0	0	302,470	07/01/2031	1.A FE
89658H-WH-9	TRINITY RIVER AUTH REG	5.000	08/12/2026	MIDDLEGATE SECURITIES		462,722	450,000	521,474	470,830	0	(4,818)	0	(4,818)	0	466,012	0	(3,290)	(3,290)	23,250	08/01/2037	1.A FE
927749-JN-2	VIRGINIA BEACH WATER &	3.250	09/22/2026	HILLTOP SECURITIES		2,037,838	2,200,000	2,308,218	2,208,864	0	(8,332)	0	(8,332)	0	2,200,532	0	(162,694)	(162,694)	69,911	10/01/2034	1.A FE
927749-HL-8	VIRGINIA BEACH WATER &	4.000	09/10/2026	REDEEMED		2,045,000	2,045,000	2,088,518	2,044,888	0	112	0	112	0	2,045,000	0	0	0	77,028	10/01/2030	1.A FE
927749-HM-6	VIRGINIA BEACH WATER &	4.000	09/10/2026	REDEEMED		2,130,000	2,130,000	2,161,226	2,129,886	0	114	0	114	0	2,130,000	0	0	0	80,230	10/01/2031	1.A FE
927749-HN-4	VIRGINIA BEACH WATER &	4.000	09/10/2026	REDEEMED		2,215,000	2,215,000	2,231,125	2,215,000	0	0	0	0	0	2,215,000	0	0	0	83,432	10/01/2032	1.A FE
927749-HP-9	VIRGINIA BEACH WATER &	4.000	09/10/2026	REDEEMED		2,305,000	2,305,000	2,310,509	2,305,000	0	0	0	0	0	2,305,000	0	0	0	86,822	10/01/2033	1.A FE
927749-HQ-7	VIRGINIA BEACH WATER &	4.000	09/10/2026	REDEEMED		2,400,000	2,400,000	2,389,800	2,394,615	0	5,385	0	5,385	0	2,400,000	0	0	0	90,400	10/01/2034	1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue						67,060,360	66,780,000	71,114,590	67,979,386	0	(262,194)	0	(262,194)	0	67,717,193	0	(656,832)	(656,832)	2,379,913	XXX	XXX
Issuer credit obligations - corporate bonds (unaffiliated)																					
88579Y-AV-3	3M COMPANY	2.250	09/19/2026	MATURED		3,000,000	3,000,000	2,754,680	2,976,461	0	23,539	0	23,539	0	3,000,000	0	0	0	67,500	09/19/2026	2.A FE
037680-AB-1	AEPWV 2013-1 A2	3.772	08/01/2026	REDEEMED		366,158	366,158	366,120	366,151	0	7	0	7	0	366,158	0	0	0	13,812	08/01/2031	1.A FE
00846U-AK-7	AGILENT TECHNOLOGIES I	3.050	09/22/2026	MATURED		1,000,000	1,000,000	996,240	999,658	0	342	0	342	0	1,000,000	0	0	0	30,500	09/22/2026	2.A FE
02079K-AC-1	ALPHABET INC	1.998	08/15/2026	MATURED		5,000,000	5,000,000	4,597,940	4,966,258	0	33,742	0	33,742	0	5,000,000	0	0	0	99,900	08/15/2026	1.C FE
081437-AS-4	AMCOR FLEXIBLES NORTH	3.100	09/15/2026	MATURED		2,000,000	2,000,000	2,003,130	2,000,140	0	(140)	0	(140)	0	2,000,000	0	0	0	62,000	09/15/2026	2.B FE
03076C-AH-9	AMERIPRISE FINANCIAL	2.875	09/15/2026	MATURED		1,000,000	1,000,000	998,930	999,892	0	108	0	108	0	1,000,000	0	0	0	28,750	09/15/2026	1.G FE
031162-CJ-7	AMGEN INC	2.600	08/19/2026	MATURED		1,000,000	1,000,000	999,390	999,940	0	60	0	60	0	1,000,000	0	0	0	26,000	08/19/2026	2.A FE
43475R-AN-6	AMRIZE LTD	3.500	09/22/2026	MATURED		2,000,000	2,000,000	2,012,110	2,000,562	0	(562)	0	(562)	0	2,000,000	0	0	0	70,000	09/22/2026	2.A FE
040555-CV-4	ARIZONA PUBLIC SERVICE	2.550	09/15/2026	MATURED		1,000,000	1,000,000	995,370	999,612	0	388	0	388	0	1,000,000	0	0	0	25,500	09/15/2026	2.A FE
00206R-HV-7	AT&T INC	2.950	07/15/2026	MATURED		2,000,000	2,000,000	1,908,600	1,992,197	0	7,803	0	7,803	0	2,000,000	0	0	0	59,000	07/15/2026	2.B FE
053332-BE-1	AUTOZONE INC	5.050	07/15/2026	MATURED		3,000,000	3,000,000	2,996,340	2,999,223	0	777	0	777	0	3,000,000	0	0	0	151,500	07/15/2026	2.B FE
071813-CS-6	BAXTER INTERNATIONAL	2.539	08/18/2026	TENDERED 86.76		1,360,381	1,568,000	1,567,937	1,568,000	0	0	0	0	0	1,568,000	0	(207,619)	(207,619)	41,913	02/01/2032	2.C FE
127055-AK-7	CABOT CORP	3.400	09/15/2026	MATURED		2,000,000	2,000,000	2,004,630	2,000,173	0	(173)	0	(173)	0	2,000,000	0	0	0	68,000	09/15/2026	2.B FE
15189X-AQ-1	CENTERPOINT ENERGY HOU	2.400	09/01/2026	MATURED		1,000,000	1,000,000	998,840	999,899	0	101	0	101	0	1,000,000	0	0	0	24,000	09/01/2026	1.F FE
17275R-BL-5	CISCO SYSTEMS	2.500	09/20/2026	MATURED		1,000,000	1,000,000	999,120	999,910	0	90	0	90	0	1,000,000	0	0	0	25,000	09/20/2026	1.D FE
224044-CG-0	COX COMMUNICATIONS INC	3.350	09/15/2026	MATURED		3,458,000	3,458,000	3,362,061	3,448,742	0	9,258	0	9,258	0	3,458,000	0	0	0	115,843	09/15/2026	2.B FE
12665V-AA-0	CVS LEASE PASS THRU CE	4.163	09/10/2026	REDEEMED		22,847	22,847	22,847	22,847	0	0	0	0	0	22,847	0	0	0	634	08/11/2036	2.B FE
126650-AW-0	CVS LEASE PASS THRU CE	5.298	09/10/2026	REDEEMED		50,210	50,210	50,760	50,263	0	(52)	0	(52)	0	50,210	0	0	0	1,774	01/11/2027	2.B
126659-AA-9	CVS LEASE PASS THRU CE	8.353	09/10/2026	REDEEMED		73,817	73,817	76,266	74,892	0	(1,075)	0	(1,075)	0	73,817	0	0	0	4,113	07/10/2031	2.B FE
233852-AJ-1	DAIMLER TRUCK FINANCE	5.810	09/25/2026	MATURED		1,000,000	1,000,000	997,900	999,351	0	649	0	649	0	1,000,000	0	0	0	58,100	09/25/2026	1.G FE
23346T-AA-9	DTE ELECTRIC SECURITIZ	5.970	09/01/2026	REDEEMED		218,041	218,041	217,965	218,012	0	30	0	30	0	218,041	0	0	0	13,017	03/01/2033	1.A FE
26444G-AC-7	DUKE ENERGY FLORIDA PR	2.538	09/01/2026	REDEEMED		134,440	134,440	134,435	134,438	0	2	0	2	0	134,440	0	0	0	3,412	09/01/2031	1.A FE
28932M-AA-3	ELM RD GENERATING STAT	5.209	08/11/2026	REDEEMED		170,118	170,118	170,118	170,111	0	7	0	7	0	170,118	0	0	0	8,861	02/11/2030	1.F FE
95709T-AN-0	EVERGY KANSAS CENTRAL	2.550	07/01/2026	MATURED		1,000,000	1,000,000	998,590	999,921	0	79	0	79	0	1,000,000	0	0	0	25,500	07/01/2026	1.F FE
337738-AT-5	FISERV INC	3.200	07/01/2026	MATURED		2,000,000	2,000,000	1,999,860	1,999,990	0	10	0	10	0	2,000,000	0	0	0	64,000	07/01/2026	2.B FE
369550-AX-6	GENERAL DYNAMICS CORP	2.125	08/15/2026	MATURED		2,000,000	2,000,000	1,846,320	1,987,326	0	12,674	0	12,674	0	2,000,000	0	0	0	42,500	08/15/2026	1.F FE
427866-AX-6	HERSHEY COMPANY	2.300	08/15/2026	MATURED		3,000,000	3,000,000	3,018,510	3,001,118	0	(1,118)	0	(1,118)	0	3,000,000	0	0	0	69,000	08/15/2026	1.E FE
26138E-AU-3	KEURIG DR PEPPER INC	2.550	09/15/2026	MATURED		2,000,000	2,000,000	1,934,070	1,994,312	0	5,688	0	5,688	0	2,000,000	0	0	0	51,000	09/15/2026	2.C FE
49338C-AB-9	KEYSPAN GAS EAST CORP	2.742	08/15/2026	MATURED		5,000,000	5,000,000	4,917,120	4,993,116	0	6,884	0	6,884	0	5,000,000	0	0	0	137,100	08/15/2026	2.A FE
513075-BW-0	LAMAR MEDIA CORP	4.875	09/04/2026	GOLDMAN SACHS & CO		990,000	1,000,000	996,250	998,473	0	355	0	355	0	998,828	0	(8,828)	(8,828)	47,802	01/15/2029	3.C FE
571676-AJ-4	MARS INC (144A)	.875	07/16/2026	MATURED		5,000,000	5,000,000	4,436,850	4,906,861	0	93,139	0	93,139	0	5,000,000	0	0	0	43,750	07/16/2026	1.F FE
594918-BR-4	MICROSOFT CORP	2.400	08/08/2026	MATURED		1,000,000	1,000,000	937,965	995,503	0	4,497	0	4,497	0	1,000,000	0	0	0	24,000	08/08/2026	1.A FE
594918-CN-2	MICROSOFT CORP	3.400	09/15/2026	MATURED		2,000,000	2,000,000	1,897,500	1,973,155	0	26,845	0	26,845	0	2,000,000	0	0	0	68,000	09/15/2026	1.A FE
60871R-AG-5	MOLSON COORS BEVERAGE	3.000	07/15/2026	MATURED		2,000,000	2,000,000	1,997,830	1,999,851	0	149	0	149	0	2,000,000	0	0	0	60,000	07/15/2026	2.B FE
61747Y-EE-1	MORGAN STANLEY	1.779	08/04/2026	REDEEMED		1,000,000	1,000,000	897,750	965,126	0	12,750	0	12,750	0	977,876	0	22,124	22,124	17,790	08/04/2027	1.E FE
61761J-3R-8	MORGAN STANLEY	3.125	07/27/2026	MATURED		1,000,000	1,000,000	993,200	999,535	0	465	0	465	0	1,000,000	0	0	0	31,250	07/27/2026	1.G FE
61945C-AG-8	MOSAIC CO	4.050	08/14/2026	TENDERED 99.68		1,993,640	2,000,000	1,996,080	1,999,066	0	257	0	257	0	1,999,323	0	(5,683)	(5,683)	61,425	11/15/2027	2.B FE
55336V-AK-6	MPLX LP	4.125	09/23/2026	MAKE WHOLE CALL 100.00		1,000,000	1,000,000	1,025,720	1,003,012	0	(3,012)	0	(3,012)	0	1,000,000	0	0	0	43,771	03/01/2027	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
651229-BC-9	NEWELL BRANDS INC 6.375	08/20/2026	MAKE WHOLE CALL		253,825	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	18,656	09/15/2027	4.A FE
68389X-BM-6	ORACLE CORP 2.650	07/15/2026	MATURED		2,320,000	2,320,000	2,224,474	2,302,026	0	17,974	0	17,974	0	2,320,000	0	0	0	61,480	07/15/2026	2.B FE
690742-AF-8	OWENS CORNING INC 3.400	08/15/2026	MATURED		1,000,000	1,000,000	995,870	999,674	0	326	0	326	0	1,000,000	0	0	0	34,000	08/15/2026	2.A FE
6944PL-2W-8	PACIFIC LIFE GLOBAL FU 5.500	08/28/2026	MATURED		13,000,000	13,000,000	12,995,450	12,997,868	0	2,132	0	2,132	0	13,000,000	0	0	0	715,000	08/28/2026	1.D FE
45569K-AA-1	PRA HEALTH SCIENCES IN 2.875	07/15/2026	MATURED		6,400,000	6,400,000	5,928,875	6,326,314	0	73,686	0	73,686	0	6,400,000	0	0	0	184,000	07/15/2026	2.C FE
74112B-AL-9	PRESTIGE BRANDS INC (1 5.125	07/15/2026	REDEEMED		2,000,000	2,000,000	2,060,000	1,999,992	0	8	0	8	0	2,000,000	0	0	0	102,500	01/15/2028	3.C FE
74153W-CT-4	PRICOA GLOBAL FUNDING 5.550	08/28/2026	MATURED		11,300,000	11,300,000	11,344,415	11,309,460	0	(9,460)	0	(9,460)	0	11,300,000	0	0	0	627,150	08/28/2026	1.D FE
744560-BR-6	PUBLIC SERVICE ELECTRI 2.250	09/15/2026	MATURED		1,000,000	1,000,000	989,470	999,156	0	844	0	844	0	1,000,000	0	0	0	22,500	09/15/2026	1.F FE
760759-AR-1	REPUBLIC SERVICES INC 2.900	07/01/2026	MATURED		1,000,000	1,000,000	997,850	999,877	0	123	0	123	0	1,000,000	0	0	0	29,000	07/01/2026	1.G FE
810186-AP-1	SCOTTS MIRACLE-GRO 5.250	09/11/2026	REDEEMED		6,905,000	6,905,000	6,970,781	6,904,867	0	133	0	133	0	6,905,000	0	0	0	267,856	12/15/2026	4.A FE
88023U-AH-4	SOMNIGROUP INTERNATION 4.000	09/02/2026	J P MORGAN CHASE SECURITIES INC		1,922,500	2,000,000	1,997,500	1,951,440	47,413	226	0	47,639	0	1,999,079	0	(76,579)	(76,579)	70,667	04/15/2029	3.B FE
85208N-AE-0	SPRINT SPECTRUM / SPEC 5.152	09/20/2026	REDEEMED		627,200	627,200	620,928	624,247	0	2,953	0	2,953	0	627,200	0	0	0	24,145	03/20/2028	1.F FE
871829-BC-0	SYSCO CORP 3.300	07/15/2026	MATURED		1,000,000	1,000,000	996,230	999,757	0	243	0	243	0	1,000,000	0	0	0	33,000	07/15/2026	2.B FE
883556-CV-2	THERMO FISHER SCIENTIF 4.953	08/10/2026	MATURED		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	990,600	08/10/2026	1.G FE
872540-AQ-2	TJX COS INC 2.250	09/15/2026	MATURED		2,000,000	2,000,000	1,985,080	1,998,800	0	1,201	0	1,201	0	2,000,000	0	0	0	45,000	09/15/2026	1.F FE
07330M-AA-5	TRUIST BANK 3.800	09/30/2026	REDEEMED		1,500,000	1,500,000	1,518,710	1,501,478	0	(1,450)	0	(1,450)	0	1,500,028	0	(28)	(28)	52,250	10/30/2026	1.G FE
902494-BC-6	TYSON FOODS INC 3.550	08/24/2026	TENDERED 99.49		994,870	1,000,000	998,330	999,704	0	107	0	107	0	999,811	0	(4,941)	(4,941)	26,033	06/02/2027	2.B FE
904764-AU-1	UNILEVER CAPITAL 2.000	07/28/2026	MATURED		1,000,000	1,000,000	930,940	994,878	0	5,122	0	5,122	0	1,000,000	0	0	0	20,000	07/28/2026	1.E FE
91159H-HN-3	US BANCORP 2.375	07/22/2026	MATURED		1,000,000	1,000,000	992,680	999,535	0	465	0	465	0	1,000,000	0	0	0	23,750	07/22/2026	1.G FE
92343E-AL-6	VERISIGN INC 4.750	07/20/2026	REDEEMED		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	12,040	07/15/2027	2.B FE
92343V-ER-1	VERIZON COMMUNICATIONS 4.329	09/21/2026	MAKE WHOLE CALL 100.00		1,553,000	1,553,000	1,553,000	1,553,000	0	0	0	0	0	1,553,000	0	0	0	67,229	09/21/2028	2.A FE
92564R-AA-3	VICI PROPERTIES (144A) 4.250	08/17/2026	REDEEMED		5,450,000	5,450,000	5,375,000	5,431,411	0	12,248	0	12,248	0	5,443,659	0	6,341	6,341	164,711	12/01/2026	2.C FE
92564R-AH-8	VICI PROPERTIES (144A) 4.500	08/17/2026	REDEEMED		1,250,000	1,250,000	1,218,750	1,244,670	0	4,963	0	4,963	0	1,249,633	0	367	367	54,063	09/01/2026	2.C FE
928668-BB-7	VOLKSWAGEN GROUP AMERI 3.200	09/26/2026	MATURED		1,800,000	1,800,000	1,715,148	1,771,735	0	28,265	0	28,265	0	1,800,000	0	0	0	57,600	09/26/2026	2.A FE
931142-EM-1	WALMART INC 3.050	07/08/2026	MATURED		4,000,000	4,000,000	4,001,640	4,000,154	0	(154)	0	(154)	0	4,000,000	0	0	0	122,000	07/08/2026	1.C FE
25468P-DM-5	WALT DISNEY COMPANY 1.850	07/30/2026	MATURED		1,000,000	1,000,000	948,980	996,607	0	3,393	0	3,393	0	1,000,000	0	0	0	18,500	07/30/2026	1.F FE
94107T-AA-9	WASTE MANAGEMENT OF CA 2.600	07/23/2026	REDEEMED		2,000,000	2,000,000	2,138,500	2,014,090	0	(14,090)	0	(14,090)	0	2,000,000	0	0	0	43,381	09/23/2026	1.G FE
983130-AX-3	WYNN LAS VEGAS (144A) 5.250	09/25/2026	MAKE WHOLE CALL		6,025,800	6,000,000	6,106,250	6,015,397	0	(9,916)	0	(9,916)	0	6,005,481	0	(5,481)	(5,481)	297,050	05/15/2027	3.C FE
13607H-VV-1	CANADIAN IMPERIAL BANK 1.700	07/15/2026	MATURED		1,000,000	1,000,000	999,280	999,917	0	83	0	83	0	1,000,000	0	0	0	17,000	07/15/2026	1.F FE
25675T-AM-9	DOLLARAMA INC 1.871	07/08/2026	MATURED		2,000,000	2,000,000	1,907,790	1,983,346	0	16,654	0	16,654	0	2,000,000	0	0	0	37,420	07/08/2026	2.A FE
36168Q-AP-9	GFL ENVIRONMENTAL INC 4.375	08/18/2026	J P MORGAN CHASE SECURITIES INC		966,250	1,000,000	1,001,250	984,070	16,078	(153)	0	15,925	0	999,995	0	(33,745)	(33,745)	44,236	08/15/2029	3.C FE
89114T-ZJ-4	TORONTO-DOMINION BANK 2.000	07/27/2026	TD SECURITIES		4,369,100	5,000,000	4,996,850	4,998,068	0	194	0	194	0	4,998,262	0	(629,162)	(629,162)	88,333	09/10/2031	1.F FE
892329-BU-6	TOYOTA CREDIT CANADA I 5.290	07/13/2026	MATURED		1,000,000	1,000,000	999,750	999,930	0	70	0	70	0	1,000,000	0	0	0	52,900	07/13/2026	1.E FE
918423-BD-5	VW CREDIT CANADA 5.750	09/21/2026	MATURED		1,000,000	1,000,000	999,780	999,844	0	156	0	156	0	1,000,000	0	0	0	57,500	09/21/2026	2.A FE
00913R-AD-8	AIR LIQUIDE FINANCE (1 2.500	09/27/2026	MATURED		2,000,000	2,000,000	1,954,450	1,995,705	0	4,295	0	4,295	0	2,000,000	0	0	0	50,000	09/27/2026	1.F FE
067316-AD-1	BACARDI LTD (144A) 2.750	07/15/2026	MATURED		1,000,000	1,000,000	996,270	999,763	0	237	0	237	0	1,000,000	0	0	0	27,500	07/15/2026	2.C FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN 3.800	09/30/2026	REDEEMED		182,944	182,944	182,944	185,568	0	(2,624)	0	(2,624)	0	182,944	0	0	0	4,857	09/30/2045	1.D PL
404280-BK-4	HSBC HOLDINGS PLC 4.041	08/12/2026	TENDERED 99.93		1,998,620	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(1,380)	(1,380)	74,983	03/13/2028	1.G FE
822582-BX-9	SHELL INTERNATIONAL FI 2.500	09/12/2026	MATURED		10,797,000	10,797,000	9,982,815	10,599,091	0	197,909	0	197,909	0	10,797,000	0	0	0	269,925	09/12/2026	1.D FE
826200-AD-9	SIEMENS FINANCIERINGSM 6.125	08/17/2026	MATURED		15,000,000	15,000,000	15,417,600	15,109,235	0	(109,235)	0	(109,235)	0	15,000,000	0	0	0	918,750	08/17/2026	1.D FE
88167A-AP-6	TEVA PHARMACEUTICALS I 4.750	09/18/2026	MAKE WHOLE CALL		1,020,545	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	0	0	42,131	05/09/2027	3.A FE
88167A-AS-0	TEVA PHARMACEUTICALS I 7.875	09/18/2026	MAKE WHOLE CALL		1,066,456	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	145,862	09/15/2029	3.A FE
225401-AF-5	UBS GROUP AG (144A) 3.869	09/10/2026	TENDERED 98.97		1,979,320	2,000,000	2,004,450	2,001,036	0	(384)	0	(384)	0	2,000,652	0	(21,332)	(21,332)	90,707	01/12/2029	1.F FE
92858R-AA-8	VMED 02 UK FINANCING I 4.250	07/30/2026	CITIGROUP GLOBAL MARKETS		815,000	1,000,000	982,500	912,770	77,052	1,055	0	78,107	0	990,877	0	(175,877)	(175,877)	44,271	01/31/2031	3.C FE
92858R-AA-8	VMED 02 UK FINANCING I 4.250	09/03/2026	J P MORGAN CHASE SECURITIES INC		801,250	1,000,000	982,500	912,770	77,052	1,200	0	78,252	0	991,022	0	(189,772)	(189,772)	48,285	01/31/2031	3.C FE
961214-DC-4	WESTPAC BANKING CORP 2.700	08/19/2026	MATURED		1,000,000	1,000,000	998,610	999,882	0	118	0	118	0	1,000,000	0	0	0	27,000	08/19/2026	1.D FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					209,386,331	210,666,775	207,657,033	209,940,225	217,596	463,479	0	681,075	0	210,621,300	0	(1,331,594)	(1,331,594)	8,011,838	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					451,434,314	452,642,775	459,607,899	453,681,705	217,596	201,562	9,758	409,400	0	454,091,105	0	(2,753,416)	(2,753,416)	15,464,234	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
0509999997. Total - issuer credit obligations - Part 4					451,434,314	452,642,775	459,607,899	453,681,705	217,596	201,562	9,758	409,400	0	454,091,105	0	(2,753,416)	(2,753,416)	15,464,234	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					451,434,314	452,642,775	459,607,899	453,681,705	217,596	201,562	9,758	409,400	0	454,091,105	0	(2,753,416)	(2,753,416)	15,464,234	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)																				
36225C-PC-4	G2 (ARM) #80418 5.250	09/20/2026	PAID ON PRINCIPAL		689	689	690	683	0	6	0	6	0	689	0	0	0	24	06/20/2030	1.A
36202K-6Z-3	G2 (ARM) #8988 5.125	09/20/2026	PAID ON PRINCIPAL		1,132	1,132	1,134	1,128	0	4	0	4	0	1,132	0	0	0	38	10/20/2026	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500	09/20/2026	PAID ON PRINCIPAL		58,964	58,964	61,406	61,437	0	(2,473)	0	(2,473)	0	58,964	0	0	0	1,386	01/20/2042	1.A
36202D-HK-0	GNMA II PASS #2934 7.500	09/20/2026	PAID ON PRINCIPAL		355	355	348	349	0	6	0	6	0	355	0	0	0	18	06/20/2030	1.A
36202D-SP-7	GNMA II PASS #3226 5.500	09/20/2026	PAID ON PRINCIPAL		6,391	6,391	6,123	6,179	0	211	0	211	0	6,391	0	0	0	212	04/20/2032	1.A
36202D-TD-3	GNMA II PASS #3248 5.500	09/20/2026	PAID ON PRINCIPAL		3,675	3,675	3,506	3,564	0	112	0	112	0	3,675	0	0	0	147	06/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500	09/20/2026	PAID ON PRINCIPAL		750	750	748	748	0	2	0	2	0	750	0	0	0	27	10/20/2032	1.A
36202D-U7-4	GNMA II PASS #3306 5.500	09/20/2026	PAID ON PRINCIPAL		9,754	9,754	9,736	9,734	0	20	0	20	0	9,754	0	0	0	346	11/20/2032	1.A
36202D-VM-0	GNMA II PASS #3320 5.500	09/20/2026	PAID ON PRINCIPAL		15,146	15,146	15,243	15,217	0	(71)	0	(71)	0	15,146	0	0	0	552	12/20/2032	1.A
36202D-YY-1	GNMA II PASS #3427 4.500	09/20/2026	PAID ON PRINCIPAL		61,923	61,923	57,886	59,674	0	2,249	0	2,249	0	61,923	0	0	0	1,868	08/20/2033	1.A
36202D-2B-6	GNMA II PASS #3470 4.500	09/20/2026	PAID ON PRINCIPAL		2,843	2,843	2,632	2,714	0	128	0	128	0	2,843	0	0	0	86	11/20/2033	1.A
36202D-4N-8	GNMA II PASS #3529 5.000	09/20/2026	PAID ON PRINCIPAL		34,769	34,769	33,231	33,702	0	1,067	0	1,067	0	34,769	0	0	0	1,144	03/20/2034	1.A
36202D-5P-2	GNMA II PASS #3554 4.500	09/20/2026	PAID ON PRINCIPAL		8,365	8,365	7,745	8,035	0	329	0	329	0	8,365	0	0	0	250	05/20/2034	1.A
36202E-F2-0	GNMA II PASS #3785 5.000	09/20/2026	PAID ON PRINCIPAL		41,402	41,402	40,341	40,623	0	779	0	779	0	41,402	0	0	0	1,377	11/20/2035	1.A
36202E-XT-1	GNMA II PASS #4290 5.500	09/20/2026	PAID ON PRINCIPAL		6,989	6,989	6,960	6,956	0	33	0	33	0	6,989	0	0	0	254	11/20/2038	1.A
3622AC-EH-9	GNMA II PASS #786536 5.500	09/20/2026	PAID ON PRINCIPAL		468,918	468,918	472,142	471,225	0	(2,307)	0	(2,307)	0	468,918	0	0	0	16,401	02/20/2053	1.A
3622AC-JA-9	GNMA II PASS #786657 5.000	09/20/2026	PAID ON PRINCIPAL		480,221	480,221	480,071	479,871	0	350	0	350	0	480,221	0	0	0	15,439	04/20/2053	1.A
3622AC-JE-1	GNMA II PASS #786661 5.500	09/20/2026	PAID ON PRINCIPAL		597,839	597,839	601,061	600,111	0	(2,273)	0	(2,273)	0	597,839	0	0	0	21,393	04/20/2053	1.A
3622AC-JG-6	GNMA II PASS #786663 5.500	09/20/2026	PAID ON PRINCIPAL		258,849	258,849	260,022	259,668	0	(818)	0	(818)	0	258,849	0	0	0	9,340	04/20/2053	1.A
3622AC-JK-7	GNMA II PASS #786666 5.500	09/20/2026	PAID ON PRINCIPAL		767,855	767,855	773,314	771,584	0	(3,729)	0	(3,729)	0	767,855	0	0	0	27,788	04/20/2053	1.A
3622AC-NE-6	GNMA II PASS #786789 5.500	09/20/2026	PAID ON PRINCIPAL		774,150	774,150	776,448	775,439	0	(1,289)	0	(1,289)	0	774,150	0	0	0	29,728	04/20/2053	1.A
3622AC-SK-7	GNMA II PASS #786922 5.500	09/20/2026	PAID ON PRINCIPAL		529,772	529,772	531,675	531,194	0	(1,422)	0	(1,422)	0	529,772	0	0	0	19,151	09/20/2053	1.A
3622AC-W8-9	GNMA II PASS #787071 5.500	09/20/2026	PAID ON PRINCIPAL		195,900	195,900	193,145	193,412	0	2,488	0	2,488	0	195,900	0	0	0	7,070	09/20/2053	1.A
3622AC-Y3-8	GNMA II PASS #787130 4.000	09/20/2026	PAID ON PRINCIPAL		387,133	387,133	363,512	363,660	0	23,474	0	23,474	0	387,133	0	0	0	9,933	04/20/2050	1.A
3622AD-PE-2	GNMA II PASS #787721 5.000	09/20/2026	PAID ON PRINCIPAL		263,547	263,547	258,668	259,009	0	4,539	0	4,539	0	263,547	0	0	0	8,668	12/20/2054	1.A
3622AD-RX-8	GNMA II PASS #787802 5.000	09/20/2026	PAID ON PRINCIPAL		676,940	676,940	661,286	662,312	0	14,628	0	14,628	0	676,940	0	0	0	22,876	01/20/2055	1.A
3622AE-L8-7	GNMA II PASS #788551 5.000	09/20/2026	PAID ON PRINCIPAL		42,036	42,036	41,261	41,261	0	775	0	775	0	42,036	0	0	0	175	04/20/2056	1.A
3622AE-RY-4	GNMA II PASS #788703 5.000	09/20/2026	PAID ON PRINCIPAL		30,279	30,279	29,645	29,645	0	634	0	634	0	30,279	0	0	0	189	06/20/2056	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500	09/20/2026	PAID ON PRINCIPAL		19,963	19,963	19,598	19,352	0	611	0	611	0	19,963	0	0	0	339	09/20/2046	1.A
36179S-NT-0	GNMA II PASS #MA4002 2.500	09/20/2026	PAID ON PRINCIPAL		216,326	216,326	212,961	211,799	0	4,528	0	4,528	0	216,326	0	0	0	3,582	10/20/2046	1.A
36179S-SN-8	GNMA II PASS #MA4125 2.500	09/20/2026	PAID ON PRINCIPAL		235,075	235,075	230,593	228,895	0	6,180	0	6,180	0	235,075	0	0	0	3,929	12/20/2046	1.A
36179T-G3-3	GNMA II PASS #MA4718 3.000	09/20/2026	PAID ON PRINCIPAL		42,568	42,568	43,256	43,557	0	(989)	0	(989)	0	42,568	0	0	0	837	09/20/2047	1.A
36179W-JT-6	GNMA II PASS #MA7474 3.500	09/20/2026	PAID ON PRINCIPAL		317,874	317,874	292,544	292,544	0	25,331	0	25,331	0	317,874	0	0	0	2,842	07/20/2051	1.A
36179W-XL-7	GNMA II PASS #MA7883 3.500	09/20/2026	PAID ON PRINCIPAL		184,417	184,417	169,030	169,030	0	15,387	0	15,387	0	184,417	0	0	0	1,585	02/20/2052	1.A
36179X-AA-4	GNMA II PASS #MA8101 4.500	09/20/2026	PAID ON PRINCIPAL		209,356	209,356	198,201	198,668	0	10,688	0	10,688	0	209,356	0	0	0	6,179	06/20/2052	1.A
36179X-VR-4	GNMA II PASS #MA8724 4.500	09/20/2026	PAID ON PRINCIPAL		217,929	217,929	207,663	208,192	0	9,737	0	9,737	0	217,929	0	0	0	6,445	03/20/2053	1.A
36179X-VT-0	GNMA II PASS #MA8726 5.500	09/20/2026	PAID ON PRINCIPAL		416,610	416,610	415,260	415,280	0	1,331	0	1,331	0	416,610	0	0	0	14,989	03/20/2053	1.A
36179X-X6-8	GNMA II PASS #MA8801 5.500	09/20/2026	PAID ON PRINCIPAL		254,910	254,910	253,815	253,869	0	1,041	0	1,041	0	254,910	0	0	0	9,253	04/20/2053	1.A
36179X-5H-5	GNMA II PASS #MA8948 5.500	09/20/2026	PAID ON PRINCIPAL		592,805	592,805	593,801	593,072	0	(267)	0	(267)	0	592,805	0	0	0	21,527	06/20/2053	1.A
36179Y-AR-5	GNMA II PASS #MA9016 5.000	09/20/2026	PAID ON PRINCIPAL		279,307	279,307	274,048	275,004	0	4,303	0	4,303	0	279,307	0	0	0	9,216	07/20/2053	1.A
36179Y-FJ-8	GNMA II PASS #MA9169 4.500	09/20/2026	PAID ON PRINCIPAL		316,624	316,624	300,002	300,727	0	15,897	0	15,897	0	316,624	0	0	0	9,308	09/20/2053	1.A
36179Y-KR-4	GNMA II PASS #MA9304 5.000	09/20/2026	PAID ON PRINCIPAL		739,185	739,185	731,529	732,663	0	6,522	0	6,522	0	739,185	0	0	0	24,394	11/20/2053	1.A
36176S-SV-3	GNMA PASS TH #0074832 3.500	09/15/2026	PAID ON PRINCIPAL		5,477	5,477	5,724	5,791	0	(315)	0	(315)	0	5,477	0	0	0	129	04/15/2042	1.A
36176J-GJ-3	GNMA PASS TH #00767301 3.500	09/15/2026	PAID ON PRINCIPAL		1,258	1,258	1,314	1,332	0	(75)	0	(75)	0	1,258	0	0	0	29	04/15/2042	1.A
36176X-FR-5	GNMA PASS TH #00778976 3.500	09/15/2026	PAID ON PRINCIPAL		12,809	12,809	13,447	13,968	0	(1,159)	0	(1,159)	0	12,809	0	0	0	279	03/15/2042	1.A
36208F-JZ-4	GNMA PASS TH #449480 7.500	09/15/2026	PAID ON PRINCIPAL		1,663	1,663	1,705	1,667	0	(4)	0	(4)	0	1,663	0	0	0	83	10/15/2027	1.A
36209G-RV-1	GNMA PASS TH #471300 6.000	09/15/2026	PAID ON PRINCIPAL		1,970	1,970	1,924	1,938	0	31	0	31	0	1,970	0	0	0	79	01/15/2032	1.A
36209Y-TV-0	GNMA PASS TH #485764 6.000	09/15/2026	PAID ON PRINCIPAL		1,640	1,640	1,635	1,636	0	5	0	5	0	1,640	0	0	0	65	09/15/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
36210N-RP-6	GNMA PASS TH #497394 6.000	09/15/2026	PAID ON PRINCIPAL		841	841	824	831	0	10	0	10	0	841	0	0	0	34	01/15/2029	1.A
36212N-AM-9	GNMA PASS TH #538312 6.000	09/15/2026	PAID ON PRINCIPAL		5,166	5,166	5,102	5,113	0	53	0	53	0	5,166	0	0	0	206	02/15/2032	1.A
36213A-CE-2	GNMA PASS TH #548269 6.000	09/15/2026	PAID ON PRINCIPAL		928	928	919	920	0	8	0	8	0	928	0	0	0	37	02/15/2032	1.A
36213C-U4-0	GNMA PASS TH #550603 5.000	09/15/2026	PAID ON PRINCIPAL		1,998	1,998	1,975	1,979	0	19	0	19	0	1,998	0	0	0	67	08/15/2035	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000	09/15/2026	PAID ON PRINCIPAL		21,367	21,367	21,029	21,111	0	257	0	257	0	21,367	0	0	0	754	11/15/2035	1.A
36213D-Z4-3	GNMA PASS TH #551663 6.000	09/15/2026	PAID ON PRINCIPAL		2,251	2,251	2,244	2,244	0	7	0	7	0	2,251	0	0	0	90	09/15/2031	1.A
36213E-B9-6	GNMA PASS TH #551864 6.000	09/15/2026	PAID ON PRINCIPAL		582	582	572	575	0	7	0	7	0	582	0	0	0	23	11/15/2031	1.A
36213E-PU-4	GNMA PASS TH #552235 6.000	09/15/2026	PAID ON PRINCIPAL		343	343	335	336	0	7	0	7	0	343	0	0	0	14	12/15/2031	1.A
36213E-PY-6	GNMA PASS TH #552239 6.000	09/15/2026	PAID ON PRINCIPAL		1,921	1,921	1,882	1,890	0	31	0	31	0	1,921	0	0	0	77	12/15/2031	1.A
36213E-UH-7	GNMA PASS TH #552384 6.000	09/15/2026	PAID ON PRINCIPAL		587	587	569	568	0	19	0	19	0	587	0	0	0	23	02/15/2032	1.A
36213E-UL-8	GNMA PASS TH #552387 6.500	09/15/2026	PAID ON PRINCIPAL		2,724	2,724	2,880	2,831	0	(107)	0	(107)	0	2,724	0	0	0	118	02/15/2032	1.A
36213E-YG-5	GNMA PASS TH #552511 6.500	09/15/2026	PAID ON PRINCIPAL		3,043	3,043	3,217	3,190	0	(147)	0	(147)	0	3,043	0	0	0	132	04/15/2032	1.A
36213F-QS-5	GNMA PASS TH #553165 6.000	09/15/2026	PAID ON PRINCIPAL		3,430	3,430	3,603	3,542	0	(112)	0	(112)	0	3,430	0	0	0	137	04/15/2033	1.A
36213F-WW-9	GNMA PASS TH #553361 5.500	09/15/2026	PAID ON PRINCIPAL		7,729	7,729	7,670	7,689	0	40	0	40	0	7,729	0	0	0	284	07/15/2033	1.A
36213G-U5-8	GNMA PASS TH #554204 6.000	09/15/2026	PAID ON PRINCIPAL		778	778	764	770	0	8	0	8	0	778	0	0	0	31	12/15/2031	1.A
36213U-YC-8	GNMA PASS TH #565107 6.000	09/15/2026	PAID ON PRINCIPAL		7,584	7,584	7,731	7,657	0	(73)	0	(73)	0	7,584	0	0	0	296	10/15/2032	1.A
36213X-2H-6	GNMA PASS TH #567876 6.000	09/15/2026	PAID ON PRINCIPAL		1,879	1,879	1,906	1,902	0	(23)	0	(23)	0	1,879	0	0	0	75	10/15/2032	1.A
362000-LQ-5	GNMA PASS TH #569235 6.000	09/15/2026	PAID ON PRINCIPAL		5,044	5,044	5,142	5,134	0	(89)	0	(89)	0	5,044	0	0	0	202	03/15/2032	1.A
36200Q-WM-2	GNMA PASS TH #569552 6.000	09/15/2026	PAID ON PRINCIPAL		2,482	2,482	2,479	2,479	0	3	0	3	0	2,482	0	0	0	99	01/15/2032	1.A
36200Q-W6-7	GNMA PASS TH #569569 6.000	09/15/2026	PAID ON PRINCIPAL		2,312	2,312	2,249	2,263	0	50	0	50	0	2,312	0	0	0	90	01/15/2032	1.A
36200R-WR-9	GNMA PASS TH #570456 6.000	09/15/2026	PAID ON PRINCIPAL		796	796	799	798	0	(2)	0	(2)	0	796	0	0	0	32	11/15/2031	1.A
36200S-BH-2	GNMA PASS TH #570740 6.000	09/15/2026	PAID ON PRINCIPAL		1,406	1,406	1,380	1,388	0	18	0	18	0	1,406	0	0	0	56	01/15/2032	1.A
36200S-WM-8	GNMA PASS TH #571352 6.000	09/15/2026	PAID ON PRINCIPAL		923	923	901	905	0	18	0	18	0	923	0	0	0	37	12/15/2031	1.A
36200W-BU-4	GNMA PASS TH #574351 6.000	09/15/2026	PAID ON PRINCIPAL		1,830	1,830	1,807	1,812	0	18	0	18	0	1,830	0	0	0	73	01/15/2032	1.A
36200W-T6-8	GNMA PASS TH #574873 6.000	09/15/2026	PAID ON PRINCIPAL		1,409	1,409	1,390	1,394	0	15	0	15	0	1,409	0	0	0	56	12/15/2031	1.A
36200X-E6-2	GNMA PASS TH #575357 6.000	09/15/2026	PAID ON PRINCIPAL		1,353	1,353	1,346	1,347	0	6	0	6	0	1,353	0	0	0	54	12/15/2031	1.A
36200X-XP-9	GNMA PASS TH #575886 6.000	09/15/2026	PAID ON PRINCIPAL		2,500	2,500	2,463	2,471	0	29	0	29	0	2,500	0	0	0	100	12/15/2031	1.A
36200X-YB-9	GNMA PASS TH #575906 6.000	09/15/2026	PAID ON PRINCIPAL		854	854	843	843	0	11	0	11	0	854	0	0	0	34	01/15/2032	1.A
36201A-NV-6	GNMA PASS TH #577404 6.000	09/15/2026	PAID ON PRINCIPAL		10,100	10,100	9,966	9,998	0	102	0	102	0	10,100	0	0	0	402	12/15/2031	1.A
36201A-PS-1	GNMA PASS TH #577433 6.000	09/15/2026	PAID ON PRINCIPAL		5,395	5,395	5,375	5,376	0	19	0	19	0	5,395	0	0	0	216	02/15/2032	1.A
36201A-SW-9	GNMA PASS TH #577533 6.000	09/15/2026	PAID ON PRINCIPAL		1,647	1,647	1,625	1,627	0	19	0	19	0	1,647	0	0	0	66	01/15/2032	1.A
36201A-XN-3	GNMA PASS TH #577685 6.000	09/15/2026	PAID ON PRINCIPAL		2,456	2,456	2,504	2,500	0	(44)	0	(44)	0	2,456	0	0	0	98	10/15/2032	1.A
36201A-3T-3	GNMA PASS TH #577810 6.000	09/15/2026	PAID ON PRINCIPAL		1,676	1,676	1,645	1,650	0	26	0	26	0	1,676	0	0	0	71	01/15/2032	1.A
36201B-RQ-1	GNMA PASS TH #578395 6.000	09/15/2026	PAID ON PRINCIPAL		2,911	2,911	2,952	2,959	0	(48)	0	(48)	0	2,911	0	0	0	117	10/15/2032	1.A
36201B-RT-5	GNMA PASS TH #578398 6.000	09/15/2026	PAID ON PRINCIPAL		2,726	2,726	2,778	2,787	0	(61)	0	(61)	0	2,726	0	0	0	109	10/15/2032	1.A
36201C-JW-5	GNMA PASS TH #579077 6.000	09/15/2026	PAID ON PRINCIPAL		1,292	1,292	1,273	1,276	0	16	0	16	0	1,292	0	0	0	52	12/15/2031	1.A
36201C-KF-0	GNMA PASS TH #579094 6.000	09/15/2026	PAID ON PRINCIPAL		1,504	1,504	1,482	1,485	0	19	0	19	0	1,504	0	0	0	60	12/15/2031	1.A
36201C-LA-0	GNMA PASS TH #579121 6.000	09/15/2026	PAID ON PRINCIPAL		4,360	4,360	4,300	4,315	0	45	0	45	0	4,360	0	0	0	174	01/15/2032	1.A
36201C-LZ-5	GNMA PASS TH #579144 6.000	09/15/2026	PAID ON PRINCIPAL		226	226	220	220	0	6	0	6	0	226	0	0	0	9	01/15/2032	1.A
36201C-YP-3	GNMA PASS TH #579518 6.000	09/15/2026	PAID ON PRINCIPAL		3,359	3,359	3,257	3,274	0	85	0	85	0	3,359	0	0	0	134	02/15/2032	1.A
36201E-M7-2	GNMA PASS TH #580982 6.000	09/15/2026	PAID ON PRINCIPAL		3,402	3,402	3,351	3,364	0	37	0	37	0	3,402	0	0	0	136	02/15/2032	1.A
36201F-XP-7	GNMA PASS TH #582186 6.000	09/15/2026	PAID ON PRINCIPAL		1,677	1,677	1,659	1,663	0	15	0	15	0	1,677	0	0	0	67	01/15/2032	1.A
36201F-5T-0	GNMA PASS TH #582358 6.000	09/15/2026	PAID ON PRINCIPAL		6,040	6,040	6,124	6,132	0	(92)	0	(92)	0	6,040	0	0	0	242	10/15/2032	1.A
36201F-5U-7	GNMA PASS TH #582359 6.000	09/15/2026	PAID ON PRINCIPAL		12,216	12,216	12,388	12,364	0	(147)	0	(147)	0	12,216	0	0	0	486	10/15/2032	1.A
36201G-TK-1	GNMA PASS TH #582954 6.000	09/15/2026	PAID ON PRINCIPAL		1,595	1,595	1,587	1,588	0	7	0	7	0	1,595	0	0	0	64	02/15/2032	1.A
36201H-2U-6	GNMA PASS TH #584087 6.000	09/15/2026	PAID ON PRINCIPAL		1,832	1,832	1,867	1,872	0	(41)	0	(41)	0	1,832	0	0	0	73	10/15/2032	1.A
36201M-FN-7	GNMA PASS TH #587073 6.000	09/15/2026	PAID ON PRINCIPAL		1,018	1,018	1,011	1,012	0	6	0	6	0	1,018	0	0	0	41	05/15/2032	1.A
36201N-M4-9	GNMA PASS TH #588179 6.000	09/15/2026	PAID ON PRINCIPAL		16,662	16,662	17,336	17,143	0	(481)	0	(481)	0	16,662	0	0	0	602	01/15/2033	1.A
36201S-XE-4	GNMA PASS TH #592077 5.000	09/15/2026	PAID ON PRINCIPAL		1,595	1,595	1,594	1,593	0	2	0	2	0	1,595	0	0	0	53	08/15/2033	1.A
36201V-AE-2	GNMA PASS TH #594105 4.500	09/15/2026	PAID ON PRINCIPAL		17,947	17,947	16,994	17,451	0	496	0	496	0	17,947	0	0	0	535	09/15/2033	1.A
36201V-AF-9	GNMA PASS TH #594106 4.500	09/15/2026	PAID ON PRINCIPAL		1,438	1,438	1,363	1,399	0	39	0	39	0	1,438	0	0	0	43	09/15/2033	1.A
36201V-VN-9	GNMA PASS TH #594721 4.500	09/15/2026	PAID ON PRINCIPAL		1,975	1,975	1,991	1,979	0	(4)	0	(4)	0	1,975	0	0	0	60	07/15/2033	1.A
36200A-BA-6	GNMA PASS TH #595033 6.000	09/15/2026	PAID ON PRINCIPAL		1,875	1,875	1,911	1,920	0	(45)	0	(45)	0	1,875	0	0	0	75	10/15/2032	1.A
36200E-BQ-3	GNMA PASS TH #598647 5.500	09/15/2026	PAID ON PRINCIPAL		11,161	11,161	11,413	11,349	0	(188)	0	(188)	0	11,161	0	0	0	409	04/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
36200E-B6-7	GNMA PASS TH #598661 5.000	09/15/2026	PAID ON PRINCIPAL		6,064	6,064	6,169	6,109	0	(45)	0	(45)	0	6,064	0	0	0	202	05/15/2033	1.A
36200E-CQ-2	GNMA PASS TH #598679 5.500	09/15/2026	PAID ON PRINCIPAL		8,216	8,216	8,415	8,352	0	(136)	0	(136)	0	8,216	0	0	0	270	05/15/2033	1.A
36200E-DL-2	GNMA PASS TH #598707 5.000	09/15/2026	PAID ON PRINCIPAL		3,091	3,091	3,093	3,090	0	1	0	1	0	3,091	0	0	0	103	07/15/2033	1.A
36200E-D5-7	GNMA PASS TH #598724 4.500	09/15/2026	PAID ON PRINCIPAL		5,160	5,160	5,200	5,177	0	(17)	0	(17)	0	5,160	0	0	0	155	07/15/2033	1.A
36200M-QW-6	GNMA PASS TH #604469 4.500	09/15/2026	PAID ON PRINCIPAL		8,998	8,998	8,304	8,615	0	383	0	383	0	8,998	0	0	0	270	07/15/2033	1.A
36200M-RT-2	GNMA PASS TH #604498 4.500	09/15/2026	PAID ON PRINCIPAL		3,274	3,274	3,288	3,279	0	(5)	0	(5)	0	3,274	0	0	0	98	07/15/2033	1.A
36200M-T7-8	GNMA PASS TH #604574 4.500	09/15/2026	PAID ON PRINCIPAL		5,127	5,127	5,098	5,107	0	20	0	20	0	5,127	0	0	0	154	08/15/2033	1.A
36200M-VM-2	GNMA PASS TH #604620 4.500	09/15/2026	PAID ON PRINCIPAL		10,981	10,981	10,385	10,631	0	350	0	350	0	10,981	0	0	0	329	09/15/2033	1.A
36200M-WA-7	GNMA PASS TH #604641 4.500	09/15/2026	PAID ON PRINCIPAL		2,150	2,150	2,024	2,074	0	76	0	76	0	2,150	0	0	0	65	09/15/2033	1.A
36200M-3K-7	GNMA PASS TH #604802 4.500	09/15/2026	PAID ON PRINCIPAL		1,320	1,320	1,250	1,279	0	41	0	41	0	1,320	0	0	0	40	11/15/2033	1.A
36200N-RJ-2	GNMA PASS TH #605389 5.000	09/15/2026	PAID ON PRINCIPAL		7,390	7,390	7,301	7,322	0	68	0	68	0	7,390	0	0	0	243	04/15/2034	1.A
36290R-QZ-9	GNMA PASS TH #615272 4.500	09/15/2026	PAID ON PRINCIPAL		12,710	12,710	12,806	12,744	0	(33)	0	(33)	0	12,710	0	0	0	408	07/15/2033	1.A
36290R-Q2-2	GNMA PASS TH #615273 4.500	09/15/2026	PAID ON PRINCIPAL		3,738	3,738	3,766	3,752	0	(14)	0	(14)	0	3,738	0	0	0	114	07/15/2033	1.A
36290R-T4-5	GNMA PASS TH #615371 4.500	09/15/2026	PAID ON PRINCIPAL		2,405	2,405	2,419	2,409	0	(4)	0	(4)	0	2,405	0	0	0	70	07/15/2033	1.A
36290R-YE-7	GNMA PASS TH #615509 4.500	09/15/2026	PAID ON PRINCIPAL		8,304	8,304	7,674	7,943	0	361	0	361	0	8,304	0	0	0	248	08/15/2033	1.A
36290R-YM-9	GNMA PASS TH #615516 4.500	09/15/2026	PAID ON PRINCIPAL		2,101	2,101	1,989	2,040	0	61	0	61	0	2,101	0	0	0	63	09/15/2033	1.A
36290R-ZJ-5	GNMA PASS TH #615545 4.500	09/15/2026	PAID ON PRINCIPAL		5,982	5,982	5,594	5,753	0	228	0	228	0	5,982	0	0	0	179	09/15/2033	1.A
36290R-4Y-6	GNMA PASS TH #615639 4.500	09/15/2026	PAID ON PRINCIPAL		5,129	5,129	4,849	4,973	0	156	0	156	0	5,129	0	0	0	145	09/15/2033	1.A
36290R-5E-9	GNMA PASS TH #615645 4.500	09/15/2026	PAID ON PRINCIPAL		1,936	1,936	1,791	1,851	0	85	0	85	0	1,936	0	0	0	58	09/15/2033	1.A
36290X-JW-1	GNMA PASS TH #620477 4.500	09/15/2026	PAID ON PRINCIPAL		1,135	1,135	1,078	1,101	0	34	0	34	0	1,135	0	0	0	34	08/15/2033	1.A
36290X-PJ-3	GNMA PASS TH #620625 4.500	09/15/2026	PAID ON PRINCIPAL		2,800	2,800	2,658	2,760	0	40	0	40	0	2,800	0	0	0	83	09/15/2033	1.A
36290X-QX-1	GNMA PASS TH #620670 4.500	09/15/2026	PAID ON PRINCIPAL		3,952	3,952	3,742	3,875	0	77	0	77	0	3,952	0	0	0	121	09/15/2033	1.A
36291Q-BW-3	GNMA PASS TH #634653 5.000	09/15/2026	PAID ON PRINCIPAL		4,349	4,349	4,420	4,390	0	(41)	0	(41)	0	4,349	0	0	0	145	12/15/2034	1.A
36291R-RF-1	GNMA PASS TH #635986 5.000	09/15/2026	PAID ON PRINCIPAL		2,652	2,652	2,696	2,678	0	(26)	0	(26)	0	2,652	0	0	0	88	12/15/2034	1.A
36291R-2G-6	GNMA PASS TH #636275 5.000	09/15/2026	PAID ON PRINCIPAL		2,655	2,655	2,623	2,635	0	20	0	20	0	2,655	0	0	0	92	03/15/2035	1.A
36291S-VW-7	GNMA PASS TH #637029 5.000	09/15/2026	PAID ON PRINCIPAL		21,497	21,497	21,848	21,719	0	(222)	0	(222)	0	21,497	0	0	0	646	12/15/2034	1.A
36292F-S2-4	GNMA PASS TH #647737 5.000	09/15/2026	PAID ON PRINCIPAL		2,408	2,408	2,380	2,395	0	12	0	12	0	2,408	0	0	0	78	08/15/2035	1.A
36292H-S6-1	GNMA PASS TH #649541 5.000	09/15/2026	PAID ON PRINCIPAL		1,440	1,440	1,423	1,427	0	13	0	13	0	1,440	0	0	0	48	11/15/2035	1.A
36176E-5W-7	GNMA PASS TH #764361 3.500	09/15/2026	PAID ON PRINCIPAL		2,904	2,904	3,031	3,136	0	(232)	0	(232)	0	2,904	0	0	0	68	01/15/2042	1.A
36176Q-NH-3	GNMA PASS TH #772892 3.500	09/15/2026	PAID ON PRINCIPAL		1,119	1,119	1,168	1,221	0	(102)	0	(102)	0	1,119	0	0	0	26	01/15/2042	1.A
36176Q-NT-7	GNMA PASS TH #772902 3.500	09/15/2026	PAID ON PRINCIPAL		1,306	1,306	1,364	1,430	0	(124)	0	(124)	0	1,306	0	0	0	30	01/15/2042	1.A
36176Q-NX-8	GNMA PASS TH #772906 3.500	09/15/2026	PAID ON PRINCIPAL		878	878	916	929	0	(51)	0	(51)	0	878	0	0	0	20	01/15/2042	1.A
36225A-TG-5	GNMA PASS TH #780551 7.500	09/15/2026	PAID ON PRINCIPAL		389	389	399	391	0	(2)	0	(2)	0	389	0	0	0	19	04/15/2027	1.A
36225A-YM-6	GNMA PASS TH #780716 7.500	09/15/2026	PAID ON PRINCIPAL		123	123	126	125	0	(1)	0	(1)	0	123	0	0	0	6	02/15/2028	1.A
36241K-BF-4	GNMA PASS TH #781838 8.000	09/15/2026	PAID ON PRINCIPAL		5,147	5,147	5,615	5,255	0	(109)	0	(109)	0	5,147	0	0	0	274	12/15/2029	1.A
36241K-BL-1	GNMA PASS TH #781843 6.500	09/15/2026	PAID ON PRINCIPAL		6,203	6,203	6,542	6,282	0	(79)	0	(79)	0	6,203	0	0	0	276	11/15/2028	1.A
36241K-BM-9	GNMA PASS TH #781844 6.500	09/15/2026	PAID ON PRINCIPAL		48,040	48,040	50,581	49,268	0	(1,227)	0	(1,227)	0	48,040	0	0	0	2,100	03/15/2032	1.A
36241K-CT-3	GNMA PASS TH #781882 7.500	09/15/2026	PAID ON PRINCIPAL		5,968	5,968	6,393	6,045	0	(78)	0	(78)	0	5,968	0	0	0	299	03/15/2030	1.A
36241K-CU-0	GNMA PASS TH #781883 7.500	09/15/2026	PAID ON PRINCIPAL		4,915	4,915	5,264	4,992	0	(77)	0	(77)	0	4,915	0	0	0	246	03/15/2030	1.A
36241K-CV-8	GNMA PASS TH #781884 7.500	09/15/2026	PAID ON PRINCIPAL		10,212	10,212	10,941	10,425	0	(212)	0	(212)	0	10,212	0	0	0	509	04/15/2030	1.A
36241K-DH-8	GNMA PASS TH #781904 5.000	09/15/2026	PAID ON PRINCIPAL		36,845	36,845	36,262	36,406	0	439	0	439	0	36,845	0	0	0	1,228	04/15/2035	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750	09/20/2026	PAID ON PRINCIPAL		70	70	70	70	0	0	0	0	0	70	0	0	0	1	12/20/2062	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000	09/20/2026	PAID ON PRINCIPAL		282,625	282,625	272,534	277,131	0	5,494	0	5,494	0	282,625	0	0	0	4,207	09/20/2065	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700	08/20/2026	PAID ON PRINCIPAL		7,310	7,310	7,263	7,305	0	5	0	5	0	7,310	0	0	0	130	12/20/2065	1.A
38384A-RB-1	GNR 2023-66 BC CMO 5.000	09/20/2026	PAID ON PRINCIPAL		457,234	457,234	450,108	453,018	0	4,216	0	4,216	0	457,234	0	0	0	15,600	09/20/2048	1.A
38384Q-M4-7	GNR 2024-109 AK CMO 5.500	09/20/2026	PAID ON PRINCIPAL		586,257	586,257	586,715	586,140	0	118	0	118	0	586,257	0	0	0	21,433	12/20/2050	1.A
38384Q-ED-6	GNR 2024-120 AT CMO 5.500	09/20/2026	PAID ON PRINCIPAL		649,455	649,455	647,121	647,192	0	2,263	0	2,263	0	649,455	0	0	0	23,329	07/20/2054	1.A
38385A-BW-1	GNR 2024-185 EB CMO 5.000	09/20/2026	PAID ON PRINCIPAL		555,333	555,333	544,227	545,936	0	9,398	0	9,398	0	555,333	0	0	0	18,118	04/20/2053	1.A
38385B-WF-3	GNR 2024-203 AC CMO 5.000	09/20/2026	PAID ON PRINCIPAL		308,374	308,374	306,928	307,028	0	1,346	0	1,346	0	308,374	0	0	0	10,310	08/20/2053	1.A
38385A-KN-1	GNR 2024-206 KA CMO 5.000	09/20/2026	PAID ON PRINCIPAL		992,034	992,034	981,184	983,098	0	8,936	0	8,936	0	992,034	0	0	0	32,435	04/20/2051	1.A
38385A-GT-3	GNR 2024-207 PM (CMO) 5.000	09/20/2026	PAID ON PRINCIPAL		393,646	393,646	389,863	390,420	0	3,226	0	3,226	0	393,646	0	0	0	13,156	07/20/2054	1.A
38384M-ZT-7	GNR 2024-64 QK CMO 5.500	09/20/2026	PAID ON PRINCIPAL		326,923	326,923	326,923	326,556	0	367	0	367	0	326,923	0	0	0	11,509	07/20/2051	1.A
38384N-R4-9	GNR 2024-78 D CMO 5.500	09/20/2026	PAID ON PRINCIPAL		1,343,473	1,343,473	1,336,546	1,337,575	0	5,898	0	5,898	0	1,343,473	0	0	0	49,624	07/20/2051	1.A
38384P-3E-8	GNR 2024-94 KB CMO 5.500	09/20/2026	PAID ON PRINCIPAL		954,200	954,200	952,373	952,067	0	2,133	0	2,133	0	954,200	0	0	0	34,526	06/20/2054	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..38381P-UW-1	GNR 2025-114 P CMO 5.250	09/20/2026	PAID ON PRINCIPAL		501,242	501,242	500,811	500,724	0	518	0	518	0	501,242	0	0	0	17,603	07/20/2055	1.A
..38385B-YY-0	GNR 2025-12 HA CMO 5.000	09/20/2026	PAID ON PRINCIPAL		210,196	210,196	206,903	207,453	0	2,743	0	2,743	0	210,196	0	0	0	6,747	03/20/2052	1.A
..38381U-ZX-3	GNR 2025-150 PG CMO 4.500	09/20/2026	PAID ON PRINCIPAL		324,156	324,156	320,978	321,054	0	3,103	0	3,103	0	324,156	0	0	0	9,501	08/20/2055	1.A
..38381U-V7-4	GNR 2025-155 PA CMO 4.500	09/20/2026	PAID ON PRINCIPAL		224,051	224,051	221,041	221,166	0	2,885	0	2,885	0	224,051	0	0	0	7,009	04/20/2055	1.A
..38385J-E5-8	GNR 2025-192 PM CMO 4.500	09/20/2026	PAID ON PRINCIPAL		96,883	96,883	95,975	95,983	0	901	0	901	0	96,883	0	0	0	2,906	11/20/2055	1.A
..38385C-X5-2	GNR 2025-22 GE CMO 5.000	09/20/2026	PAID ON PRINCIPAL		288,035	288,035	285,064	285,538	0	2,497	0	2,497	0	288,035	0	0	0	9,432	09/20/2052	1.A
..38385F-VQ-1	GNR 2025-65 PH CMO 5.000	09/20/2026	PAID ON PRINCIPAL		775,337	775,337	757,892	759,514	0	15,822	0	15,822	0	775,337	0	0	0	25,484	04/20/2055	1.A
..38385G-WT-2	GNR 2025-79 PA CMO 5.000	09/20/2026	PAID ON PRINCIPAL		140,550	140,550	139,561	139,643	0	907	0	907	0	140,550	0	0	0	4,703	12/20/2054	1.A
..38385L-QX-9	GNR 2026-8 LA 4.500	09/20/2026	PAID ON PRINCIPAL		166,289	166,289	164,263	164,263	0	2,027	0	2,027	0	166,289	0	0	0	4,362	01/20/2056	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					19,851,184	19,851,184	19,627,243	19,640,651	0	210,533	0	210,533	0	19,851,184	0	0	0	650,371	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)																				
..38378N-EW-9	GNR 2013-162 A (PROJEC 2.750	09/16/2026	PAID ON PRINCIPAL		4,527	4,527	4,472	4,494	0	33	0	33	0	4,527	0	0	0	83	09/16/2046	1.A
..38378X-P6-2	GNR 2014-166 PL (PROJE 2.500	09/16/2026	PAID ON PRINCIPAL		18,134	18,134	18,140	18,144	0	(10)	0	(10)	0	18,134	0	0	0	302	05/16/2055	1.A
..38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471	09/16/2026	PAID ON PRINCIPAL		183,108	183,108	183,844	183,548	0	(441)	0	(441)	0	183,108	0	0	0	2,844	09/16/2053	1.A
..38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750	09/16/2026	PAID ON PRINCIPAL		69,209	69,209	69,771	69,401	0	(192)	0	(192)	0	69,209	0	0	0	1,170	12/16/2047	1.A
..38379K-H5-0	GNR 2015-130 AH (PROJE 2.900	09/16/2026	PAID ON PRINCIPAL		78,267	78,267	80,126	78,925	0	(658)	0	(658)	0	78,267	0	0	0	1,514	08/16/2047	1.A
..38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300	09/16/2026	PAID ON PRINCIPAL		99,452	99,452	98,519	98,711	0	741	0	741	0	99,452	0	0	0	1,379	11/16/2048	1.A
..38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650	09/16/2026	PAID ON PRINCIPAL		1,088,890	1,088,890	1,095,611	1,090,951	0	(2,061)	0	(2,061)	0	1,088,890	0	0	0	21,539	03/16/2050	1.A
..38379R-5R-0	GNR 2017-145A (PROJECT 2.700	09/16/2026	PAID ON PRINCIPAL		15,395	15,395	15,390	15,391	0	5	0	5	0	15,395	0	0	0	277	10/16/2051	1.A
..38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600	09/16/2026	PAID ON PRINCIPAL		29,750	29,750	29,536	29,546	0	203	0	203	0	29,750	0	0	0	516	07/16/2057	1.A
..38380M-BX-8	GNR 2018-98 A (PROJECT 3.000	09/16/2026	PAID ON PRINCIPAL		8,241	8,241	8,240	8,237	0	3	0	3	0	8,241	0	0	0	165	10/16/2050	1.A
..38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250	09/16/2026	PAID ON PRINCIPAL		483,328	483,328	475,361	472,135	0	11,193	0	11,193	0	483,328	0	0	0	11,749	03/16/2059	1.A
..38381K-BM-5	GNR 2024 50 AC (PROJEC 4.500	09/16/2026	PAID ON PRINCIPAL		40,175	40,175	38,872	39,129	0	1,046	0	1,046	0	40,175	0	0	0	1,205	07/16/2057	1.A
..38381L-LR-1	GNR 2024-123 A (PROJEC 5.000	09/16/2026	PAID ON PRINCIPAL		23,162	23,162	23,202	23,182	0	(20)	0	(20)	0	23,162	0	0	0	773	03/16/2055	1.A
..38381L-UE-0	GNR 2024-150 AB (PROJE 4.250	09/16/2026	PAID ON PRINCIPAL		401,074	401,074	394,400	395,164	0	5,910	0	5,910	0	401,074	0	0	0	12,597	02/16/2065	1.A
..38381L-C8-3	GNR 2024-165 AC (PROJE 4.500	09/16/2026	PAID ON PRINCIPAL		34,671	34,671	33,696	33,797	0	874	0	874	0	34,671	0	0	0	1,062	11/16/2066	1.A
..38381L-F2-3	GNR 2024-193 AC (PROJE 4.500	09/16/2026	PAID ON PRINCIPAL		238,835	238,835	232,613	233,363	0	5,472	0	5,472	0	238,835	0	0	0	7,166	04/16/2057	1.A
..38381L-F8-0	GNR 2024-193 AT (PROJE 5.000	09/16/2026	PAID ON PRINCIPAL		92,507	92,507	90,845	91,085	0	1,423	0	1,423	0	92,507	0	0	0	3,084	04/16/2062	1.A
..38381L-EE-8	GNR 2024-72 AC (PROJEC 5.000	09/16/2026	PAID ON PRINCIPAL		85,980	85,980	84,099	84,382	0	1,598	0	1,598	0	85,980	0	0	0	2,697	10/16/2064	1.A
..38381M-K7-4	GNR 2025-143 AD (PROJE 4.750	09/16/2026	PAID ON PRINCIPAL		36,287	36,287	35,896	35,915	0	372	0	372	0	36,287	0	0	0	1,150	06/16/2054	1.A
..38381M-2X-7	GNR 2025-158 AD (PROJE 4.750	09/16/2026	PAID ON PRINCIPAL		22,400	22,400	22,321	22,322	0	79	0	79	0	22,400	0	0	0	710	03/16/2066	1.A
..38381M-5V-8	GNR 2025-161 AC (PROJE 4.500	09/16/2026	PAID ON PRINCIPAL		31,317	31,317	30,928	30,939	0	378	0	378	0	31,317	0	0	0	940	09/16/2056	1.A
..38381M-4W-7	GNR 2025-166 AL (PROJ 4.750	09/16/2026	PAID ON PRINCIPAL		64,693	64,693	63,930	63,951	0	743	0	743	0	64,693	0	0	0	2,049	03/16/2060	1.A
..38381S-BQ-9	GNR 2025-185 AC (PROJE 4.700	09/16/2026	PAID ON PRINCIPAL		28,111	28,111	27,964	27,966	0	145	0	145	0	28,111	0	0	0	881	02/16/2056	1.A
..38381L-Z8-8	GNR 2025-19 AB (PROJEC 4.500	09/16/2026	PAID ON PRINCIPAL		50,722	50,722	49,064	49,242	0	1,480	0	1,480	0	50,722	0	0	0	1,522	10/16/2056	1.A
..38384T-EM-0	GNR 2025-200 AB (PROJE 4.500	09/16/2026	PAID ON PRINCIPAL		337,058	337,058	331,318	331,399	0	5,660	0	5,660	0	337,058	0	0	0	11,283	03/16/2057	1.A
..38381L-8E-5	GNR 2025-52 AB (PROJEC 5.000	09/16/2026	PAID ON PRINCIPAL		16,727	16,727	16,597	16,598	0	129	0	129	0	16,727	0	0	0	558	03/16/2059	1.A
..38381M-RL-6	GNR 2025-88 AT (PROJEC 5.000	09/16/2026	PAID ON PRINCIPAL		42,393	42,393	42,187	42,199	0	194	0	194	0	42,393	0	0	0	1,438	06/16/2058	1.A
..38381S-HK-6	GNR 2026-11 A (PROJEC 4.500	09/16/2026	PAID ON PRINCIPAL		33,497	33,497	33,141	33,141	0	356	0	356	0	33,497	0	0	0	880	03/16/2057	1.A
..38381S-4L-8	GNR 2026-127 AC (PROJ 4.750	09/16/2026	PAID ON PRINCIPAL		127,744	127,744	124,411	124,411	0	3,333	0	3,333	0	127,744	0	0	0	777	03/16/2067	1.A
..38381S-GG-6	GNR 2026-18 AG (PROJEC 4.750	09/16/2026	PAID ON PRINCIPAL		25,169	25,169	25,077	25,077	0	92	0	92	0	25,169	0	0	0	698	11/16/2060	1.A
..38381S-JB-4	GNR 2026-42 AD (PROJEC 4.750	09/16/2026	PAID ON PRINCIPAL		144,650	144,650	144,786	144,786	0	(136)	0	(136)	0	144,650	0	0	0	3,509	07/16/2061	1.A
..38384T-ZU-9	GNR 2026-73 AJ (PROJEC 4.750	09/16/2026	PAID ON PRINCIPAL		28,921	28,921	28,141	28,141	0	780	0	780	0	28,921	0	0	0	145	12/16/2065	1.A
..83162C-TV-5	SBAP 2011-20B 1 4.220	08/01/2026	PAID ON PRINCIPAL		66,267	66,267	66,267	66,142	0	125	0	125	0	66,267	0	0	0	2,796	02/01/2031	1.A
..83162C-UR-2	SBAP 2012-20C 1 2.510	09/01/2026	PAID ON PRINCIPAL		204,993	204,993	205,062	204,640	0	353	0	353	0	204,993	0	0	0	5,145	03/01/2032	1.A
..83162C-WK-5	SBAP 2014-20G 1 2.870	07/01/2026	PAID ON PRINCIPAL		75,268	75,268	76,007	75,432	0	(163)	0	(163)	0	75,268	0	0	0	2,160	07/01/2034	1.A
..83162C-XE-8	SBAP 2015-20H 1 2.820	08/01/2026	PAID ON PRINCIPAL		297,942	297,942	298,139	296,887	0	1,055	0	1,055	0	297,942	0	0	0	8,402	08/01/2035	1.A
..83162C-XG-3	SBAP 2015-20I 1 2.820	09/01/2026	PAID ON PRINCIPAL		332,785	332,785	332,785	331,430	0	1,354	0	1,354	0	332,785	0	0	0	9,385	09/01/2035	1.A
..83162C-XN-8	SBAP 2016-20A 1 2.780	07/01/2026	PAID ON PRINCIPAL		216,652	216,652	216,652	215,718	0	934	0	934	0	216,652	0	0	0	6,034	01/01/2036	1.A
..83162C-YH-0	SBAP 2017-20B 1 2.820	08/01/2026	PAID ON PRINCIPAL		430,821	430,821	432,729	430,445	0	377	0	377	0	430,821	0	0	0	12,304	02/01/2037	1.A
..83162C-YU-1	SBAP 2017-20H 1 2.750	08/01/2026	PAID ON PRINCIPAL		355,217	355,217	355,217	354,048	0	1,169	0	1,169	0	355,217	0	0	0	9,870	08/01/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					7,771,018	7,771,018	7,738,353	7,716,423	0	54,595	0	54,595	0	7,771,018	0	0	0	214,783	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)																				
307910-AA-7	FARM 2024-2 A1 CMO (14 5.196	09/25/2026	PAID ON PRINCIPAL		145,313	145,313	143,351	142,866	0	2,447	0	2,447	0	145,313	0	0	0	4,986	08/25/2054	1.A
31349S-KR-3	FH (3/1 ARM) #781204 5.855	09/15/2026	PAID ON PRINCIPAL		1,176	1,176	1,174	1,172	0	4	0	4	0	1,176	0	0	0	49	02/15/2034	1.A
31295N-AQ-1	FH (5/1 ARM) #789015 5.855	09/15/2026	PAID ON PRINCIPAL		359	359	361	358	0	1	0	1	0	359	0	0	0	15	02/15/2032	1.A
31349G-5Z-8	FH (ARM) #755364 5.738	09/15/2026	PAID ON PRINCIPAL		626	626	631	624	0	2	0	2	0	626	0	0	0	26	01/15/2029	1.A
31322R-LV-1	FHLMC GOLD P #00006340 3.500	09/15/2026	PAID ON PRINCIPAL		17,703	17,703	18,148	18,172	0	(469)	0	(469)	0	17,703	0	0	0	418	02/15/2042	1.A
31322S-LQ-0	FHLMC GOLD P #00007235 3.500	09/15/2026	PAID ON PRINCIPAL		29,072	29,072	29,812	29,681	0	(610)	0	(610)	0	29,072	0	0	0	676	03/15/2042	1.A
3128MJ-TB-6	FHLMC GOLD P #08545 3.500	09/15/2026	PAID ON PRINCIPAL		15,941	15,941	15,730	15,728	0	213	0	213	0	15,941	0	0	0	373	09/15/2043	1.A
3128MJ-ZA-1	FHLMC GOLD P #G08736 2.500	09/15/2026	PAID ON PRINCIPAL		65,181	65,181	65,059	65,042	0	139	0	139	0	65,181	0	0	0	1,079	12/15/2046	1.A
3128MJ-ZQ-6	FHLMC GOLD P #G08750 3.000	09/15/2026	PAID ON PRINCIPAL		45,405	45,405	45,965	46,236	0	(831)	0	(831)	0	45,405	0	0	0	911	03/15/2047	1.A
3128MM-QB-2	FHLMC GOLD P #G18449 2.500	09/15/2026	PAID ON PRINCIPAL		20,212	20,212	21,078	20,343	0	(130)	0	(130)	0	20,212	0	0	0	334	11/15/2027	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000	09/15/2026	PAID ON PRINCIPAL		28,660	28,660	29,131	29,217	0	(556)	0	(556)	0	28,660	0	0	0	559	10/15/2046	1.A
31335B-T8-9	FHLMC GOLD P #G61475 3.500	09/15/2026	PAID ON PRINCIPAL		73,360	73,360	72,730	72,587	0	773	0	773	0	73,360	0	0	0	1,674	12/15/2044	1.A
31323F-AD-3	FHLMC GOLD P #T69904 3.000	09/15/2026	PAID ON PRINCIPAL		321,958	321,958	292,529	296,395	0	25,563	0	25,563	0	321,958	0	0	0	6,443	05/15/2045	1.A
3133BN-AX-1	FHLMC PASS T #QF0922 5.000	09/25/2026	PAID ON PRINCIPAL		90,710	90,710	91,078	91,002	0	(292)	0	(292)	0	90,710	0	0	0	2,896	09/25/2052	1.A
3133BN-6A-6	FHLMC PASS T #QF1765 4.500	09/25/2026	PAID ON PRINCIPAL		482,702	482,702	461,263	462,366	0	20,336	0	20,336	0	482,702	0	0	0	14,145	10/25/2052	1.A
3133G6-7K-5	FHLMC PASS T #QN0898 2.500	09/25/2026	PAID ON PRINCIPAL		104,217	104,217	104,982	104,983	0	(767)	0	(767)	0	104,217	0	0	0	1,736	11/25/2034	1.A
3133KJ-XK-3	FHLMC PASS T #RA3382 3.000	09/25/2026	PAID ON PRINCIPAL		183,056	183,056	165,565	166,190	0	16,866	0	16,866	0	183,056	0	0	0	3,550	08/25/2050	1.A
3133KK-NG-0	FHLMC PASS T #RA3991 2.500	09/25/2026	PAID ON PRINCIPAL		160,451	160,451	140,620	140,710	0	19,741	0	19,741	0	160,451	0	0	0	2,707	11/25/2050	1.A
3133KP-K8-0	FHLMC PASS T #RA7519 3.500	09/25/2026	PAID ON PRINCIPAL		564,817	564,817	510,365	510,336	0	54,480	0	54,480	0	564,817	0	0	0	12,707	06/25/2052	1.A
3133KP-LQ-9	FHLMC PASS T #RA7535 4.500	09/25/2026	PAID ON PRINCIPAL		717,836	717,836	676,303	678,635	0	39,201	0	39,201	0	717,836	0	0	0	20,975	06/25/2052	1.A
3133KP-QV-3	FHLMC PASS T #RA7668 4.000	09/25/2026	PAID ON PRINCIPAL		527,494	527,494	490,899	493,806	0	33,688	0	33,688	0	527,494	0	0	0	13,311	07/25/2052	1.A
3133KP-Q2-7	FHLMC PASS T #RA7673 4.500	09/25/2026	PAID ON PRINCIPAL		526,430	526,430	513,639	514,302	0	12,127	0	12,127	0	526,430	0	0	0	15,331	07/25/2052	1.A
3133KP-R4-2	FHLMC PASS T #RA7707 5.000	09/25/2026	PAID ON PRINCIPAL		653,360	653,360	620,488	622,136	0	31,224	0	31,224	0	653,360	0	0	0	21,537	07/25/2052	1.A
3133KP-TE-8	FHLMC PASS T #RA7749 3.500	09/25/2026	PAID ON PRINCIPAL		196,194	196,194	185,350	185,791	0	10,403	0	10,403	0	196,194	0	0	0	4,847	08/25/2052	1.A
3133KP-UU-0	FHLMC PASS T #RA7795 5.000	09/25/2026	PAID ON PRINCIPAL		262,654	262,654	256,416	256,949	0	5,705	0	5,705	0	262,654	0	0	0	8,425	08/25/2052	1.A
3133KQ-FT-8	FHLMC PASS T #RA8278 5.000	09/25/2026	PAID ON PRINCIPAL		242,871	242,871	238,687	238,935	0	3,936	0	3,936	0	242,871	0	0	0	7,652	12/25/2052	1.A
3133KQ-PS-9	FHLMC PASS T #RA8533 4.500	09/25/2026	PAID ON PRINCIPAL		596,136	596,136	574,596	576,509	0	19,627	0	19,627	0	596,136	0	0	0	18,314	02/25/2053	1.A
3133KQ-VF-0	FHLMC PASS T #RA8714 4.500	09/25/2026	PAID ON PRINCIPAL		253,125	253,125	247,439	247,718	0	5,407	0	5,407	0	253,125	0	0	0	7,468	04/25/2053	1.A
3133KQ-XX-9	FHLMC PASS T #RA8794 5.500	09/25/2026	PAID ON PRINCIPAL		1,006,528	1,006,528	1,015,807	1,014,046	0	(7,518)	0	(7,518)	0	1,006,528	0	0	0	36,413	04/25/2053	1.A
3142J6-EK-5	FHLMC PASS T #R00137 5.500	09/25/2026	PAID ON PRINCIPAL		251,963	251,963	249,798	249,798	0	2,165	0	2,165	0	251,963	0	0	0	1,720	07/25/2056	1.A
3132D5-3W-0	FHLMC PASS T #SB8013 2.500	09/25/2026	PAID ON PRINCIPAL		138,581	138,581	140,416	140,831	0	(2,250)	0	(2,250)	0	138,581	0	0	0	2,333	09/25/2034	1.A
3132D6-ER-7	FHLMC PASS T #SB8244 5.500	09/25/2026	PAID ON PRINCIPAL		635,358	635,358	634,067	633,916	0	1,442	0	1,442	0	635,358	0	0	0	22,554	07/25/2038	1.A
3132DM-BB-0	FHLMC PASS T #SD0034 3.000	09/25/2026	PAID ON PRINCIPAL		34,004	34,004	34,463	34,698	0	(694)	0	(694)	0	34,004	0	0	0	673	09/25/2047	1.A
3132DM-EV-3	FHLMC PASS T #SD0148 2.500	09/25/2026	PAID ON PRINCIPAL		74,757	74,757	74,640	74,643	0	114	0	114	0	74,757	0	0	0	1,244	04/25/2048	1.A
3132DM-KF-1	FHLMC PASS T #SD0294 4.500	09/25/2026	PAID ON PRINCIPAL		511,657	511,657	510,838	510,819	0	839	0	839	0	511,657	0	0	0	15,457	03/25/2050	1.A
3132DM-RX-5	FHLMC PASS T #SD0502 3.000	09/25/2026	PAID ON PRINCIPAL		587,018	587,018	536,388	538,229	0	48,789	0	48,789	0	587,018	0	0	0	11,751	08/25/2050	1.A
3132DM-WX-9	FHLMC PASS T #SD0662 3.000	09/25/2026	PAID ON PRINCIPAL		258,300	258,300	222,945	223,226	0	35,074	0	35,074	0	258,300	0	0	0	5,169	07/25/2051	1.A
3132DN-EZ-2	FHLMC PASS T #SD1052 4.000	09/25/2026	PAID ON PRINCIPAL		278,379	278,379	259,306	259,370	0	19,009	0	19,009	0	278,379	0	0	0	7,629	06/25/2052	1.A
3132DN-FD-0	FHLMC PASS T #SD1064 3.000	09/25/2026	PAID ON PRINCIPAL		165,445	165,445	142,535	142,962	0	22,484	0	22,484	0	165,445	0	0	0	3,436	01/25/2052	1.A
3132DN-FZ-1	FHLMC PASS T #SD1084 3.500	09/25/2026	PAID ON PRINCIPAL		370,815	370,815	355,229	356,228	0	14,587	0	14,587	0	370,815	0	0	0	8,557	05/25/2051	1.A
3132DN-QB-2	FHLMC PASS T #SD1350 4.500	09/25/2026	PAID ON PRINCIPAL		235,767	235,767	227,497	228,248	0	7,519	0	7,519	0	235,767	0	0	0	7,074	07/25/2052	1.A
3132DN-Y4-9	FHLMC PASS T #SD1631 5.000	09/25/2026	PAID ON PRINCIPAL		548,880	548,880	545,407	545,428	0	3,452	0	3,452	0	548,880	0	0	0	17,752	09/25/2052	1.A
3132DP-CV-8	FHLMC PASS T #SD1884 5.000	09/25/2026	PAID ON PRINCIPAL		292,509	292,509	287,698	288,028	0	4,480	0	4,480	0	292,509	0	0	0	9,986	11/25/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
3132DP-EB-0	FHLMC PASS T #SD1930 3.500	09/25/2026	PAID ON PRINCIPAL		379,693	379,693	346,114	346,280	0	33,413	0	33,413	0	379,693	0	0	0	8,762	05/25/2051	1.A
3132DP-M9-6	FHLMC PASS T #SD2184 6.000	09/25/2026	PAID ON PRINCIPAL		573,913	573,913	574,810	574,086	0	(172)	0	(172)	0	573,913	0	0	0	22,557	01/25/2053	1.A
3132DP-PD-4	FHLMC PASS T #SD2220 3.000	09/25/2026	PAID ON PRINCIPAL		446,251	446,251	376,454	379,511	0	66,740	0	66,740	0	446,251	0	0	0	8,954	05/25/2052	1.A
3132DP-Y3-6	FHLMC PASS T #SD2530 4.000	09/25/2026	PAID ON PRINCIPAL		499,232	499,232	477,936	478,137	0	21,094	0	21,094	0	499,232	0	0	0	13,363	10/25/2052	1.A
3132DQ-AG-1	FHLMC PASS T #SD2707 5.000	09/25/2026	PAID ON PRINCIPAL		302,907	302,907	302,245	302,214	0	693	0	693	0	302,907	0	0	0	10,084	04/25/2053	1.A
3132DQ-E4-4	FHLMC PASS T #SD2855 3.000	09/25/2026	PAID ON PRINCIPAL		362,306	362,306	311,357	314,047	0	48,259	0	48,259	0	362,306	0	0	0	7,180	06/25/2052	1.A
3132DQ-QS-8	FHLMC PASS T #SD3165 5.000	09/25/2026	PAID ON PRINCIPAL		284,200	284,200	279,626	279,831	0	4,369	0	4,369	0	284,200	0	0	0	9,399	08/25/2052	1.A
3132DQ-Y5-9	FHLMC PASS T #SD3432 6.000	09/25/2026	PAID ON PRINCIPAL		489,390	489,390	482,508	483,543	0	5,847	0	5,847	0	489,390	0	0	0	19,478	07/25/2053	1.A
3132E0-K2-7	FHLMC PASS T #SD3913 5.500	09/25/2026	PAID ON PRINCIPAL		600,572	600,572	598,742	598,681	0	1,891	0	1,891	0	600,572	0	0	0	21,508	09/25/2053	1.A
3132E0-L8-3	FHLMC PASS T #SD3951 5.000	09/25/2026	PAID ON PRINCIPAL		597,954	597,954	568,780	570,165	0	27,789	0	27,789	0	597,954	0	0	0	19,548	10/25/2053	1.A
3132E0-NN-8	FHLMC PASS T #SD3997 6.000	09/25/2026	PAID ON PRINCIPAL		638,164	638,164	628,990	631,085	0	7,079	0	7,079	0	638,164	0	0	0	25,372	09/25/2053	1.A
3132E0-TU-6	FHLMC PASS T #SD4163 4.000	09/25/2026	PAID ON PRINCIPAL		291,834	291,834	274,826	276,000	0	15,834	0	15,834	0	291,834	0	0	0	7,391	04/25/2053	1.A
3132DS-LS-9	FHLMC PASS T #SD4837 4.500	09/25/2026	PAID ON PRINCIPAL		462,887	462,887	449,290	449,929	0	12,958	0	12,958	0	462,887	0	0	0	13,994	05/25/2053	1.A
3132DS-PP-1	FHLMC PASS T #SD4930 3.500	09/25/2026	PAID ON PRINCIPAL		227,828	227,828	215,093	215,300	0	12,528	0	12,528	0	227,828	0	0	0	5,244	06/25/2052	1.A
3132DS-Q6-2	FHLMC PASS T #SD4977 5.000	09/25/2026	PAID ON PRINCIPAL		638,314	638,314	634,175	634,322	0	3,992	0	3,992	0	638,314	0	0	0	20,950	11/25/2053	1.A
3132DS-4H-2	FHLMC PASS T #SD5324 4.000	09/25/2026	PAID ON PRINCIPAL		559,084	559,084	530,584	531,234	0	27,850	0	27,850	0	559,084	0	0	0	14,723	02/25/2053	1.A
3132DU-RG-4	FHLMC PASS T #SD6787 4.000	09/25/2026	PAID ON PRINCIPAL		532,502	532,502	499,138	499,740	0	32,763	0	32,763	0	532,502	0	0	0	13,984	05/25/2053	1.A
3132DU-XC-6	FHLMC PASS T #SD6975 4.500	09/25/2026	PAID ON PRINCIPAL		594,193	594,193	569,984	571,033	0	23,160	0	23,160	0	594,193	0	0	0	19,105	11/25/2054	1.A
3132DU-3E-5	FHLMC PASS T #SD7097 5.000	09/25/2026	PAID ON PRINCIPAL		722,151	722,151	704,690	705,498	0	16,654	0	16,654	0	722,151	0	0	0	24,051	11/25/2054	1.A
3132DV-K6-1	FHLMC PASS T #SD7517 3.000	09/25/2026	PAID ON PRINCIPAL		308,209	308,209	270,044	270,341	0	37,868	0	37,868	0	308,209	0	0	0	6,132	05/25/2050	1.A
3132DV-L8-6	FHLMC PASS T #SD7551 3.000	09/25/2026	PAID ON PRINCIPAL		330,605	330,605	311,647	312,602	0	18,003	0	18,003	0	330,605	0	0	0	6,561	01/25/2052	1.A
3132DV-MC-6	FHLMC PASS T #SD7555 3.000	09/25/2026	PAID ON PRINCIPAL		622,310	622,310	529,061	531,281	0	91,029	0	91,029	0	622,310	0	0	0	12,452	08/25/2052	1.A
3132DV-ML-6	FHLMC PASS T #SD7563 4.500	09/25/2026	PAID ON PRINCIPAL		460,386	460,386	444,704	445,326	0	15,059	0	15,059	0	460,386	0	0	0	13,761	05/25/2053	1.A
3132DW-DS-9	FHLMC PASS T #SD8213 3.000	09/25/2026	PAID ON PRINCIPAL		539,013	539,013	459,424	461,405	0	77,607	0	77,607	0	539,013	0	0	0	10,634	05/25/2052	1.A
3132DW-D6-7	FHLMC PASS T #SD8225 3.000	09/25/2026	PAID ON PRINCIPAL		452,861	452,861	410,119	411,956	0	40,905	0	40,905	0	452,861	0	0	0	8,895	07/25/2052	1.A
3132DW-EC-3	FHLMC PASS T #SD8231 4.500	09/25/2026	PAID ON PRINCIPAL		303,813	303,813	295,862	296,147	0	7,666	0	7,666	0	303,813	0	0	0	9,094	07/25/2052	1.A
3132DW-EK-5	FHLMC PASS T #SD8238 4.500	09/25/2026	PAID ON PRINCIPAL		792,655	792,655	769,829	771,520	0	21,135	0	21,135	0	792,655	0	0	0	23,604	08/25/2052	1.A
3132DW-EL-3	FHLMC PASS T #SD8239 5.000	09/25/2026	PAID ON PRINCIPAL		442,151	442,151	442,980	442,724	0	(573)	0	(573)	0	442,151	0	0	0	14,609	08/25/2052	1.A
3132DW-ER-0	FHLMC PASS T #SD8244 4.000	09/25/2026	PAID ON PRINCIPAL		383,225	383,225	353,346	354,338	0	28,887	0	28,887	0	383,225	0	0	0	10,149	09/25/2052	1.A
3132DW-E6-6	FHLMC PASS T #SD8257 4.500	09/25/2026	PAID ON PRINCIPAL		611,225	611,225	590,086	591,652	0	19,572	0	19,572	0	611,225	0	0	0	18,336	10/25/2052	1.A
3132DW-FF-5	FHLMC PASS T #SD8266 4.500	09/25/2026	PAID ON PRINCIPAL		300,385	300,385	292,148	292,519	0	7,866	0	7,866	0	300,385	0	0	0	8,903	11/25/2052	1.A
3132DW-FP-3	FHLMC PASS T #SD8274 4.000	09/25/2026	PAID ON PRINCIPAL		204,137	204,137	193,978	194,490	0	9,647	0	9,647	0	204,137	0	0	0	5,300	12/25/2052	1.A
3132DW-F4-0	FHLMC PASS T #SD8287 4.500	09/25/2026	PAID ON PRINCIPAL		796,229	796,229	786,805	787,204	0	9,025	0	9,025	0	796,229	0	0	0	23,557	01/25/2053	1.A
3132DW-F5-7	FHLMC PASS T #SD8288 5.000	09/25/2026	PAID ON PRINCIPAL		865,168	865,168	852,258	853,433	0	11,735	0	11,735	0	865,168	0	0	0	28,996	01/25/2053	1.A
3132DW-GZ-0	FHLMC PASS T #SD8316 5.500	09/25/2026	PAID ON PRINCIPAL		713,031	713,031	718,407	717,317	0	(4,286)	0	(4,286)	0	713,031	0	0	0	25,642	04/25/2053	1.A
3132DW-HP-1	FHLMC PASS T #SD8338 4.000	09/25/2026	PAID ON PRINCIPAL		545,303	545,303	525,216	525,806	0	19,497	0	19,497	0	545,303	0	0	0	14,016	06/25/2053	1.A
3132DW-HU-0	FHLMC PASS T #SD8343 6.000	09/25/2026	PAID ON PRINCIPAL		864,668	864,668	840,957	846,336	0	18,331	0	18,331	0	864,668	0	0	0	33,859	07/25/2053	1.A
3132DW-JJ-3	FHLMC PASS T #SD8365 4.500	09/25/2026	PAID ON PRINCIPAL		248,141	248,141	245,349	245,465	0	2,675	0	2,675	0	248,141	0	0	0	7,433	10/25/2053	1.A
3132DW-J2-0	FHLMC PASS T #SD8381 4.500	09/25/2026	PAID ON PRINCIPAL		132,286	132,286	130,798	130,867	0	1,418	0	1,418	0	132,286	0	0	0	4,078	12/25/2053	1.A
3132DW-L8-4	FHLMC PASS T #SD8451 4.500	09/25/2026	PAID ON PRINCIPAL		97,559	97,559	93,870	93,998	0	3,560	0	3,560	0	97,559	0	0	0	3,049	08/25/2054	1.A
31427N-YU-7	FHLMC PASS T #SL1622 3.500	09/25/2026	PAID ON PRINCIPAL		307,915	307,915	279,217	279,482	0	28,433	0	28,433	0	307,915	0	0	0	7,223	05/25/2052	1.A
31427P-R5-5	FHLMC PASS T #SL2307 4.000	09/25/2026	PAID ON PRINCIPAL		395,142	395,142	378,781	378,951	0	16,191	0	16,191	0	395,142	0	0	0	10,497	05/25/2053	1.A
31427T-JJ-6	FHLMC PASS T #SL5664 5.000	09/25/2026	PAID ON PRINCIPAL		132,354	132,354	128,487	128,487	0	3,867	0	3,867	0	132,354	0	0	0	808	05/25/2056	1.A
31427T-SC-1	FHLMC PASS T #SL5914 5.000	09/25/2026	PAID ON PRINCIPAL		123,533	123,533	121,525	121,525	0	2,007	0	2,007	0	123,533	0	0	0	774	07/25/2056	1.A
31427T-YL-4	FHLMC PASS T #SL6114 5.500	09/25/2026	PAID ON PRINCIPAL		256,953	256,953	255,869	255,869	0	1,084	0	1,084	0	256,953	0	0	0	1,667	08/25/2056	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500	09/25/2026	PAID ON PRINCIPAL		36,987	36,987	37,140	37,743	0	(756)	0	(756)	0	36,987	0	0	0	612	12/25/2046	1.A
3133TB-JR-2	FHR 1998 PE CMO 7.500	09/17/2026	PAID ON PRINCIPAL		1,914	1,914	1,986	1,916	0	(2)	0	(2)	0	1,914	0	0	0	96	10/17/2027	1.A
3137BD-GH-3	FHR 4388 TP CMO 3.000	09/15/2026	PAID ON PRINCIPAL		169,849	169,849	174,228	173,447	0	(3,598)	0	(3,598)	0	169,849	0	0	0	3,347	09/15/2044	1.A
3137FC-H9-8	FHR 4736 AB CMO 2.500	09/15/2026	PAID ON PRINCIPAL		159,954	159,954	159,986	159,957	0	(3)	0	(3)	0	159,954	0	0	0	2,631	12/15/2047	1.A
3137FC-HH-0	FHR 4736 CT CMO 3.000	09/15/2026	PAID ON PRINCIPAL		168,513	168,513	170,962	170,926	0	(2,413)	0	(2,413)	0	168,513	0	0	0	3,372	12/15/2047	1.A
3137FP-K2-0	FHR 4929 CP CMO 2.500	09/25/2026	PAID ON PRINCIPAL		100,543	100,543	100,826	101,082	0	(539)	0	(539)	0	100,543	0	0	0	1,629	10/25/2048	1.A
3137H9-FU-8	FHR 5271 A CMO 5.500	09/25/2026	PAID ON PRINCIPAL		411,129	411,129	406,600	407,979	0	3,151	0	3,151	0	411,129	0	0	0	15,097	10/25/2047	1.A
3137H9-EV-7	FHR 5274 DA CMO 5.500	09/25/2026	PAID ON PRINCIPAL		172,101	172,101	169,977	170,482	0	1,619	0	1,619	0	172,101	0	0	0	6,314	06/25/2045	1.A
3137HC-ZF-2	FHR 5421 A CMO 5.500	09/25/2026	PAID ON PRINCIPAL		390,387	390,387	385,752	386,860	0	3,528	0	3,528	0	390,387	0	0	0	14,013	02/25/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
3137HD-2C-3	FHR 5424 CD CMO 5.500	09/25/2026	PAID ON PRINCIPAL		748,655	748,655	739,823	741,912	0	6,743	0	6,743	0	748,655	0	0	0	26,859	01/25/2044	1.A
3137HH-BC-4	FHR 5468H CMO 5.000	09/25/2026	PAID ON PRINCIPAL		271,823	271,823	268,822	269,294	0	2,529	0	2,529	0	271,823	0	0	0	8,966	05/25/2054	1.A
3137HH-H8-7	FHR 5469 QA CMO 4.500	09/25/2026	PAID ON PRINCIPAL		160,605	160,605	157,136	157,653	0	2,952	0	2,952	0	160,605	0	0	0	4,915	11/25/2054	1.A
3137HQ-FY-2	FHR 5634 DA CMO 4.750	09/25/2026	PAID ON PRINCIPAL		115,408	115,408	114,939	114,939	0	469	0	469	0	115,408	0	0	0	2,751	03/25/2055	1.A
31404M-BN-7	FN (3/1 ARM) #772345 5.494	09/25/2026	PAID ON PRINCIPAL		16,746	16,746	16,757	16,714	0	32	0	32	0	16,746	0	0	0	617	03/25/2034	1.A
31405N-4F-9	FN (3/1 ARM) #794722 5.665	09/25/2026	PAID ON PRINCIPAL		759	759	753	757	0	2	0	2	0	759	0	0	0	29	10/25/2034	1.A
31389D-W4-5	FN (5/1 ARM) #622667 5.625	09/25/2026	PAID ON PRINCIPAL		1,146	1,146	1,152	1,145	0	1	0	1	0	1,146	0	0	0	43	12/25/2031	1.A
31385S-B4-9	FN (ARM) #550959 6.495	09/25/2026	PAID ON PRINCIPAL		525	525	533	524	0	0	0	0	0	525	0	0	0	23	08/25/2029	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000	09/25/2026	PAID ON PRINCIPAL		3,324	3,324	3,432	3,311	0	13	0	13	0	3,324	0	0	0	164	12/25/2041	1.A
31359V-YH-0	FNGT 99-T2 A1 CMO 7.500	09/19/2026	PAID ON PRINCIPAL		205	205	213	204	0	1	0	1	0	205	0	0	0	10	01/19/2039	1.A
31371M-DT-1	FNMA PASS TH #255814 5.500	09/25/2026	PAID ON PRINCIPAL		491	491	491	490	0	1	0	1	0	491	0	0	0	18	08/25/2035	1.A
31382M-ZX-5	FNMA PASS TH #486858 7.000	09/25/2026	PAID ON PRINCIPAL		932	932	943	933	0	(1)	0	(1)	0	932	0	0	0	43	03/25/2029	1.A
31391T-UL-0	FNMA PASS TH #676587 5.500	09/25/2026	PAID ON PRINCIPAL		3,214	3,214	3,227	3,220	0	(6)	0	(6)	0	3,214	0	0	0	128	12/25/2032	1.A
31402R-F9-5	FNMA PASS TH #735592 5.000	09/25/2026	PAID ON PRINCIPAL		23,493	23,493	22,454	22,757	0	736	0	736	0	23,493	0	0	0	777	05/25/2034	1.A
31403D-SP-5	FNMA PASS TH #745826 6.000	09/25/2026	PAID ON PRINCIPAL		2,597	2,597	2,587	2,587	0	10	0	10	0	2,597	0	0	0	104	07/25/2036	1.A
31405N-TV-7	FNMA PASS TH #794464 6.000	09/25/2026	PAID ON PRINCIPAL		5,051	5,051	5,181	5,206	0	(155)	0	(155)	0	5,051	0	0	0	202	09/25/2034	1.A
31406Y-TU-4	FNMA PASS TH #824163 5.500	09/25/2026	PAID ON PRINCIPAL		13,442	13,442	13,578	13,526	0	(84)	0	(84)	0	13,442	0	0	0	440	04/25/2035	1.A
31407B-XH-7	FNMA PASS TH #826080 5.000	09/25/2026	PAID ON PRINCIPAL		12,851	12,851	13,381	13,433	0	(583)	0	(583)	0	12,851	0	0	0	429	07/25/2035	1.A
31408G-ZW-0	FNMA PASS TH #851357 6.000	09/25/2026	PAID ON PRINCIPAL		7,150	7,150	7,238	7,230	0	(80)	0	(80)	0	7,150	0	0	0	257	02/25/2036	1.A
31408J-D4-0	FNMA PASS TH #852523 5.500	09/25/2026	PAID ON PRINCIPAL		80	80	79	79	0	0	0	0	0	80	0	0	0	3	02/25/2036	1.A
31409T-QM-3	FNMA PASS TH #878060 5.500	09/25/2026	PAID ON PRINCIPAL		1,105	1,105	1,087	1,089	0	16	0	16	0	1,105	0	0	0	41	03/25/2036	1.A
31410U-3G-5	FNMA PASS TH #898199 6.000	09/25/2026	PAID ON PRINCIPAL		243	243	244	244	0	(1)	0	(1)	0	243	0	0	0	10	11/25/2036	1.A
31411A-RJ-6	FNMA PASS TH #902389 5.500	09/25/2026	PAID ON PRINCIPAL		459	459	453	453	0	6	0	6	0	459	0	0	0	17	11/25/2036	1.A
31411Y-VZ-3	FNMA PASS TH #918732 5.500	09/25/2026	PAID ON PRINCIPAL		68	68	67	67	0	2	0	2	0	68	0	0	0	3	06/25/2037	1.A
31417G-F2-7	FNMA PASS TH #AB9184 3.000	09/25/2026	PAID ON PRINCIPAL		162,964	162,964	165,446	165,469	0	(2,505)	0	(2,505)	0	162,964	0	0	0	3,271	04/25/2043	1.A
3138EP-KU-7	FNMA PASS TH #AL6606 3.000	09/25/2026	PAID ON PRINCIPAL		42,231	42,231	42,343	42,354	0	(123)	0	(123)	0	42,231	0	0	0	848	08/25/2043	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000	09/25/2026	PAID ON PRINCIPAL		63,931	63,931	63,481	63,305	0	626	0	626	0	63,931	0	0	0	1,244	08/25/2045	1.A
3138WG-X7-4	FNMA PASS TH #AS7001 3.000	09/25/2026	PAID ON PRINCIPAL		32,769	32,769	32,884	32,937	0	(167)	0	(167)	0	32,769	0	0	0	655	04/25/2041	1.A
3138X0-Y3-6	FNMA PASS TH #AU1629 3.000	09/25/2026	PAID ON PRINCIPAL		83,540	83,540	82,816	82,694	0	846	0	846	0	83,540	0	0	0	1,680	07/25/2043	1.A
3140F0-HX-5	FNMA PASS TH #BC4745 3.000	09/25/2026	PAID ON PRINCIPAL		206,097	206,097	201,235	200,910	0	5,187	0	5,187	0	206,097	0	0	0	4,032	10/25/2046	1.A
3140FQ-T3-1	FNMA PASS TH #BE5069 3.000	09/25/2026	PAID ON PRINCIPAL		20,339	20,339	20,365	20,373	0	(34)	0	(34)	0	20,339	0	0	0	405	11/25/2046	1.A
3140FX-LZ-3	FNMA PASS TH #BF0343 2.500	09/25/2026	PAID ON PRINCIPAL		109,792	109,792	110,221	110,145	0	(353)	0	(353)	0	109,792	0	0	0	1,852	06/25/2043	1.A
3140J6-DF-1	FNMA PASS TH #BM1901 3.000	09/25/2026	PAID ON PRINCIPAL		134,678	134,678	135,183	135,234	0	(557)	0	(557)	0	134,678	0	0	0	2,682	06/25/2045	1.A
3140J8-LG-6	FNMA PASS TH #BM3926 3.500	09/25/2026	PAID ON PRINCIPAL		108,328	108,328	107,008	106,914	0	1,413	0	1,413	0	108,328	0	0	0	2,510	08/25/2037	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500	09/25/2026	PAID ON PRINCIPAL		41,712	41,712	41,503	41,489	0	223	0	223	0	41,712	0	0	0	700	10/25/2043	1.A
3140ME-AV-8	FNMA PASS TH #BV0919 3.000	09/25/2026	PAID ON PRINCIPAL		339,527	339,527	304,633	305,513	0	34,014	0	34,014	0	339,527	0	0	0	6,816	05/25/2052	1.A
3140MF-4H-3	FNMA PASS TH #BV2623 4.500	09/25/2026	PAID ON PRINCIPAL		257,042	257,042	243,728	244,799	0	12,243	0	12,243	0	257,042	0	0	0	7,631	07/25/2052	1.A
3140MM-Y2-8	FNMA PASS TH #BV7928 4.500	09/25/2026	PAID ON PRINCIPAL		573,192	573,192	566,027	566,452	0	6,741	0	6,741	0	573,192	0	0	0	16,653	08/25/2052	1.A
3140MS-KP-9	FNMA PASS TH #BW1201 5.000	09/25/2026	PAID ON PRINCIPAL		457,769	457,769	456,696	456,637	0	1,132	0	1,132	0	457,769	0	0	0	14,541	09/25/2052	1.A
3140MS-NG-6	FNMA PASS TH #BW1290 5.000	09/25/2026	PAID ON PRINCIPAL		424,294	424,294	421,052	421,218	0	3,076	0	3,076	0	424,294	0	0	0	14,675	10/25/2052	1.A
3140Q7-WS-2	FNMA PASS TH #CA0656 3.500	09/25/2026	PAID ON PRINCIPAL		57,017	57,017	56,527	56,389	0	628	0	628	0	57,017	0	0	0	1,371	11/25/2047	1.A
3140QB-GN-2	FNMA PASS TH #CA3804 2.500	09/25/2026	PAID ON PRINCIPAL		39,221	39,221	39,245	39,261	0	(40)	0	(40)	0	39,221	0	0	0	620	07/25/2049	1.A
3140QM-KC-7	FNMA PASS TH #CB2090 2.500	09/25/2026	PAID ON PRINCIPAL		351,749	351,749	285,246	287,544	0	64,205	0	64,205	0	351,749	0	0	0	5,854	11/25/2051	1.A
3140QN-4H-2	FNMA PASS TH #CB3523 3.000	09/25/2026	PAID ON PRINCIPAL		313,168	313,168	276,566	277,212	0	35,956	0	35,956	0	313,168	0	0	0	6,192	05/25/2052	1.A
3140QP-FM-4	FNMA PASS TH #CB3771 3.500	09/25/2026	PAID ON PRINCIPAL		422,983	422,983	382,932	385,680	0	37,303	0	37,303	0	422,983	0	0	0	9,877	06/25/2052	1.A
3140QP-SS-7	FNMA PASS TH #CB4128 4.500	09/25/2026	PAID ON PRINCIPAL		515,144	515,144	506,853	506,840	0	8,304	0	8,304	0	515,144	0	0	0	15,441	07/25/2052	1.A
3140QP-3E-5	FNMA PASS TH #CB4396 4.500	09/25/2026	PAID ON PRINCIPAL		651,047	651,047	615,723	617,497	0	33,550	0	33,550	0	651,047	0	0	0	19,899	08/25/2052	1.A
3140QQ-CC-7	FNMA PASS TH #CB4566 5.000	09/25/2026	PAID ON PRINCIPAL		520,232	520,232	479,833	483,162	0	37,070	0	37,070	0	520,232	0	0	0	17,274	09/25/2052	1.A
3140QQ-DU-6	FNMA PASS TH #CB4614 4.500	09/25/2026	PAID ON PRINCIPAL		358,927	358,927	352,561	352,580	0	6,346	0	6,346	0	358,927	0	0	0	10,280	09/25/2052	1.A
3140QQ-J6-3	FNMA PASS TH #CB4784 5.000	09/25/2026	PAID ON PRINCIPAL		884,096	884,096	839,062	840,758	0	43,338	0	43,338	0	884,096	0	0	0	29,745	10/25/2052	1.A
3140QQ-J9-7	FNMA PASS TH #CB4787 5.000	09/25/2026	PAID ON PRINCIPAL		1,186,922	1,186,922	1,143,543	1,145,925	0	40,996	0	40,996	0	1,186,922	0	0	0	39,306	10/25/2052	1.A
3140QQ-SQ-9	FNMA PASS TH #CB5026 5.500	09/25/2026	PAID ON PRINCIPAL		398,421	398,421	400,289	399,881	0	(1,460)	0	(1,460)	0	398,421	0	0	0	14,605	11/25/2052	1.A
3140QQ-SR-7	FNMA PASS TH #CB5027 5.500	09/25/2026	PAID ON PRINCIPAL		407,627	407,627	405,907	405,922	0	1,705	0	1,705	0	407,627	0	0	0	14,811	11/25/2052	1.A
3140QQ-U6-0	FNMA PASS TH #CB5104 4.500	09/25/2026	PAID ON PRINCIPAL		54,808	54,808	51,982	52,253	0	2,556	0	2,556	0	54,808	0	0	0	1,652	11/25/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
3140QQ-Z8-1	FNMA PASS TH #CB5266 4.500	09/25/2026	PAID ON PRINCIPAL		700,151	700,151	682,921	683,426	0	16,725	0	16,725	0	700,151	0	0	0	21,294	11/25/2052	1.A
3140QQ-3Q-6	FNMA PASS TH #CB5306 6.000	09/25/2026	PAID ON PRINCIPAL		410,744	410,744	401,807	403,202	0	7,542	0	7,542	0	410,744	0	0	0	16,339	12/25/2052	1.A
3140QQ-6W-0	FNMA PASS TH #CB5384 4.500	09/25/2026	PAID ON PRINCIPAL		354,631	354,631	349,422	349,559	0	5,072	0	5,072	0	354,631	0	0	0	10,275	12/25/2052	1.A
3140QR-XF-5	FNMA PASS TH #CB6077 5.500	09/25/2026	PAID ON PRINCIPAL		370,041	370,041	368,971	368,955	0	1,085	0	1,085	0	370,041	0	0	0	12,914	04/25/2053	1.A
3140QS-T4-3	FNMA PASS TH #CB6870 5.500	09/25/2026	PAID ON PRINCIPAL		295,105	295,105	291,855	292,231	0	2,875	0	2,875	0	295,105	0	0	0	10,814	08/25/2053	1.A
3140QS-UC-3	FNMA PASS TH #CB6878 6.000	09/25/2026	PAID ON PRINCIPAL		796,450	796,450	796,077	795,214	0	1,237	0	1,237	0	796,450	0	0	0	31,718	08/25/2053	1.A
3140QS-4E-8	FNMA PASS TH #CB7120 6.000	09/25/2026	PAID ON PRINCIPAL		519,532	519,532	522,292	521,213	0	(1,681)	0	(1,681)	0	519,532	0	0	0	20,641	09/25/2053	1.A
3140QV-QR-8	FNMA PASS TH #CB9463 5.000	09/25/2026	PAID ON PRINCIPAL		364,973	364,973	357,474	357,954	0	7,020	0	7,020	0	364,973	0	0	0	11,852	11/25/2054	1.A
3140W0-DX-0	FNMA PASS TH #FA0117 3.500	09/25/2026	PAID ON PRINCIPAL		243,002	243,002	221,094	221,340	0	21,662	0	21,662	0	243,002	0	0	0	5,818	06/25/2049	1.A
3140W1-QG-1	FNMA PASS TH #FA1354 3.000	09/25/2026	PAID ON PRINCIPAL		477,408	477,408	429,592	429,641	0	47,767	0	47,767	0	477,408	0	0	0	9,331	06/25/2052	1.A
3140W1-RG-0	FNMA PASS TH #FA1386 4.000	09/25/2026	PAID ON PRINCIPAL		309,610	309,610	294,154	294,355	0	15,256	0	15,256	0	309,610	0	0	0	8,211	05/25/2053	1.A
3140W1-XR-9	FNMA PASS TH #FA1587 3.000	09/25/2026	PAID ON PRINCIPAL		223,654	223,654	192,902	193,204	0	30,450	0	30,450	0	223,654	0	0	0	4,502	06/25/2052	1.A
3140W1-ZR-7	FNMA PASS TH #FA1651 3.500	09/25/2026	PAID ON PRINCIPAL		243,150	243,150	220,886	221,069	0	22,081	0	22,081	0	243,150	0	0	0	5,760	09/25/2048	1.A
3140W6-GN-6	FNMA PASS TH #FA5604 5.000	09/25/2026	PAID ON PRINCIPAL		270,825	270,825	265,695	265,695	0	5,131	0	5,131	0	270,825	0	0	0	1,464	05/25/2056	1.A
3140X4-DE-3	FNMA PASS TH #FM1000 3.000	09/25/2026	PAID ON PRINCIPAL		56,949	56,949	57,706	58,177	0	(1,227)	0	(1,227)	0	56,949	0	0	0	1,138	04/25/2047	1.A
3140X4-S6-4	FNMA PASS TH #FM1440 2.500	09/25/2026	PAID ON PRINCIPAL		72,377	72,377	71,984	71,901	0	476	0	476	0	72,377	0	0	0	1,204	04/25/2048	1.A
3140XA-Y5-5	FNMA PASS TH #FM7031 4.000	09/25/2026	PAID ON PRINCIPAL		329,700	329,700	311,000	311,527	0	18,173	0	18,173	0	329,700	0	0	0	8,662	01/25/2051	1.A
3140XC-L7-1	FNMA PASS TH #FM8449 2.500	09/25/2026	PAID ON PRINCIPAL		229,035	229,035	198,795	198,923	0	30,112	0	30,112	0	229,035	0	0	0	4,045	09/25/2051	1.A
3140XD-UF-1	FNMA PASS TH #FM9581 3.000	09/25/2026	PAID ON PRINCIPAL		199,188	199,188	187,423	188,132	0	11,056	0	11,056	0	199,188	0	0	0	3,963	11/25/2051	1.A
3140XE-B4-5	FNMA PASS TH #FM9958 3.500	09/25/2026	PAID ON PRINCIPAL		428,424	428,424	383,037	383,169	0	45,255	0	45,255	0	428,424	0	0	0	9,535	11/25/2051	1.A
3140XT-CF-6	FNMA PASS TH #FP0069 2.500	09/25/2026	PAID ON PRINCIPAL		219,082	219,082	187,007	187,456	0	31,626	0	31,626	0	219,082	0	0	0	3,645	01/25/2052	1.A
3140XT-DK-4	FNMA PASS TH #FP0105 2.500	09/25/2026	PAID ON PRINCIPAL		398,829	398,829	340,563	341,153	0	57,676	0	57,676	0	398,829	0	0	0	6,611	06/25/2051	1.A
3140XF-H6-1	FNMA PASS TH #FS0252 3.500	09/25/2026	PAID ON PRINCIPAL		546,471	546,471	507,919	508,318	0	38,152	0	38,152	0	546,471	0	0	0	12,620	01/25/2052	1.A
3140XF-7L-9	FNMA PASS TH #FS0898 3.000	09/25/2026	PAID ON PRINCIPAL		552,663	552,663	501,110	501,603	0	51,060	0	51,060	0	552,663	0	0	0	10,960	02/25/2052	1.A
3140XH-JK-4	FNMA PASS TH #FS2065 4.000	09/25/2026	PAID ON PRINCIPAL		293,095	293,095	272,487	272,934	0	20,161	0	20,161	0	293,095	0	0	0	7,628	06/25/2052	1.A
3140XH-K6-3	FNMA PASS TH #FS2116 4.500	09/25/2026	PAID ON PRINCIPAL		383,176	383,176	373,776	374,076	0	9,100	0	9,100	0	383,176	0	0	0	11,661	06/25/2052	1.A
3140XH-PQ-4	FNMA PASS TH #FS2230 3.500	09/25/2026	PAID ON PRINCIPAL		171,717	171,717	162,326	163,217	0	8,500	0	8,500	0	171,717	0	0	0	3,959	04/25/2049	1.A
3140XH-WX-1	FNMA PASS TH #FS2461 3.000	09/25/2026	PAID ON PRINCIPAL		215,697	215,697	182,837	183,711	0	31,987	0	31,987	0	215,697	0	0	0	4,350	12/25/2051	1.A
3140XH-4D-6	FNMA PASS TH #FS2619 5.000	09/25/2026	PAID ON PRINCIPAL		358,879	358,879	352,375	352,660	0	6,220	0	6,220	0	358,879	0	0	0	12,039	08/25/2052	1.A
3140XJ-AR-4	FNMA PASS TH #FS2715 3.500	09/25/2026	PAID ON PRINCIPAL		221,810	221,810	205,555	206,185	0	15,625	0	15,625	0	221,810	0	0	0	5,164	04/25/2052	1.A
3140XJ-JL-8	FNMA PASS TH #FS2966 5.000	09/25/2026	PAID ON PRINCIPAL		738,373	738,373	724,932	725,521	0	12,852	0	12,852	0	738,373	0	0	0	24,200	10/25/2052	1.A
3140XJ-Q3-0	FNMA PASS TH #FS3173 3.000	09/25/2026	PAID ON PRINCIPAL		310,498	310,498	276,562	277,721	0	32,777	0	32,777	0	310,498	0	0	0	6,181	06/25/2051	1.A
3140XJ-RM-7	FNMA PASS TH #FS3191 5.500	09/25/2026	PAID ON PRINCIPAL		444,018	444,018	444,504	444,272	0	(254)	0	(254)	0	444,018	0	0	0	15,630	10/25/2052	1.A
3140XJ-T9-4	FNMA PASS TH #FS3275 3.000	09/25/2026	PAID ON PRINCIPAL		375,430	375,430	339,045	339,045	0	36,384	0	36,384	0	375,430	0	0	0	5,430	04/25/2052	1.A
3140XJ-XY-4	FNMA PASS TH #FS3394 4.000	09/25/2026	PAID ON PRINCIPAL		423,537	423,537	366,392	370,672	0	52,865	0	52,865	0	423,537	0	0	0	10,549	10/25/2052	1.A
3140XK-DN-7	FNMA PASS TH #FS3708 5.000	09/25/2026	PAID ON PRINCIPAL		1,045,900	1,045,900	1,040,671	1,040,811	0	5,089	0	5,089	0	1,045,900	0	0	0	34,088	01/25/2053	1.A
3140XK-EU-0	FNMA PASS TH #FS3746 5.500	09/25/2026	PAID ON PRINCIPAL		450,204	450,204	453,932	453,095	0	(2,891)	0	(2,891)	0	450,204	0	0	0	17,085	12/25/2052	1.A
3140XK-P3-8	FNMA PASS TH #FS4041 5.500	09/25/2026	PAID ON PRINCIPAL		442,705	442,705	446,371	445,509	0	(2,804)	0	(2,804)	0	442,705	0	0	0	16,102	03/25/2053	1.A
3140XK-V3-1	FNMA PASS TH #FS4233 4.500	09/25/2026	PAID ON PRINCIPAL		302,151	302,151	296,722	297,130	0	5,021	0	5,021	0	302,151	0	0	0	8,656	12/25/2052	1.A
3140XL-DL-9	FNMA PASS TH #FS4606 3.000	09/25/2026	PAID ON PRINCIPAL		376,892	376,892	316,884	317,776	0	59,115	0	59,115	0	376,892	0	0	0	7,537	04/25/2052	1.A
3140XL-PS-1	FNMA PASS TH #FS4932 6.000	09/25/2026	PAID ON PRINCIPAL		512,464	512,464	514,546	513,674	0	(1,209)	0	(1,209)	0	512,464	0	0	0	21,028	06/25/2053	1.A
3140XL-UG-1	FNMA PASS TH #FS5082 5.000	09/25/2026	PAID ON PRINCIPAL		236,550	236,550	230,821	230,984	0	5,566	0	5,566	0	236,550	0	0	0	7,500	02/25/2053	1.A
3140XL-VF-2	FNMA PASS TH #FS5113 5.500	09/25/2026	PAID ON PRINCIPAL		460,597	460,597	460,813	460,499	0	98	0	98	0	460,597	0	0	0	16,313	07/25/2053	1.A
3140XM-FP-6	FNMA PASS TH #FS5573 6.000	09/25/2026	PAID ON PRINCIPAL		367,027	367,027	368,805	368,104	0	(1,076)	0	(1,076)	0	367,027	0	0	0	14,684	08/25/2053	1.A
3140XM-JV-9	FNMA PASS TH #FS5675 4.500	09/25/2026	PAID ON PRINCIPAL		551,116	551,116	543,108	543,431	0	7,685	0	7,685	0	551,116	0	0	0	16,173	01/25/2053	1.A
3140XM-JY-3	FNMA PASS TH #FS5678 5.500	09/25/2026	PAID ON PRINCIPAL		674,414	674,414	678,945	678,494	0	(4,080)	0	(4,080)	0	674,414	0	0	0	23,656	12/25/2052	1.A
3140XM-PS-9	FNMA PASS TH #FS5832 6.000	09/25/2026	PAID ON PRINCIPAL		418,848	418,848	421,008	420,102	0	(1,254)	0	(1,254)	0	418,848	0	0	0	16,184	10/25/2053	1.A
3140XN-NS-9	FNMA PASS TH #FS6700 2.500	09/25/2026	PAID ON PRINCIPAL		387,493	387,493	332,548	333,049	0	54,444	0	54,444	0	387,493	0	0	0	6,409	01/25/2052	1.A
3140XN-QX-5	FNMA PASS TH #FS6769 5.000	09/25/2026	PAID ON PRINCIPAL		717,188	717,188	698,026	699,100	0	18,088	0	18,088	0	717,188	0	0	0	23,624	01/25/2053	1.A
3140XN-R7-1	FNMA PASS TH #FS6809 5.500	09/25/2026	PAID ON PRINCIPAL		440,130	440,130	436,261	436,543	0	3,587	0	3,587	0	440,130	0	0	0	16,162	02/25/2054	1.A
3140XN-S4-7	FNMA PASS TH #FS6838 5.500	09/25/2026	PAID ON PRINCIPAL		613,104	613,104	612,003	611,864	0	1,240	0	1,240	0	613,104	0	0	0	21,944	11/25/2053	1.A
3140XP-FA-2	FNMA PASS TH #FS7360 5.500	09/25/2026	PAID ON PRINCIPAL		205,527	205,527	200,004	200,360	0	5,167	0	5,167	0	205,527	0	0	0	7,158	09/25/2053	1.A
3140XQ-MB-0	FNMA PASS TH #FS8453 5.500	09/25/2026	PAID ON PRINCIPAL		440,058	440,058	438,957	438,880	0	1,177	0	1,177	0	440,058	0	0	0	16,269	07/25/2054	1.A
3140XQ-Y3-5	FNMA PASS TH #FS8829 4.500	09/25/2026	PAID ON PRINCIPAL		480,653	480,653	468,787	469,512	0	11,140	0	11,140	0	480,653	0	0	0	13,394	09/25/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
3140XQ-2A-4	FNMA PASS TH #FS8868 5.000	09/25/2026	PAID ON PRINCIPAL		455,248	455,248	454,875	454,842	0	407	0	407	0	455,248	0	0	0	15,457	02/25/2053	1.A
3140XQ-2C-0	FNMA PASS TH #FS8870 5.000	09/25/2026	PAID ON PRINCIPAL		891,570	891,570	885,719	885,825	0	5,745	0	5,745	0	891,570	0	0	0	29,358	09/25/2053	1.A
3140XQ-2X-4	FNMA PASS TH #FS8889 5.000	09/25/2026	PAID ON PRINCIPAL		206,234	206,234	204,140	204,193	0	2,041	0	2,041	0	206,234	0	0	0	7,117	04/25/2054	1.A
3140XR-R5-6	FNMA PASS TH #FS9507 4.500	09/25/2026	PAID ON PRINCIPAL		288,595	288,595	273,703	274,410	0	14,185	0	14,185	0	288,595	0	0	0	8,540	02/25/2054	1.A
31418E-HP-8	FNMA PASS TH #MA 4737 5.000	09/25/2026	PAID ON PRINCIPAL		346,979	346,979	345,352	345,393	0	1,586	0	1,586	0	346,979	0	0	0	11,380	08/25/2052	1.A
31418A-VF-2	FNMA PASS TH #MA1513 2.500	09/25/2026	PAID ON PRINCIPAL		8,547	8,547	8,504	8,526	0	21	0	21	0	8,547	0	0	0	143	07/25/2028	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000	09/25/2026	PAID ON PRINCIPAL		9,640	9,640	9,628	9,650	0	(10)	0	(10)	0	9,640	0	0	0	256	10/25/2048	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000	09/25/2026	PAID ON PRINCIPAL		37,545	37,545	37,168	36,690	0	856	0	856	0	37,545	0	0	0	744	06/25/2049	1.A
31418D-GF-3	FNMA PASS TH #MA3797 2.500	09/25/2026	PAID ON PRINCIPAL		101,559	101,559	102,230	102,376	0	(817)	0	(817)	0	101,559	0	0	0	1,666	10/25/2034	1.A
31418D-GU-0	FNMA PASS TH #MA3810 2.500	09/25/2026	PAID ON PRINCIPAL		49,910	49,910	50,182	50,403	0	(494)	0	(494)	0	49,910	0	0	0	849	10/25/2039	1.A
31418D-ZX-3	FNMA PASS TH #MA4357 3.000	09/25/2026	PAID ON PRINCIPAL		72,430	72,430	61,676	61,921	0	10,509	0	10,509	0	72,430	0	0	0	1,443	06/25/2051	1.A
31418D-3Z-3	FNMA PASS TH #MA4415 3.000	09/25/2026	PAID ON PRINCIPAL		475,477	475,477	401,778	402,222	0	73,256	0	73,256	0	475,477	0	0	0	9,377	09/25/2051	1.A
31418E-CR-9	FNMA PASS TH #MA4579 3.000	09/25/2026	PAID ON PRINCIPAL		508,792	508,792	460,874	462,253	0	46,539	0	46,539	0	508,792	0	0	0	10,093	04/25/2052	1.A
31418E-DD-9	FNMA PASS TH #MA4599 3.000	09/25/2026	PAID ON PRINCIPAL		407,004	407,004	343,791	346,486	0	60,518	0	60,518	0	407,004	0	0	0	8,065	05/25/2052	1.A
31418E-D6-4	FNMA PASS TH #MA4624 3.000	09/25/2026	PAID ON PRINCIPAL		392,192	392,192	354,075	355,814	0	36,378	0	36,378	0	392,192	0	0	0	7,805	06/25/2052	1.A
31418E-D7-2	FNMA PASS TH #MA4625 3.500	09/25/2026	PAID ON PRINCIPAL		425,655	425,655	401,596	402,393	0	23,263	0	23,263	0	425,655	0	0	0	9,927	06/25/2052	1.A
31418E-D8-0	FNMA PASS TH #MA4626 4.000	09/25/2026	PAID ON PRINCIPAL		372,276	372,276	349,009	350,143	0	22,133	0	22,133	0	372,276	0	0	0	9,860	06/25/2052	1.A
31418E-GK-0	FNMA PASS TH #MA4701 4.500	09/25/2026	PAID ON PRINCIPAL		823,128	823,128	798,217	800,185	0	22,943	0	22,943	0	823,128	0	0	0	24,714	08/25/2052	1.A
31418E-JF-8	FNMA PASS TH #MA4761 5.000	09/25/2026	PAID ON PRINCIPAL		372,557	372,557	366,794	367,172	0	5,385	0	5,385	0	372,557	0	0	0	12,171	09/25/2052	1.A
31418E-J6-8	FNMA PASS TH #MA4784 4.500	09/25/2026	PAID ON PRINCIPAL		196,167	196,167	191,906	192,240	0	3,927	0	3,927	0	196,167	0	0	0	5,839	10/25/2052	1.A
31418E-J7-6	FNMA PASS TH #MA4785 5.000	09/25/2026	PAID ON PRINCIPAL		463,249	463,249	460,426	460,460	0	2,789	0	2,789	0	463,249	0	0	0	15,423	10/25/2052	1.A
31418E-KT-6	FNMA PASS TH #MA4805 4.500	09/25/2026	PAID ON PRINCIPAL		355,109	355,109	344,511	344,948	0	10,161	0	10,161	0	355,109	0	0	0	10,511	11/25/2052	1.A
31418E-KV-1	FNMA PASS TH #MA4807 5.500	09/25/2026	PAID ON PRINCIPAL		485,160	485,160	483,871	483,791	0	1,368	0	1,368	0	485,160	0	0	0	17,672	11/25/2052	1.A
31418E-LU-2	FNMA PASS TH #MA4838 3.500	09/25/2026	PAID ON PRINCIPAL		321,042	321,042	287,922	288,252	0	32,790	0	32,790	0	321,042	0	0	0	7,548	12/25/2052	1.A
31418E-LV-0	FNMA PASS TH #MA4839 4.000	09/25/2026	PAID ON PRINCIPAL		270,385	270,385	256,930	257,766	0	12,620	0	12,620	0	270,385	0	0	0	7,104	12/25/2052	1.A
31418E-L5-7	FNMA PASS TH #MA4847 6.000	09/25/2026	PAID ON PRINCIPAL		616,052	616,052	617,784	616,879	0	(827)	0	(827)	0	616,052	0	0	0	24,369	11/25/2052	1.A
31418E-L8-1	FNMA PASS TH #MA4850 5.000	09/25/2026	PAID ON PRINCIPAL		410,701	410,701	410,156	410,078	0	623	0	623	0	410,701	0	0	0	13,731	11/25/2037	1.A
31418E-MS-6	FNMA PASS TH #MA4868 5.000	09/25/2026	PAID ON PRINCIPAL		572,845	572,845	564,431	565,116	0	7,729	0	7,729	0	572,845	0	0	0	18,722	01/25/2053	1.A
31418E-PA-2	FNMA PASS TH #MA4916 4.000	09/25/2026	PAID ON PRINCIPAL		153,973	153,973	142,954	143,421	0	10,552	0	10,552	0	153,973	0	0	0	4,128	02/25/2053	1.A
31418E-PD-6	FNMA PASS TH #MA4919 5.500	09/25/2026	PAID ON PRINCIPAL		609,741	609,741	616,839	615,700	0	(5,958)	0	(5,958)	0	609,741	0	0	0	22,433	02/25/2053	1.A
31418E-R8-5	FNMA PASS TH #MA5010 5.500	09/25/2026	PAID ON PRINCIPAL		500,261	500,261	494,672	494,970	0	5,291	0	5,291	0	500,261	0	0	0	18,001	05/25/2053	1.A
31418E-R9-3	FNMA PASS TH #MA5011 6.000	09/25/2026	PAID ON PRINCIPAL		773,358	773,358	771,546	771,394	0	1,964	0	1,964	0	773,358	0	0	0	30,560	05/25/2053	1.A
31418E-S5-0	FNMA PASS TH #MA5039 5.500	09/25/2026	PAID ON PRINCIPAL		373,144	373,144	370,345	370,439	0	2,704	0	2,704	0	373,144	0	0	0	13,447	06/25/2053	1.A
31418E-T6-7	FNMA PASS TH #MA5072 5.500	09/25/2026	PAID ON PRINCIPAL		830,858	830,858	821,771	822,737	0	8,121	0	8,121	0	830,858	0	0	0	30,128	07/25/2053	1.A
31418F-EY-9	FNMA PASS TH #MA5550 4.000	09/25/2026	PAID ON PRINCIPAL		232,880	232,880	221,245	221,407	0	11,473	0	11,473	0	232,880	0	0	0	6,128	12/25/2054	1.A
31418F-ZK-6	FNMA PASS TH #MA6145 5.500	09/25/2026	PAID ON PRINCIPAL		233,050	233,050	231,794	231,794	0	1,256	0	1,256	0	233,050	0	0	0	1,692	08/25/2056	1.A
31418F-2J-5	FNMA PASS TH #MA6176 5.500	09/25/2026	PAID ON PRINCIPAL		57,708	57,708	57,534	57,534	0	174	0	174	0	57,708	0	0	0	264	08/25/2056	1.A
313921-DF-2	FNR 2001-55 PC CMO 6.500	09/25/2026	PAID ON PRINCIPAL		1,109	1,109	1,119	1,113	0	(4)	0	(4)	0	1,109	0	0	0	48	10/25/2031	1.A
3136A8-SU-5	FNR 2012-102 BC CMO 1.750	09/25/2026	PAID ON PRINCIPAL		42,639	42,639	41,773	42,399	0	240	0	240	0	42,639	0	0	0	494	09/25/2027	1.A
3136AG-QV-7	FNR 2013-109 BA CMO 3.000	09/25/2026	PAID ON PRINCIPAL		89,662	89,662	88,982	89,389	0	273	0	273	0	89,662	0	0	0	1,792	10/25/2032	1.A
3136AD-R2-7	FNR 2013-41 DA CMO 1.750	09/25/2026	PAID ON PRINCIPAL		21,459	21,459	20,601	20,687	0	772	0	772	0	21,459	0	0	0	245	02/25/2043	1.A
3136AM-UK-3	FNR 2015-8 AP CMO 2.000	09/25/2026	PAID ON PRINCIPAL		115,373	115,373	114,990	114,957	0	416	0	416	0	115,373	0	0	0	1,516	03/25/2045	1.A
3136AR-C2-2	FNR 2016-19 CD CMO 2.500	09/25/2026	PAID ON PRINCIPAL		145,930	145,930	146,044	145,930	0	(1)	0	(1)	0	145,930	0	0	0	2,388	04/25/2046	1.A
3136B7-DH-1	FNR 2019-64 A CMO 2.500	09/25/2026	PAID ON PRINCIPAL		57,466	57,466	57,911	58,063	0	(597)	0	(597)	0	57,466	0	0	0	949	08/25/2051	1.A
3136B7-VD-0	FNR 2019-74 C CMO 2.500	09/25/2026	PAID ON PRINCIPAL		98,342	98,342	97,174	96,675	0	1,667	0	1,667	0	98,342	0	0	0	1,637	12/25/2049	1.A
3136BR-Q2-6	FNR 2024-22 G CMO 5.500	09/25/2026	PAID ON PRINCIPAL		1,332,673	1,332,673	1,311,850	1,317,716	0	14,957	0	14,957	0	1,332,673	0	0	0	48,164	08/25/2051	1.A
3136BR-TV-9	FNR 2024-25 AD CMO 5.000	09/25/2026	PAID ON PRINCIPAL		776,366	776,366	757,685	763,525	0	12,841	0	12,841	0	776,366	0	0	0	25,542	03/25/2044	1.A
3136BS-PP-4	FNR 2024-41 CT CMO 5.500	09/25/2026	PAID ON PRINCIPAL		851,845	851,845	850,847	850,639	0	1,207	0	1,207	0	851,845	0	0	0	30,884	07/25/2054	1.A
3136BS-RH-0	FNR 2024-50 BA CMO 5.500	09/25/2026	PAID ON PRINCIPAL		947,852	947,852	944,779	944,637	0	3,215	0	3,215	0	947,852	0	0	0	34,285	05/25/2051	1.A
3136BT-LX-9	FNR 2024-81 MT CMO 4.500	09/25/2026	PAID ON PRINCIPAL		172,235	172,235	166,759	167,505	0	4,730	0	4,730	0	172,235	0	0	0	5,056	11/25/2054	1.A
31392C-MJ-0	FNW 2002-W1 1A4 CMO 6.000	09/25/2026	PAID ON PRINCIPAL		21,868	21,868	21,079	21,190	0	678	0	678	0	21,868	0	0	0	593	02/25/2042	1.A
31392M-EJ-7	FSPC T-41 1A4 CMO 6.500	09/25/2026	PAID ON PRINCIPAL		9,486	9,486	9,429	9,403	0	83	0	83	0	9,486	0	0	0	423	06/25/2032	1.A
31392M-GY-2	FSPC T-42 A4 CMO 6.500	09/25/2026	PAID ON PRINCIPAL		7,841	7,841	7,830	7,807	0	34	0	34	0	7,841	0	0	0	334	02/25/2042	1.A
31393N-TB-5	FSPC T-55 1A1 CMO 6.500	08/25/2026	PAID ON PRINCIPAL		2,280	2,280	2,414	2,273	0	7	0	7	0	2,280	0	0	0	91	03/25/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
3137G1-BC-0	FWLS 2016-SC02 1A CMO 3.000	09/25/2026	PAID ON PRINCIPAL		8,200	8,200	8,157	8,143	0	58	0	58	0	8,200	0	0	0	162	10/25/2046	1.A
3137G1-BD-8	FWLS 2016-SC02 2A CMO 3.500	09/25/2026	PAID ON PRINCIPAL		17,435	17,435	17,747	18,367	0	(932)	0	(932)	0	17,435	0	0	0	450	10/25/2046	1.A
3137G1-BS-5	FWLS 2017-SC02 1A CMO 3.000	09/25/2026	PAID ON PRINCIPAL		30,894	30,894	30,565	30,513	0	381	0	381	0	30,894	0	0	0	617	05/25/2047	1.A
3137G1-BV-8	FWLS 2017-SC02 2A CMO 3.500	09/25/2026	PAID ON PRINCIPAL		1,414	1,414	1,435	1,443	0	(29)	0	(29)	0	1,414	0	0	0	33	05/25/2047	1.A
35563P-BX-6	SCRT 2017-3 HT CMO 3.250	09/25/2026	PAID ON PRINCIPAL		19,826	19,826	19,762	19,974	0	(148)	0	(148)	0	19,826	0	0	0	444	07/25/2056	1.A
35563P-GB-9	SCRT 2018-3 HA CMO 3.000	09/25/2026	PAID ON PRINCIPAL		45,401	45,401	44,149	44,354	0	1,047	0	1,047	0	45,401	0	0	0	885	08/25/2057	1.A
35563P-E2-1	SCRT 2022-2 MT CMO 3.000	09/25/2026	PAID ON PRINCIPAL		147,818	147,818	133,682	134,566	0	13,252	0	13,252	0	147,818	0	0	0	3,023	04/25/2062	1.A
62959Z-X6-5	CANADA NHA PASS THRU P 1.920	09/15/2026	PAID ON PRINCIPAL		6,838	6,838	6,790	6,813	0	24	0	24	0	6,838	0	0	0	87	01/01/2030	1.A
62993Z-V6-5	CANADA NHA PASS THRU P 3.050	09/15/2026	PAID ON PRINCIPAL		13,348	13,348	13,211	13,211	0	137	0	137	0	13,348	0	0	0	130	02/01/2031	1.A Z
62976Z-V5-8	CANADA NHA PASS THRU P 3.120	09/15/2026	PAID ON PRINCIPAL		25,638	25,638	23,940	24,645	0	993	0	993	0	25,638	0	0	0	567	08/01/2028	1.A FE
62981Z-AC-9	CANADA NHA PASS THRU P 4.100	09/15/2026	PAID ON PRINCIPAL		26,069	26,069	26,193	26,147	0	(78)	0	(78)	0	26,069	0	0	0	738	06/01/2029	1.A FE
62985Z-GG-0	CANADA NHA PASSTHRU PO 3.040	09/15/2026	PAID ON PRINCIPAL		14,818	14,818	14,712	14,725	0	93	0	93	0	14,818	0	0	0	296	02/01/2030	1.A FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					84,795,315	84,795,315	81,648,691	81,769,424	0	3,025,891	0	3,025,891	0	84,795,315	0	0	0	2,504,251	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)																				
00842B-AC-1	ABMT 2015-5 A3 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		2,214	2,214	2,235	2,209	0	5	0	5	0	2,214	0	0	0	52	07/25/2045	1.A
00842D-AC-7	ABMT 2015-6 A3 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		48,904	48,904	49,164	48,797	0	108	0	108	0	48,904	0	0	0	1,140	09/25/2045	1.A
00842C-AC-9	ABMT 2015-7 A3 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		23,284	23,284	22,929	22,415	0	868	0	868	0	23,284	0	0	0	513	10/25/2045	1.A
00842E-AC-5	ABMT 2016-2 A3 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		6,718	6,718	6,797	6,704	0	14	0	14	0	6,718	0	0	0	157	03/25/2046	1.A
05949C-HU-3	BOAMS 2005-I 2A5 CMO 4.381	09/25/2026	PAID ON PRINCIPAL		19,902	19,902	13,434	8,897	0	11,005	0	11,005	0	19,902	0	0	0	634	10/25/2035	1.D FM
05949C-HU-3	BOAMS 2005-I 2A5 CMO 4.381	09/25/2026	WRITTEN OFF		0	1	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	1.D FM
12498N-AB-9	CBASS 2006-CB2 AF2 6.001	09/25/2026	PAID ON PRINCIPAL		7,059	7,059	3,941	1,103	0	5,956	0	5,956	0	7,059	0	0	0	121	12/25/2036	1.D FM
16160K-AK-3	CHASE 2026-5 A4A CMO 5.000	09/25/2026	PAID ON PRINCIPAL		400,515	400,515	397,949	397,949	0	2,566	0	2,566	0	400,515	0	0	0	4,485	03/25/2057	1.A FE
12564E-AA-0	CIM 2021-J2 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		211,540	211,540	199,884	199,837	0	11,703	0	11,703	0	211,540	0	0	0	3,525	04/25/2051	1.A
17323E-AD-5	CMLTI 2014-J2 A1 CMO (3.500	09/25/2026	PAID ON PRINCIPAL		2,354	2,354	2,374	2,349	0	5	0	5	0	2,354	0	0	0	55	11/25/2044	1.A
172973-W5-4	CMSI 2005-4 1A6 CMO 5.500	09/25/2026	PAID ON PRINCIPAL		3,385	3,385	2,514	2,725	0	661	0	661	0	3,385	0	0	0	125	07/25/2035	1.D FM
22541S-CC-0	CSFB 2004-2R A1 CMO 4.736	09/28/2026	PAID ON PRINCIPAL		2,123	2,123	2,024	2,076	0	47	0	47	0	2,123	0	0	0	87	12/28/2033	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO 4.736	09/28/2026	RECOVERY OF PAR WRITE-OFF		0	(425)	(405)	(415)	0	(2)	0	(2)	0	(417)	0	417	417	0	12/28/2033	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO 4.736	08/28/2026	WRITTEN OFF		0	669	638	654	0	3	0	3	0	657	0	(657)	(657)	27	12/28/2033	1.A FM
12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500	09/25/2026	PAID ON PRINCIPAL		6,873	6,873	6,636	6,695	0	178	0	178	0	6,873	0	0	0	161	08/25/2043	1.A
12652C-AA-7	CSMC 2017-HL2 A1 CMO 3.500	09/25/2026	PAID ON PRINCIPAL		31,815	31,815	32,161	31,751	0	65	0	65	0	31,815	0	0	0	686	10/25/2047	1.A
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500	09/25/2026	PAID ON PRINCIPAL		206	206	178	6	0	199	0	199	0	206	0	0	0	8	08/25/2035	1.D FM
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500	09/25/2026	WRITTEN OFF		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO 5.500	09/25/2026	PAID ON PRINCIPAL		1,474	1,474	1,319	79	0	1,396	0	1,396	0	1,474	0	0	0	49	11/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO 5.500	08/25/2026	WRITTEN OFF		0	10	9	1	0	0	0	0	0	0	0	0	0	0	11/25/2035	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		39,493	39,493	35,774	37,112	0	2,381	0	2,381	0	39,493	0	0	0	612	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		8,644	8,644	8,547	8,461	0	183	0	183	0	8,644	0	0	0	198	02/25/2048	1.A
313920-XY-1	FNW 2001-W2 AF5 6.521	09/25/2026	PAID ON PRINCIPAL		5,433	5,433	5,433	4,675	0	758	0	758	0	5,433	0	0	0	261	11/25/2031	1.A
33850B-AC-1	FSMT 2017-1 1A3 CMO (1 3.500	09/25/2026	PAID ON PRINCIPAL		6,491	6,491	6,587	6,508	0	(16)	0	(16)	0	6,491	0	0	0	153	03/25/2047	1.A
33853G-AB-9	FSMT 2021-12 A2 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		326,298	326,298	326,706	326,599	0	(301)	0	(301)	0	326,298	0	0	0	5,218	11/25/2051	1.A
33852F-AA-4	FSMT 2021-4 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		82,257	82,257	70,317	70,692	0	11,566	0	11,566	0	82,257	0	0	0	1,370	06/25/2051	1.A
33852F-AE-6	FSMT 2021-4 A5 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		74,361	74,361	67,715	68,879	0	5,482	0	5,482	0	74,361	0	0	0	1,238	06/25/2051	1.A
33852J-AA-6	FSMT 2021-7 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		101,443	101,443	86,718	87,336	0	14,108	0	14,108	0	101,443	0	0	0	1,723	08/25/2051	1.A
3133TL-4S-4	FSPC T-17 A5 7.160	09/25/2026	PAID ON PRINCIPAL		9,216	9,216	9,215	9,172	0	44	0	44	0	9,216	0	0	0	435	07/25/2029	1.A
3622EB-AC-2	GSAA 2007-4 A3A CMO 4.615	09/25/2026	PAID ON PRINCIPAL		4,369	4,369	1,797	227	0	4,141	0	4,141	0	4,369	0	0	0	30	03/25/2037	1.D FM
36260R-AB-5	GSMBS 2020-PJ6 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		191,163	191,163	156,037	156,417	0	34,746	0	34,746	0	191,163	0	0	0	3,096	05/25/2051	1.A
36262L-AB-6	GSMBS 2021-PJ6 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		140,364	140,364	114,440	114,934	0	25,430	0	25,430	0	140,364	0	0	0	2,284	11/25/2051	1.A
36263N-AB-1	GSMBS 2022-PJ1 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		162,159	162,159	133,541	134,274	0	27,885	0	27,885	0	162,159	0	0	0	2,711	05/28/2052	1.A
36267E-AD-3	GSMBS 2022-PJ2 A4 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		170,455	170,455	140,372	141,673	0	28,782	0	28,782	0	170,455	0	0	0	2,825	06/25/2052	1.A
36267J-AF-7	GSMBS 2022-PJ6 A4 CMO 3.000	09/25/2026	PAID ON PRINCIPAL		224,946	224,946	186,600	188,092	0	36,855	0	36,855	0	224,946	0	0	0	4,713	01/25/2053	1.A
36272D-AE-6	GSMBS 2025-PJ5 A5 CMO 5.500	09/25/2026	PAID ON PRINCIPAL		673,983	673,983	671,043	671,025	0	2,958	0	2,958	0	673,983	0	0	0	24,625	10/25/2055	1.A
36242D-UQ-4	GSR 2005-AR1 4A1 CMO 3.649	09/25/2026	PAID ON PRINCIPAL		1,876	1,876	1,696	1,735	0	142	0	142	0	1,876	0	0	0	46	01/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
46630G-AD-7	JPMMT 2007-A1 2A2 CMO 5.407	09/25/2026	PAID ON PRINCIPAL		1,526	1,526	1,347	1,289	0	237	0	237	0	1,526	0	0	0	55	07/25/2035	1.A FM
46641C-AU-5	JPMMT 2014-1 2A1 CMO (3.500	09/25/2026	PAID ON PRINCIPAL		16,020	16,020	15,787	15,842	0	177	0	177	0	16,020	0	0	0	375	01/25/2044	1.A
46643K-AC-5	JPMMT 2014-5 A2 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		22,894	22,894	23,022	22,858	0	35	0	35	0	22,894	0	0	0	379	10/25/2029	1.A
46654K-AC-1	JPMMT 2021-11 A3 CMO (2.500	09/25/2026	PAID ON PRINCIPAL		245,795	245,795	249,751	249,402	0	(3,607)	0	(3,607)	0	245,795	0	0	0	4,038	01/25/2052	1.A
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500	09/25/2026	PAID ON PRINCIPAL		233,062	233,062	231,861	231,892	0	1,170	0	1,170	0	233,062	0	0	0	3,786	05/25/2052	1.A
46653P-AC-1	JPMMT 2021-6 A3 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		171,840	171,840	137,176	140,063	0	31,776	0	31,776	0	171,840	0	0	0	2,802	10/25/2051	1.A
46653P-AF-4	JPMMT 2021-6 A4 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		175,721	175,721	154,305	157,968	0	17,753	0	17,753	0	175,721	0	0	0	2,866	10/25/2051	1.A
46654U-AB-1	JPMMT 2022-3 A2 CMO (1 3.000	09/25/2026	PAID ON PRINCIPAL		174,317	174,317	146,644	147,267	0	27,050	0	27,050	0	174,317	0	0	0	3,603	08/25/2052	1.A
46654U-AD-7	JPMMT 2022-3 A4 CMO (1 3.000	09/25/2026	PAID ON PRINCIPAL		406,738	406,738	398,730	399,542	0	7,195	0	7,195	0	406,738	0	0	0	8,407	08/25/2052	1.A
46655G-AC-9	JPMMT 2022-4 A2A CMO (3.000	09/25/2026	PAID ON PRINCIPAL		198,900	198,900	163,906	164,740	0	34,160	0	34,160	0	198,900	0	0	0	4,149	10/25/2052	1.A
46655K-AD-8	JPMMT 2022-6 A3 CMO (1 3.000	09/25/2026	PAID ON PRINCIPAL		97,503	97,503	82,664	84,099	0	13,404	0	13,404	0	97,503	0	0	0	1,939	11/25/2052	1.A
46655V-AE-2	JPMMT 2022-8 A4A CMO (4.000	09/25/2026	PAID ON PRINCIPAL		239,104	239,104	234,882	235,618	0	3,486	0	3,486	0	239,104	0	0	0	6,317	01/25/2053	1.A
465986-AK-3	JPMMT 2023-10 A6 CMO (6.000	09/25/2026	PAID ON PRINCIPAL		310,205	310,205	305,892	307,485	0	2,720	0	2,720	0	310,205	0	0	0	11,707	05/25/2054	1.A
46656R-AH-3	JPMMT 2023-3 A3A CMO (5.000	09/25/2026	PAID ON PRINCIPAL		382,541	382,541	370,587	371,106	0	11,435	0	11,435	0	382,541	0	0	0	12,367	10/25/2053	1.A
576434-EM-2	MALT 2003-4 4A1 CMO 5.500	09/25/2026	PAID ON PRINCIPAL		598	598	599	596	0	2	0	2	0	598	0	0	0	22	04/25/2033	4.B FM
57643M-LE-2	MASTR 2005-2 1A5 CMO 5.250	09/25/2026	PAID ON PRINCIPAL		1,714	1,714	1,662	761	0	953	0	953	0	1,714	0	0	0	60	11/25/2035	1.A FM
585494-AD-9	MELLO 2021-MTG2 A4 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		426,610	426,610	386,382	393,053	0	33,556	0	33,556	0	426,610	0	0	0	6,967	06/25/2051	1.A
61772N-AQ-0	MSRM 2021-5 A4 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		275,683	275,683	243,462	247,778	0	27,905	0	27,905	0	275,683	0	0	0	4,482	08/25/2051	1.A
61775Q-AC-1	MSRM 2023-3 A2 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		550,971	550,971	527,555	530,225	0	20,746	0	20,746	0	550,971	0	0	0	21,582	09/25/2053	1.A
61775W-AG-9	MSRM 2023-4 A4 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		175,034	175,034	172,677	173,420	0	1,614	0	1,614	0	175,034	0	0	0	6,648	11/25/2053	1.A
61775Y-AE-0	MSRM 2024-1 A3 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		971,419	971,419	969,036	968,132	0	3,287	0	3,287	0	971,419	0	0	0	37,634	12/25/2053	1.A
61776Q-AC-0	MSRM 2024-3 A2 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		414,228	414,228	414,073	413,593	0	635	0	635	0	414,228	0	0	0	16,506	07/25/2054	1.A
674135-DQ-8	OAK 1998-B M2 7.025	09/15/2026	WRITTEN OFF		0	13,094	816	0	0	0	0	0	0	0	0	0	0	6,194	05/15/2028	6.
670861-AA-1	OBX 2021-J2 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		286,009	286,009	239,175	241,185	0	44,824	0	44,824	0	286,009	0	0	0	4,843	07/25/2051	1.A
67116M-AC-5	OBX 2023-J1 A3 CMO (14 4.500	09/25/2026	PAID ON PRINCIPAL		265,921	265,921	255,450	258,431	0	7,490	0	7,490	0	265,921	0	0	0	7,877	01/25/2053	1.A
673923-AE-8	OBX 2025-J1 A5 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		365,201	365,201	364,774	364,801	0	400	0	400	0	365,201	0	0	0	13,679	05/25/2055	1.A
67647L-AD-3	OCMT 2021-1 A4 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		389,128	389,128	344,531	346,743	0	42,386	0	42,386	0	389,128	0	0	0	6,467	05/25/2051	1.A
67647E-AA-5	OCMT 2021-5 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		326,651	326,651	329,254	328,970	0	(2,319)	0	(2,319)	0	326,651	0	0	0	5,273	10/25/2051	1.A
67647A-AA-3	OCMT 2022-1 A1 CMO (14 4.500	09/25/2026	PAID ON PRINCIPAL		456,981	456,981	427,866	428,106	0	28,875	0	28,875	0	456,981	0	0	0	13,966	11/25/2052	1.A
74388N-AC-0	PFMT 2025-1 A3 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		838,378	838,378	830,838	831,159	0	7,219	0	7,219	0	838,378	0	0	0	29,188	02/25/2055	1.A
69393T-AA-4	PMTLT 2026-CNF7 A1 5.500	09/25/2026	PAID ON PRINCIPAL		291,735	291,735	287,997	287,997	0	3,738	0	3,738	0	291,735	0	0	0	1,337	08/25/2057	1.A Z
74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6.000	09/25/2026	PAID ON PRINCIPAL		3,338	3,338	3,416	3,327	0	10	0	10	0	3,338	0	0	0	144	02/25/2034	4.B FM
69376C-AC-8	PSMC 2021-2 A3 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		272,935	272,935	236,696	242,193	0	30,742	0	30,742	0	272,935	0	0	0	4,234	05/25/2051	1.A
75409X-AA-4	RATE 2021-HB1 A1 CMO (2.500	09/25/2026	PAID ON PRINCIPAL		112,621	112,621	90,220	90,644	0	21,977	0	21,977	0	112,621	0	0	0	1,842	12/25/2051	1.A
75409J-AG-2	RATE 2021-J1 A7 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		167,016	167,016	146,452	150,711	0	16,305	0	16,305	0	167,016	0	0	0	2,811	07/25/2051	1.A
75409T-AA-3	RATE 2021-J3 A1 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		284,985	284,985	287,880	287,371	0	(2,386)	0	(2,386)	0	284,985	0	0	0	4,750	10/25/2051	1.A
75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		142,226	142,226	142,048	142,035	0	191	0	191	0	142,226	0	0	0	2,297	11/25/2051	1.A
75410J-AG-9	RATE 2021-J4 A7 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		82,175	82,175	71,775	73,439	0	8,736	0	8,736	0	82,175	0	0	0	1,327	11/25/2051	1.A
75410C-AD-1	RATE 2025-J1 A4 CMO (1 6.000	09/25/2026	PAID ON PRINCIPAL		207,907	207,907	208,058	208,046	0	(139)	0	(139)	0	207,907	0	0	0	8,803	03/25/2055	1.A
74890G-AD-4	RATE 2026-J3 A4 (144A) 5.500	09/25/2026	PAID ON PRINCIPAL		67,058	67,058	66,681	66,681	0	377	0	377	0	67,058	0	0	0	307	09/25/2056	1.A Z
74938F-AA-6	RCKT 2022-1 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		295,840	295,840	248,413	248,889	0	46,951	0	46,951	0	295,840	0	0	0	4,966	01/25/2052	1.A
74938X-AD-1	RCKT 2022-3 A5 CMO (14 3.000	09/25/2026	PAID ON PRINCIPAL		69,593	69,593	65,483	66,458	0	3,135	0	3,135	0	69,593	0	0	0	1,432	05/25/2052	1.A
74938G-AB-2	RCKT 2022-4 A2 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		181,316	181,316	164,205	164,205	0	17,112	0	17,112	0	181,316	0	0	0	1,942	06/25/2052	1.A Z
75023D-AZ-9	RMCT 2024-J1 A16 CMO (6.000	09/25/2026	PAID ON PRINCIPAL		775,817	775,817	772,016	772,181	0	3,636	0	3,636	0	775,817	0	0	0	29,929	11/25/2054	1.A
81745R-AB-6	SEMT 2013-3 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		44,037	44,037	39,116	38,769	0	5,269	0	5,269	0	44,037	0	0	0	724	03/25/2043	1.A
81744Y-AA-4	SEMT 2013-4 A1 CMO 2.325	09/25/2026	PAID ON PRINCIPAL		19,962	19,962	17,720	17,133	0	2,829	0	2,829	0	19,962	0	0	0	321	04/25/2043	1.A
81744Y-AB-2	SEMT 2013-4 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		29,126	29,126	26,337	25,622	0	3,504	0	3,504	0	29,126	0	0	0	503	04/25/2043	1.A
81746G-AA-1	SEMT 2017-7 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		24,278	24,278	24,760	24,578	0	(300)	0	(300)	0	24,278	0	0	0	507	10/25/2047	1.A
81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		319,150	319,150	268,834	277,038	0	42,111	0	42,111	0	319,150	0	0	0	5,324	07/25/2051	1.A
81749B-AA-9	SEMT 2023-1 A1 CMO (14 5.000	09/25/2026	PAID ON PRINCIPAL		96,299	96,299	95,276	95,332	0	967	0	967	0	96,299	0	0	0	3,335	01/25/2053	1.A
81743J-AK-6	SEMT 2023-4 A10 CMO (1 6.000	07/25/2026	PAID ON PRINCIPAL		82,156	82,156	80,575	81,401	0	755	0	755	0	82,156	0	0	0	2,729	11/25/2053	1.A
81749H-AD-0	SEMT 2024-2 A4 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		348,587	348,587	348,146	347,896	0	691	0	691	0	348,587	0	0	0	14,226	03/25/2054	1.A
81743B-AD-9	SEMT 2024-4 A4 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		761,614	761,614	761,790	761,239	0	375	0	375	0	761,614	0	0	0	28,722	05/25/2054	1.A
81748E-AE-6	SEMT 2024-7 A5 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		922,314	922,314	922,066	921,116	0	1,198	0	1,198	0	922,314	0	0	0	36,272	08/25/2054	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..816935-AE-0	SEMT 2025-2 A5 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		411,305	411,305	409,457	409,501	0	1,804	0	1,804	0	411,305	0	0	0	15,084	03/25/2055	1.A
..81749M-AE-7	SEMT 2025-4 A5 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		266,490	266,490	265,762	265,739	0	751	0	751	0	266,490	0	0	0	10,036	04/25/2055	1.A
..81751P-AD-7	SEMT 2026-10 A4 5.500	09/25/2026	PAID ON PRINCIPAL		705,015	705,015	702,437	702,437	0	2,578	0	2,578	0	705,015	0	0	0	3,231	08/25/2056	1.A Z
..81750Q-AA-2	SEMT 2026-4 A1 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		364,257	364,257	361,753	361,753	0	2,504	0	2,504	0	364,257	0	0	0	8,228	03/25/2056	1.A FE
..81750V-AE-3	SEMT 2026-6 A5 CMO (14 5.000	09/25/2026	PAID ON PRINCIPAL		1,256,043	1,256,043	1,247,538	1,247,538	0	8,504	0	8,504	0	1,256,043	0	0	0	16,513	06/25/2056	1.A Z
..976520-AD-1	WIN 2014-2 A4 CMO (144 3.500	09/20/2026	PAID ON PRINCIPAL		3,257	3,257	3,313	3,253	0	5	0	5	0	3,257	0	0	0	76	09/20/2044	1.A
..97655J-AE-2	WIN 2016-1 1A5 CMO (14 3.500	09/20/2026	PAID ON PRINCIPAL		3,332	3,332	3,380	3,333	0	(1)	0	(1)	0	3,332	0	0	0	78	01/20/2046	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					20,023,792	20,037,140	19,160,622	19,205,620	0	818,413	0	818,413	0	20,024,033	0	(241)	(241)	519,570	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)																				
..05604F-AC-9	BWAY 2013-1515 A2 (144 3.454	09/10/2026	PAID ON PRINCIPAL		101,312	101,312	103,844	101,271	0	41	0	41	0	101,312	0	0	0	2,330	03/10/2033	1.A
..17327F-AC-0	CGCMT 2018-B2 A3 3.744	08/10/2026	PAID ON PRINCIPAL		404,251	404,251	389,218	397,889	0	6,362	0	6,362	0	404,251	0	0	0	10,249	03/10/2051	1.A
..36260J-AE-7	GSMS 2019-GC39 AAB 3.448	09/10/2026	PAID ON PRINCIPAL		325,458	325,458	335,220	327,361	0	(1,903)	0	(1,903)	0	325,458	0	0	0	7,460	05/10/2052	1.A
..61771M-AV-2	MSC 2019-H7 A3 3.005	09/15/2026	PAID ON PRINCIPAL		45,174	45,174	45,624	45,316	0	(142)	0	(142)	0	45,174	0	0	0	814	07/15/2052	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					876,195	876,195	873,906	871,837	0	4,358	0	4,358	0	876,195	0	0	0	20,854	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)																				
..46655H-AK-9	JCP DIRECT LENDING CLO SUB NOTES	06/30/2026	TRANSFERRED TO BA-SSAP#43R 01/2025		2,341,578	0	0	0	0	0	0	0	0	0	0	0	0	0	05/23/2035	6. *
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					2,341,578	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					135,659,081	133,330,852	129,048,816	129,203,954	0	4,113,790	0	4,113,790	0	133,317,744	0	(241)	(241)	3,909,829	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					135,659,081	133,330,852	129,048,816	129,203,954	0	4,113,790	0	4,113,790	0	133,317,744	0	(241)	(241)	3,909,829	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					135,659,081	133,330,852	129,048,816	129,203,954	0	4,113,790	0	4,113,790	0	133,317,744	0	(241)	(241)	3,909,829	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					587,093,395	585,973,627	588,656,715	582,885,659	217,596	4,315,352	9,758	4,523,190	0	587,408,849	0	(2,753,658)	(2,753,658)	19,374,063	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																				
..03027X-10-0	AMERICAN TOWER CORP	08/11/2026	BMO CAPITAL MARKETS CORP NORTH AMERICA A	2,126.000	363,013		347,750	347,750	0	0	0	0	0	347,750	0	15,263	15,263	11,225		
..133131-10-2	CAMDEN PROPERTY TRUST	08/04/2026	VARIOUS	7,474.000	836,079		790,623	815,287	(24,664)	0	60,712	(85,376)	0	729,911	0	106,168	106,168	23,693		
..15202L-10-7	CENTERSPACE	08/25/2026	VARIOUS	11,636.000	630,458		754,989	101,162	0	0	101,162	(101,162)	0	653,827	0	(23,369)	(23,369)	17,919		
..26884U-10-9	EPR PROPERTIES	07/29/2026	VARIOUS	21,808.000	1,395,977		1,222,445	0	0	0	0	0	0	1,222,445	0	173,532	173,532	17,892		
..29444U-70-0	EQUINIX INC	09/01/2026	MERRILL LYNCH NORTH AMERICA ALGO 161	714.000	736,230		406,152	547,038	(140,886)	0	0	(140,886)	0	406,152	0	330,078	330,078	11,053		
..29472R-10-8	EQUITY LIFESTYLE PROPERTIES REITS	08/18/2026	VARIOUS	4,491.000	290,669		280,328	0	0	0	0	0	0	280,328	0	10,341	10,341	4,873		
..29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST INC	08/18/2026	VARIOUS	16,050.000	493,189		476,043	476,043	0	0	0	0	0	476,043	0	17,146	17,146	15,087		
..313745-10-1	FEDERAL REALTY INV TRUST	09/29/2026	VARIOUS	20,329.000	2,240,543		2,212,122	11,582	0	0	11,582	(11,582)	0	2,200,540	0	40,003	40,003	41,892		
..32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC	08/04/2026	PIPER SANDLER & CO NORTH AMERICA CASH 44	6,109.000	393,886		294,026	349,862	(55,836)	0	0	(55,836)	0	294,026	0	99,859	99,859	8,828		
..374297-10-9	GETTY REALTY CORP	08/07/2026	BARCLAYS CAPITAL INC. NORTH AMERICA ALGO	4,439.000	147,933		119,098	121,495	(2,397)	0	0	(2,397)	0	119,098	0	28,834	28,834	6,459		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..398182-30-3	AMERICAN HEALTHCARE REIT INC	07/14/2026	WELLS FARGO NORTH AMERICA ALGO 250	3,123.000	168,691		88,756	146,968	(58,213)	0	0	(58,213)	0	88,756	0	79,935	79,935	2,342		
..44107P-10-4	HOST HOTELS & RESORTS INC	09/01/2026	VARIOUS	70,280.000	1,558,871		1,440,797	6,673	0	0	6,673	(6,673)	0	1,434,124	0	124,747	124,747	59,391		
..46124J-20-1	INVENTRUST PROPERTIES CORP	09/16/2026	VARIOUS	39,251.000	1,269,184		1,292,276	0	0	0	0	0	0	1,292,276	0	(23,093)	(23,093)	9,813		
..46284V-10-1	IRON MOUNTAIN INC	09/01/2026	VARIOUS	6,613.000	777,182		548,548	548,548	0	0	0	0	0	548,548	0	228,633	228,633	17,141		
..74340W-10-3	PROLOGIS INC	09/01/2026	KEYBANC CAPITAL MARKETS INC NORTH AMERIC	3,405.000	472,672		357,934	434,682	(76,749)	0	0	(76,749)	0	357,934	0	114,739	114,739	7,287		
..756109-10-4	REALTY INCOME CORPORATION	09/30/2026	VARIOUS	14,534.000	867,905		781,377	778,413	(40,875)	0	0	(40,875)	0	781,377	0	86,528	86,528	32,646		
..78377T-10-7	RYMAN HOSPITALITY PROPERTIES	08/05/2026	VARIOUS	6,244.000	815,626		636,603	0	0	0	0	0	0	636,603	0	179,023	179,023	7,493		
..828806-10-9	SIMON PROPERTY GROUP INC	09/01/2026	VARIOUS	9,001.000	2,039,317		1,231,111	1,546,760	(435,064)	0	0	(435,064)	0	1,231,111	0	808,207	808,207	40,054		
..85254J-10-2	STAG INDUSTRIAL INC	07/29/2026	VARIOUS	43,538.000	1,696,436		1,538,541	1,600,457	(61,916)	0	2,148	(64,064)	0	1,536,393	0	160,044	160,044	39,148		
..867892-10-1	SUNSTONE HOTEL INVESTORS INC	07/31/2026	EVERCORE ISI NORTH AMERICA ALGO 226	4,807.000	56,613		41,725	42,975	(1,250)	0	0	(1,250)	0	41,725	0	14,888	14,888	1,298		
..92276F-10-0	VENTAS INC	09/01/2026	VARIOUS	9,956.000	935,050		663,554	770,395	(106,841)	0	0	(106,841)	0	663,554	0	271,496	271,496	15,133		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					18,185,524	XXX	15,524,798	8,646,090	(1,004,691)	0	182,277	(1,186,968)	0	15,342,521	0	2,843,003	2,843,003	390,667	XXX	XXX
Common stocks - parent, subsidiaries and affiliates other																				
..C3300*-10-8	8527512 CANADA INC	01/02/2026	DIRECT WITH COMPANY	0.000	(67,739,793)		0	0	0	0	0	0	0	0	0	(67,739,793)	(67,739,793)	0		
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					(67,739,793)	XXX	0	0	0	0	0	0	0	0	0	(67,739,793)	(67,739,793)	0	XXX	XXX
5989999997. Total - common stocks - Part 4					(49,554,268)	XXX	15,524,798	8,646,090	(1,004,691)	0	182,277	(1,186,968)	0	15,342,521	0	(64,896,790)	(64,896,790)	390,667	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					(49,554,268)	XXX	15,524,798	8,646,090	(1,004,691)	0	182,277	(1,186,968)	0	15,342,521	0	(64,896,790)	(64,896,790)	390,667	XXX	XXX
5999999999. Total - preferred and common stocks					(49,554,268)	XXX	15,524,798	8,646,090	(1,004,691)	0	182,277	(1,186,968)	0	15,342,521	0	(64,896,790)	(64,896,790)	390,667	XXX	XXX
6009999999 - Totals					537,539,127	XXX	604,181,513	591,531,749	(787,095)	4,315,352	192,035	3,336,222	0	602,751,370	0	(67,650,448)	(67,650,448)	19,764,730	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total swaps - total return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 Restricted Asset 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 - STATE OF WISCONSIN A TREASURY		1.A	70,000,000	70,000,000	10/01/2026
000000-00-0	REPO - BOFA A TREASURY		1.A	96,144	96,144	10/01/2026
000000-00-0	REPO - CITADEL A TREASURY		1.A	6,265,000	6,265,000	10/01/2026
000000-00-0	REPO - HSBC A TREASURY		1.A	32,170	32,170	10/01/2026
000000-00-0	REPO - JP A TREASURY		1.A	158,590	158,590	10/01/2026
000000-00-0	REPO - RBC A TREASURY		1.A	155,371	155,371	10/01/2026
0019999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - U.S. government obligations (exempt from RBC)				76,707,275	76,707,275	XXX
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (unaffiliated)				76,707,275	76,707,275	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (affiliated)				0	0	XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type)				76,707,275	76,707,275	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating				0	0	XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating				0	0	XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient				0	0	XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - full analysis				0	0	XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (unaffiliated)				0	0	XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (affiliated)				0	0	XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type)				0	0	XXX
2009999999. Total - issuer credit obligations and asset-backed securities				76,707,275	76,707,275	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				76,707,275	76,707,275	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (45,440,538) Book/Adjusted Carrying Value $ (45,440,538)
2. Average balance for the year Fair Value $ 104,897,442 Book/Adjusted Carrying Value $ 104,897,442
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 76,707,275 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset 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	Restricted Asset 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								
US Bank ..... St. Paul, MN		0.000	0	0	13,993,074	18,772,081	15,500,332	XXX
Bankers Trust ..... Phoenix, AZ		0.000	0	0	574,615	152,570	113,120	XXX
JP Morgan Chase ..... Columbus, OH		0.000	0	0	862,308	606,258	475,400	XXX
Wells Fargo ..... San Francisco, CA		0.000	0	0	100,223	1,307	0	XXX
CIBC Mellon ..... Toronto,ON		0.000	0	0	990,345	231,494	11,570,135	XXX
Citibank, N.A. ..... New Castle,DE		0.000	0	0	110,065	403,445	55,487	XXX
JP Morgan Chase Bank, N.A. ... New York,NY		0.000	0	0	1,077,878	852,229	1,146,129	XXX
TD Bank ..... Toronto,ON		2.600	283,546	120,316	59,371,171	64,107,694	26,942,399	XXX
TD Bank ..... Toronto,ON		3.550	73,649	29,472	14,040,060	14,500,785	16,005,862	XXX
TD Bank ..... Toronto,ON		0.000	0	0	(230,409)	(1,550,681)	(124,675)	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	357,195	149,788	90,889,331	98,077,181	71,684,189	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	357,195	149,788	90,889,331	98,077,181	71,684,189	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	(13,455)	(13,455)	(13,455)	XXX
0599999. Total	XXX	XXX	357,195	149,788	90,875,876	98,063,727	71,670,734	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
Qualified cash pools under SSAP No. 2								
	TRAVELERS M MKT LIQUIDITY POOL		09/30/2026	3.874		69,763,891	0	86,229
8409999999. Subtotal - qualified cash pools under SSAP No. 2						69,763,891	0	86,229
8589999999. Total cash equivalents (unaffiliated)						69,763,891	0	86,229
8599999999. Total cash equivalents (affiliated)						0	0	0