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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **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 CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

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

Justin Espinoza *Notary Public*
My Commission Expires September 30, 2031

Justin C. Espinoza NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	23,177,639,302	0	23,177,639,302	21,821,129,616
2.	Stocks:				
	2.1 Preferred stocks	4,790,675	0	4,790,675	6,280,849
	2.2 Common stocks	4,456,789,917	15,730,342	4,441,059,575	3,879,478,059
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)	335,964,125	0	335,964,125	346,109,179
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (748,137,765)), cash equivalents ($ 492,692,816) and short-term investments ($ 1,988,238)	(253,456,711)	0	(253,456,711)	479,149,776
6.	Contract loans (including $ 0 premium notes)	1,127,850	1,127,850	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	970,544,544	590,389,796	380,154,748	399,291,940
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	86,086,236	0	86,086,236	160,381,830
11.	Aggregate write-ins for invested assets	(4,929,564)	0	(4,929,564)	(5,506,153)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	28,774,556,375	607,247,988	28,167,308,386	27,086,315,096
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	191,757,922	495,411	191,262,511	185,116,975
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	857,518,666	76,588,216	780,930,450	770,791,125
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 33,110,670 earned but unbilled premiums)	2,134,549,938	8,029,050	2,126,520,888	2,034,593,115
	15.3 Accrued retrospective premiums ($ 17,168,376) and contracts subject to redetermination ($ 0)	17,168,376	1,399,068	15,769,308	11,994,967
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,574,328,643	0	1,574,328,643	1,744,483,829
	16.2 Funds held by or deposited with reinsured companies	9,520,735	0	9,520,735	1,058,079
	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	25,063,150	0	25,063,150	0
18.2	Net deferred tax asset	857,392,202	299,229,207	558,162,995	525,722,447
19.	Guaranty funds receivable or on deposit	2,315,113	0	2,315,113	2,041,648
20.	Electronic data processing equipment and software	836,021,799	780,452,235	55,569,565	55,255,132
21.	Furniture and equipment, including health care delivery assets ($ 0)	239,595,666	239,595,666	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	962,627,622	446,871,713	515,755,909	402,548,918
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	36,482,416,207	2,459,908,555	34,022,507,652	32,819,921,331
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	36,482,416,207	2,459,908,555	34,022,507,652	32,819,921,331
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(4,929,564)	0	(4,929,564)	(5,506,153)
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)	(4,929,564)	0	(4,929,564)	(5,506,153)
2501.	Suspense, undistributed payments	185,775,593	0	185,775,593	87,942,957
2502.	COLI supplemental benefits trust	153,336,886	0	153,336,886	156,584,906
2503.	Equities and deposits in pools and associations	55,887,340	0	55,887,340	46,202,499
2598.	Summary of remaining write-ins for Line 25 from overflow page	567,627,802	446,871,713	120,756,089	111,818,555
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	962,627,622	446,871,713	515,755,909	402,548,918

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,723,735,770)	11,663,863,005	11,212,978,254
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,705,701,087	1,842,668,505
3.	Loss adjustment expenses	2,377,106,529	2,308,638,985
4.	Commissions payable, contingent commissions and other similar charges	289,345,516	279,421,654
5.	Other expenses (excluding taxes, licenses and fees)	202,720,590	198,790,337
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	70,900,479	91,363,657
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	71,952,464
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 $ 15,598,093,117 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	4,825,138,337	4,671,242,134
10.	Advance premium	121,519,224	144,781,377
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,440,753	12,354,302
12.	Ceded reinsurance premiums payable (net of ceding commissions)	170,958,444	104,817,458
13.	Funds held by company under reinsurance treaties	59,192,304	59,809,634
14.	Amounts withheld or retained by company for account of others	797,750,978	768,545,718
15.	Remittances and items not allocated	560,654,322	441,373,212
16.	Provision for reinsurance (including $ 0 certified)	42,340,996	42,340,996
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	530,382,899	444,522,787
20.	Derivatives	0	0
21.	Payable for securities	20,311,177	76,571,320
22.	Payable for securities lending	86,086,236	160,381,830
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	414,217,177	337,388,685
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	23,950,630,054	23,269,943,307
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	23,950,630,054	23,269,943,307
29.	Aggregate write-ins for special surplus funds	13,657,619	12,769,226
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	5,813,274,358	5,292,263,177
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)	10,071,877,598	9,549,978,024
38.	Totals (Page 2, Line 28, Col. 3)	34,022,507,652	32,819,921,331
	DETAILS OF WRITE-INS		
2501.	Escheat liability	265,351,305	246,950,263
2502.	Unpaid electronic data processing equipment	152,138,982	97,417,285
2503.	Unauthorized reinsurer offset - Retroactive reinsurance reserve ceded	3,780,968	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	(7,054,078)	(6,978,863)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	414,217,177	337,388,685
2901.	Special surplus from retroactive reinsurance	13,657,619	12,769,226
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)	13,657,619	12,769,226
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 $ 2,005,434,371)	1,941,459,347	1,977,720,871	2,633,899,931
	1.2 Assumed (written $ 30,480,439,288)	29,778,989,869	29,329,631,870	39,296,591,906
	1.3 Ceded (written $ 24,890,956,540)	24,275,407,726	23,947,301,310	32,068,632,090
	1.4 Net (written $ 7,594,917,119)	7,445,041,490	7,360,051,432	9,861,859,747
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 4,018,361,906):			
	2.1 Direct	886,992,513	1,094,991,907	1,244,522,578
	2.2 Assumed	14,829,873,940	17,045,684,240	21,523,224,837
	2.3 Ceded	12,015,400,377	13,840,253,641	17,363,152,608
	2.4 Net	3,701,466,077	4,300,422,506	5,404,594,807
3.	Loss adjustment expenses incurred	706,148,220	659,776,164	875,254,425
4.	Other underwriting expenses incurred	2,118,099,409	2,050,354,693	2,706,361,088
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	6,525,713,706	7,010,553,363	8,986,210,319
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	919,327,784	349,498,069	875,649,428
	INVESTMENT INCOME			
9.	Net investment income earned	675,088,537	612,691,883	1,259,733,281
10.	Net realized capital gains (losses) less capital gains tax of $ (7,038,059)	(11,390,150)	(28,907,813)	(31,053,838)
11.	Net investment gain (loss) (Lines 9 + 10)	663,698,387	583,784,069	1,228,679,443
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,310,361 amount charged off $ 13,425,209)	(12,114,847)	(11,720,751)	(15,924,707)
13.	Finance and service charges not included in premiums	14,876,086	17,313,839	23,029,328
14.	Aggregate write-ins for miscellaneous income	(1,284,982)	8,711,747	9,420,013
15.	Total other income (Lines 12 through 14)	1,476,256	14,304,835	16,524,634
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,584,502,427	947,586,973	2,120,853,504
17.	Dividends to policyholders	5,246,171	5,822,022	7,454,933
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)	1,579,256,256	941,764,951	2,113,398,571
19.	Federal and foreign income taxes incurred	346,963,208	(111,281,359)	52,404,309
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,232,293,048	1,053,046,310	2,060,994,261
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	9,549,978,024	8,601,607,385	8,601,607,385
22.	Net income (from Line 20)	1,232,293,048	1,053,046,310	2,060,994,261
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,751,080)	540,092,457	334,531,063	171,779,871
25.	Change in net unrealized foreign exchange capital gain (loss)	(121,156)	2,735,619	1,250,819
26.	Change in net deferred income tax	78,641,430	(279,055,871)	(271,298,487)
27.	Change in nonadmitted assets	(208,225,236)	28,867,267	(71,406,132)
28.	Change in provision for reinsurance	0	0	(9,949,693)
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	(1,117,000,000)	(433,000,000)	(933,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	(3,780,968)	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	521,899,574	707,124,388	948,370,639
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	10,071,877,598	9,308,731,773	9,549,978,024
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	22,839,326	1,590,772	(1,394,198)
1402.	Change in COLI cash values	3,322,083	3,507,161	7,587,898
1403.	Retroactive reinsurance gain/loss	(63,237)	4,288,817	3,972,376
1498.	Summary of remaining write-ins for Line 14 from overflow page	(27,383,155)	(675,003)	(746,063)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,284,982)	8,711,747	9,420,013
3701.	Change in unauthorized reinsurer offset - Ceded retroactive reinsurance	(3,780,968)	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)	(3,780,968)	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	7,499,188,102	8,296,487,994	10,565,796,222
2.	Net investment income	677,329,694	613,778,329	1,241,855,665
3.	Miscellaneous income	(5,093,846)	11,194,142	12,752,038
4.	Total (Lines 1 to 3)	8,171,423,950	8,921,460,465	11,820,403,925
5.	Benefit and loss related payments	3,221,869,963	3,657,350,287	4,732,809,850
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	2,761,644,004	2,694,649,914	3,469,556,820
8.	Dividends paid to policyholders	5,159,720	5,927,523	8,648,971
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	436,940,763	(22,350,715)	44,195,489
10.	Total (Lines 5 through 9)	6,425,614,450	6,335,577,009	8,255,211,129
11.	Net cash from operations (Line 4 minus Line 10)	1,745,809,501	2,585,883,456	3,565,192,796
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,265,051,144	2,041,828,834	2,698,908,050
	12.2 Stocks	3,808,790	107,295	107,295
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	(351,894,520)	18,072,943	35,850,914
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	80,865,697	129,707,321	80,343,916
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,997,831,112	2,189,716,392	2,815,210,175
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,635,444,635	3,592,742,205	4,839,943,515
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	3,064,811	6,957,537	18,365,976
	13.5 Other invested assets	(363,615,227)	27,481,030	41,680,842
	13.6 Miscellaneous applications	56,260,143	86,765,145	66,917,036
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,331,154,361	3,713,945,916	4,966,907,369
14.	Net increase/(decrease) in contract loans and premium notes	(2,929,490)	2,571,364	2,672,996
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,330,393,759)	(1,526,800,888)	(2,154,370,191)
	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	1,117,000,000	433,000,000	933,000,000
	16.6 Other cash provided (applied)	(31,022,229)	(6,461,489)	(201,800,626)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,148,022,229)	(439,461,489)	(1,134,800,626)
	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)	(732,606,487)	619,621,078	276,021,979
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	479,149,776	203,127,797	203,127,797
	19.2 End of period (Line 18 plus Line 19.1)	(253,456,711)	822,748,875	479,149,776

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

20.0001. Subsidiary LLC merger	446,655,893	0	0
20.0002. Transfer to and from limited partnerships/private equity	7,637,463	0	8,196,692
20.0003. Exchange of bonds	3,968,120	11,492,830	11,492,830
20.0004. Income payment received in securities	330,359	688,446	852,471
20.0005. Tax credits from certified capital company (CAPCO)	54,322	48,224	48,224

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2026	December 31, 2025
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 1,232,293,048	$ 2,060,994,261
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	$ 1,232,293,048	$ 2,060,994,261
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 10,071,877,598	$ 9,549,978,024
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	$ 10,071,877,598	$ 9,549,978,024

   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 $ 161,127,623
      2. 12 Months or Longer $ 92,363,231

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

      1. Less than 12 Months $ 3,466,287,042
      2. 12 Months or Longer $ 629,255,005

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

K. 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	86,086,236	—	—	—	86,086,236	160,381,830	(74,295,594)
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	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—

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)
j. On deposit with states	1,226,135,332	—	—	—	1,226,135,332	1,220,642,722	5,492,610
k. On deposit with other regulatory bodies	22,249,113	—	—	—	22,249,113	22,266,605	(17,492)
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	12,083,516	—	—	—	12,083,516	10,915,063	1,168,453
n. Other restricted assets	687,514	—	—	—	687,514	687,488	26
o. Collateral assets received and on balance sheet	86,086,236	—	—	—	86,086,236	160,381,830	(74,295,594)
p. Assets held under modco reinsurance agreements	—	—	—	—	—	—	—
q. Assets held under funds withheld reinsurance agreements	—	—	—	—	—	—	—
r. Total Restricted Assets	$1,433,327,947	$ —	$ —	$ —	$1,433,327,947	$1,575,275,538	$ (141,947,591)

Restricted Asset Category	Current Year						
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	 11 Admitted Restricted to Total Admitted Assets (d)	12 Amount Reported in the General Interrogatories	13 Difference from Note and GI	14 Annual GI Ref
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %	XXX	XXX	XXX
b. Collateral held under security lending agreements	—	86,086,236	0.236 %	0.253 %	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	—	1,226,135,332	3.361 %	3.604 %	XXX	XXX	26.28
k. On deposit with other regulatory bodies	—	22,249,113	0.061 %	0.065 %	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	—	12,083,516	0.033 %	0.036 %	XXX	XXX	26.30
n. Other restricted assets	—	687,514	0.002 %	0.002 %	XXX	XXX	26.32
o. Collateral assets received and on balance sheet	—	86,086,236	0.236 %	0.253 %	XXX	XXX	XXX
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	$ —	$1,433,327,947	3.929 %	4.213 %	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 $87,432,108 and $155,007,878, respectively. The Company did not have any nonadmitted assets on loan at September 30, 2026 or December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

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)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Description of Assets	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	$ 12,083,516	$ —	$ —	$ —	$ 12,083,516	$ 10,915,063	$ 1,168,453
Total (c)	$ 12,083,516	$ —	$ —	$ —	$ 12,083,516	$ 10,915,063	$ 1,168,453
Amount of total pledged under derivative contracts	—	—	—	—	—	—	—
Total excluding derivative collateral	$ 12,083,516	$ —	$ —	$ —	$ 12,083,516	$ 10,915,063	$ 1,168,453

	8	Percentage	
		9	10
Description of Assets	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Bonds - Reinsurance	$ 12,083,516	0.033 %	0.036 %
Total (c)	$ 12,083,516	0.033 %	0.036 %
Amount of total pledged under derivative contracts	—	XXX	XXX
Total excluding derivative collateral	$ 12,083,516	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. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Description of Assets	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)
Escrow for Claim Settlement	$ 687,514	$ —	$ —	$ —	$ 687,514	$ 687,488	$ 26
Total (c)	$ 687,514	$ —	$ —	$ —	$ 687,514	$ 687,488	$ 26

	8	Percentage	
		9	10
Description of Assets	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Escrow for Claim Settlement	$ 687,514	0.002 %	0.002 %
Total (c)	$ 687,514	XXX	XXX

(a) Subset of Column 1

(b) Subset of Column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively

NOTES TO FINANCIAL STATEMENTS

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 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 **
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	86,086,236	—	—	86,086,236	—	—	0.236 %	0.253 %
j.	Other	—	—	—	—	—	—	— %	— %
k.	Total Assets	$86,086,236	$ —	$ —	$86,086,236	$ —	$ —	0.236 %	0.253 %
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)	$ 86,086,236	0.359 %
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.

NOTES TO FINANCIAL STATEMENTS

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	1.1 %
(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). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A-C. No significant change.

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

(in millions)	Ordinary	Extraordinary	Total
March 30, 2026	$ 487	$ —	$ 487
June 22, 2026	290	—	290
September 22, 2026	340	—	340
	$ 1,117	$ —	$ 1,117

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	$ —	$ 88,874,166	$ —	$ —	$ 88,874,166

NOTES TO FINANCIAL STATEMENTS

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Perpetual	4,790,675	—	—	—	4,790,675
Common stock					
Industrial and miscellaneous	—	—	—	—	—
Total securities at fair value	$ 4,790,675	$ 88,874,166	$ —	$ —	$ 93,664,841

At September 30, 2026, the Company also holds Level 3 perpetual preferred stock and Level 3 industrial and miscellaneous common stock, both measured and reported at their 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	—	—	—	—	—
Total	$ —	$ —	$ —	$ —	$ —

(continued)

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

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	$ 492,692,816	$ 492,692,816	$ 71,191,028	$ 421,501,788	$ —	$ —	$ —
Short-term investments	1,989,320	1,988,238	—	1,989,320	—	—	—
Bonds - ICO	17,122,419,780	18,739,588,375	527,151,463	16,573,236,222	22,032,095	—	—
Bonds - ABS	4,188,658,522	4,438,050,927	—	4,177,755,974	10,902,548	—	—
Preferred stock	4,790,675	4,790,675	4,790,675	—	—	—	—
Common stock	—	—	—	—	—	—	—

(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	$ 1,250,226,306	$ 1,250,226,306	$ 313,331,969	$ 936,894,337	$ —	$ —	$ —
Bonds - ICO	17,039,805,682	17,493,843,481	891,798,089	16,124,124,566	23,883,027	—	—
Bonds - ABS	4,351,144,216	4,327,286,135	—	4,338,999,048	12,145,168	—	—
Preferred stock	6,280,849	6,280,849	4,780,849	—	1,500,000	—	—
Common stock	—	—	—	—	—	—	—

ICO - Issuer credit obligations
ABS - Asset-backed securities

D. Not applicable.

E. Not applicable.

NOTES TO FINANCIAL STATEMENTS

21. OTHER ITEMS

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related to:		
(1) Directly Written Insurance Risks		
ILS Contracts as Ceding Insurer	1	$750,000,000

The Company has catastrophe protection through an indemnity reinsurance agreement with Long Point Re IV Ltd. (Long Point Re IV), an independent Bermuda company registered as a special purpose insurer under the Bermuda Insurance Act of 1978 and related regulations. The reinsurance agreement meets the requirements to be accounted for as reinsurance in accordance with the guidance for reinsurance contracts. In connection with the reinsurance agreement, Long Point Re IV issued notes (generally referred to as "catastrophe bonds") to investors in amounts equal to the full coverage provided under the reinsurance agreement as described below. The proceeds of the issuance were deposited in a reinsurance trust account. The businesses covered by this reinsurance agreement are subsets of the Company's overall insurance portfolio, comprising specified property coverages spread across the following geographic locations: Connecticut, Delaware, District of Columbia, Maine, Maryland, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island, Virginia and Vermont.

The reinsurance agreement was entered into in May 2026 in connection with Long Point Re IV's offering to unrelated investors of $750 million aggregate principal amount of catastrophe bonds. This reinsurance agreement provides coverage to the Company through May 24, 2030 for certain losses from tropical cyclones, earthquakes, severe thunderstorms or winter storms in the locations listed above. The attachment point and maximum limit under this agreement are reset annually to adjust the expected loss of the layer within a predetermined range. For events up to and including May 24, 2027, this treaty provides up to $750 million part of $1.00 billion of coverage, subject to a $2.85 billion retention (i.e., for every dollar of loss between $2.85 billion and $3.85 billion, this treaty provides 75 cents of coverage).

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

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 $255,550,000, 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 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 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.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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 [ ] No [X]

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 0

13.1 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	$ 3,896,916,545	$ 4,456,789,917
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 768,387,003	$ 749,379,606
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 4,665,303,548	$ 5,206,169,523
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. ..... $ 86,086,236

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 86,086,236

15.3 Total payable for securities lending reported on the liability page. ..... $ 86,086,236

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 [X] No [ ]

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
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)
N/A		

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
Assets are internally managed by the reporting entity	I

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 [ ] N/A [X]

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 [ ] N/A [X]

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

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	1,982,903	0	27,808,311	29,791,214	17,366	0	243,535	260,900
		TOTAL	1,982,903	0	27,808,311	29,791,214	17,366	0	243,535	260,900

5. Operating Percentages:

   5.1 A&H loss percent ..... (128.270)%

   5.2 A&H cost containment percent ..... (20.630)%

   5.3 A&H expense percent excluding cost containment expenses ..... 302.210 %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		All Other Insurers				
00000	AA-1240059	Ageas SA/NV	BEL	Unauthorized		
00000	AA-3191413	Brit Reinsurance (Bermuda) Limited	BMU	Reciprocal Jurisdiction		03/07/2025
00000	AA-0000000	CGU Australia Pty Ltd	AUS	Unauthorized		
00000	AA-1120064	Lloyds Syndicate 1919	GBR	Reciprocal Jurisdiction		03/03/2022
00000	AA-1120196	Lloyds Syndicate 2358	GBR	Reciprocal Jurisdiction		03/03/2022
00000	AA-1120253	Lloyds Syndicate 2359	GBR	Reciprocal Jurisdiction		03/03/2022
00000	AA-1120182	Lloyds Syndicate 2689	GBR	Reciprocal Jurisdiction		03/03/2022
00000	AA-3190942	Starr Insurance and Reinsurance Limited	BMU	Reciprocal Jurisdiction		01/01/2024

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	20,246,059	23,839,709	6,395,500	10,792,139	39,656,068	37,166,238
2. Alaska AK	L	3,379,319	3,754,299	1,307,218	652,681	4,565,501	4,013,312
3. Arizona AZ	L	29,727,158	32,036,753	15,299,906	7,477,071	103,988,596	107,121,053
4. Arkansas AR	L	17,066,378	21,496,408	4,885,626	8,432,238	46,931,435	53,315,572
5. California CA	L	128,821	200,878	2,231,393	5,634,076	44,043,294	40,931,924
6. Colorado CO	L	36,202,697	39,210,761	15,452,093	13,457,979	83,737,209	87,702,973
7. Connecticut CT	L	39,171,309	45,762,451	11,397,590	14,290,574	94,264,636	95,723,681
8. Delaware DE	L	5,381,715	4,218,154	3,238,247	1,036,840	14,832,462	14,116,827
9. District of Columbia DC	L	6,412,454	6,952,813	3,595,149	2,962,905	21,446,341	24,570,257
10. Florida FL	L	61,979,681	61,980,990	37,197,568	23,380,507	187,979,546	175,346,607
11. Georgia GA	L	37,113,536	37,319,162	10,255,189	24,627,570	76,917,485	75,043,075
12. Hawaii HI	L	6,857,159	5,447,079	1,314,691	1,198,751	18,985,500	14,071,851
13. Idaho ID	L	9,915,854	11,564,581	3,598,466	3,913,439	17,147,968	14,939,692
14. Illinois IL	L	93,680,634	92,633,535	27,857,576	37,659,563	167,709,176	172,359,045
15. Indiana IN	L	53,650,136	52,641,199	16,806,574	17,037,094	74,606,745	58,773,763
16. Iowa IA	L	16,395,157	16,284,543	3,984,252	2,343,892	28,879,211	35,409,594
17. Kansas KS	L	31,645,043	35,185,995	12,472,483	11,011,679	53,075,913	56,873,361
18. Kentucky KY	L	14,857,464	17,493,786	17,493,624	12,551,684	52,703,424	79,063,458
19. Louisiana LA	L	21,905,783	24,365,989	9,504,454	17,414,068	66,160,728	66,270,728
20. Maine ME	L	8,149,503	7,921,789	1,079,808	1,917,163	13,103,635	12,565,041
21. Maryland MD	L	30,180,410	35,464,420	15,497,081	10,924,622	86,327,911	92,181,732
22. Massachusetts MA	L	92,307,390	89,420,893	39,258,388	34,338,673	236,500,109	254,090,945
23. Michigan MI	L	51,298,789	52,412,812	17,300,346	17,583,472	118,416,172	112,055,565
24. Minnesota MN	L	56,001,842	58,328,121	13,878,882	11,251,248	67,605,589	70,684,876
25. Mississippi MS	L	22,530,411	24,611,835	3,197,312	10,925,676	63,474,971	64,087,400
26. Missouri MO	L	38,815,922	49,635,998	21,879,188	23,961,892	128,558,844	126,700,806
27. Montana MT	L	7,818,138	6,860,805	866,012	1,835,848	11,412,860	10,311,306
28. Nebraska NE	L	22,477,506	23,726,871	5,308,304	6,985,727	50,836,298	52,407,988
29. Nevada NV	L	25,288,865	27,759,648	9,019,541	7,407,015	49,469,072	51,784,587
30. New Hampshire NH	L	9,654,324	9,786,404	6,347,770	7,209,949	28,597,533	31,649,492
31. New Jersey NJ	L	90,976,449	94,441,349	31,469,451	33,700,646	292,475,533	279,213,097
32. New Mexico NM	L	20,465,415	22,428,588	6,525,246	10,449,948	41,624,263	40,293,664
33. New York NY	L	418,657,366	413,506,443	139,183,723	201,699,582	1,406,675,298	1,302,727,591
34. North Carolina NC	L	73,256,086	67,235,096	13,764,391	20,875,068	84,296,969	90,926,146
35. North Dakota ND	L	9,032,671	8,208,194	626,243	2,957,582	8,338,968	7,673,985
36. Ohio OH	L	40,080,460	40,313,798	20,431,752	28,606,237	97,185,611	88,087,947
37. Oklahoma OK	L	28,227,681	29,495,158	7,427,449	8,536,541	34,467,859	36,874,966
38. Oregon OR	L	20,042,641	22,783,596	2,323,505	4,527,488	25,012,806	21,818,160
39. Pennsylvania PA	L	99,663,145	101,842,608	29,348,367	33,390,819	222,527,337	212,534,187
40. Rhode Island RI	L	10,546,131	9,044,583	3,054,316	3,357,677	18,368,681	18,654,025
41. South Carolina SC	L	30,259,009	25,547,727	7,828,565	2,431,919	59,131,233	46,519,941
42. South Dakota SD	L	11,518,053	14,082,169	2,529,739	2,177,084	10,711,659	12,992,323
43. Tennessee TN	L	45,156,804	51,681,947	12,214,472	14,181,792	136,149,693	152,482,905
44. Texas TX	L	88,388,752	86,475,153	22,547,724	40,323,798	404,511,238	410,436,984
45. Utah UT	L	16,603,910	14,936,515	3,572,070	2,981,868	20,621,850	20,752,841
46. Vermont VT	L	4,114,732	3,686,912	1,769,097	1,736,815	12,663,405	13,147,601
47. Virginia VA	L	31,382,105	28,014,454	12,755,815	15,677,102	68,012,008	69,416,107
48. Washington WA	L	35,223,730	37,032,216	9,467,521	11,698,746	45,790,000	40,971,174
49. West Virginia WV	L	9,366,417	10,549,243	3,864,701	4,270,972	36,624,913	35,630,456
50. Wisconsin WI	L	44,318,637	43,967,943	30,160,189	12,804,949	121,976,264	90,669,511
51. Wyoming WY	L	7,627,111	8,172,104	1,321,932	1,661,508	8,070,515	41,566,217
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	71,349	38,904	540	713	50,280	29,347
54. Puerto Rico PR	L	216,335	281,605	4,080,346	1,063,588	90,380	420,235
55. U.S. Virgin Islands VI	L	(1)	1	0	0	30,028	37,876
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate other alien OT	XXX	(69)	143	22,796	21,194	629,924	621,771
59. Totals	XXX	2,005,434,371	2,052,085,133	704,210,179	809,349,669	5,207,970,943	5,125,831,805
DETAILS OF WRITE-INS							
58001. BHS Bahamas	XXX	0	1	0	0	0	0
58002. SGP Singapore	XXX	0	0	0	0	30	36
58003. ZZZ Other Alien	XXX	(69)	142	22,796	21,194	629,895	621,735
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	(69)	143	22,796	21,194	629,924	621,771

(a) Active Status Counts:

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … 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	UIP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		TravCo Personal Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Travelers Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - 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	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		TFP Group Limited	BMU	NIA	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	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		99-2174283	0	0		Spire GS Co-Investment, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O	31.120	The Travelers Companies, Inc.	NO	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

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	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	RE	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

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3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	DS	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	DS	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	DS	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	DS	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	DS	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	DS	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	DS	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	DS	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		32-0548038	0	0		Corvus Insurance Agency, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
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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	215,849,458	158,960,220	73.6	15.9
2.1	Allied Lines	315,781,653	73,578,846	23.3	95.4
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	23,633,313	6,308,586	26.7	61.0
4.	Homeowners multiple peril	14,206,808	5,716,131	40.2	41.1
5.1	Commercial multiple peril (non-liability portion)	173,677,887	69,600,161	40.1	37.0
5.2	Commercial multiple peril (liability portion)	137,630,282	47,198,479	34.3	43.8
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	837	3,845,768	459,646.2	(1,930.5)
9.1	Inland marine	11,330,331	(16,819,905)	(148.5)	7.0
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(699,856)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(20)	0.0	0.0
12.	Earthquake	54,211,301	2,800	0.0	0.1
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	3,773	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	104,925	(219,483)	(209.2)	(23.5)
16.	Workers' compensation	151,930,924	19,140,046	12.6	30.9
17.1	Other liability - occurrence	391,205,470	304,604,436	77.9	77.9
17.2	Other liability - claims-made	18,320,760	2,471,704	13.5	55.9
17.3	Excess workers' compensation	0	2,373,038	0.0	1,895.6
18.1	Products liability - occurrence	22,315,639	3,959,244	17.7	49.0
18.2	Products liability - claims-made	1,042,097	168,443	16.2	7.7
19.1	Private passenger auto no-fault (personal injury protection)	114,429	(1,464,242)	(1,279.6)	719.2
19.2	Other private passenger auto liability	503,800	(153,630)	(30.5)	114.2
19.3	Commercial auto no-fault (personal injury protection)	6,086,451	(1,086,579)	(17.9)	27.2
19.4	Other commercial auto liability	294,001,529	166,264,785	56.6	58.9
21.1	Private passenger auto physical damage	442,586	33,163	7.5	45.1
21.2	Commercial auto physical damage	79,529,625	41,338,845	52.0	51.5
22.	Aircraft (all perils)	0	119,109	0.0	0.0
23.	Fidelity	8,674	68	0.8	(4.3)
24.	Surety	4,704,561	672,707	14.3	18.7
26.	Burglary and theft	1,711	41	2.4	12.4
27.	Boiler and machinery	24,824,297	1,057,210	4.3	6.7
28.	Credit	0	0	0.0	0.0
29.	International	0	18,627	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	1,941,459,347	886,992,513	45.7	55.4
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	86,946,383	222,611,797	232,761,475
2.1	Allied Lines	137,592,735	329,884,912	352,872,721
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	6,424,511	24,033,495	23,348,900
4.	Homeowners multiple peril	5,440,448	13,795,137	14,880,400
5.1	Commercial multiple peril (non-liability portion)	54,819,793	176,669,133	181,315,009
5.2	Commercial multiple peril (liability portion)	46,460,967	142,047,032	139,439,672
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	571	1,121	1,050
9.1	Inland marine	4,760,631	11,460,304	11,346,837
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	24,390,818	54,710,880	58,578,319
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	49,702,194	161,020,264	158,702,279
17.1	Other liability - occurrence	138,053,001	413,275,898	396,256,228
17.2	Other liability - claims-made	8,455,063	18,890,024	17,965,896
17.3	Excess workers' compensation	0	0	167,245
18.1	Products liability - occurrence	7,792,618	21,638,681	24,013,691
18.2	Products liability - claims-made	199,075	1,276,864	1,033,417
19.1	Private passenger auto no-fault (personal injury protection)	37,480	109,929	131,956
19.2	Other private passenger auto liability	147,229	451,574	783,602
19.3	Commercial auto no-fault (personal injury protection)	3,355,216	7,317,999	6,239,754
19.4	Other commercial auto liability	92,542,237	290,526,136	319,153,656
21.1	Private passenger auto physical damage	135,547	410,229	704,444
21.2	Commercial auto physical damage	26,100,845	79,972,865	84,931,907
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	(95)	9,912	8,296
24.	Surety	24,228	9,557,216	514,504
26.	Burglary and theft	542	2,104	2,050
27.	Boiler and machinery	11,954,455	25,760,863	26,931,826
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	705,336,493	2,005,434,371	2,052,085,133
	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	3,129,931	4,102,941	7,232,872	867,787	107,772	975,559	2,680,223	60,370	3,479,343	6,219,935	418,079	(455,457)	(37,378)
2. 2024	784,263	1,537,004	2,321,267	411,888	38,489	450,376	680,070	40,460	1,105,954	1,826,483	307,694	(352,101)	(44,407)
3. Subtotals 2024 + Prior	3,914,194	5,639,944	9,554,138	1,279,674	146,261	1,425,935	3,360,293	100,829	4,585,296	8,046,418	725,773	(807,558)	(81,785)
4. 2025	1,027,651	2,939,828	3,967,479	781,095	156,949	938,044	838,948	88,686	1,928,036	2,855,670	592,391	(766,157)	(173,765)
5. Subtotals 2025 + Prior	4,941,846	8,579,772	13,521,617	2,060,769	303,210	2,363,979	4,199,241	189,515	6,513,332	10,902,088	1,318,164	(1,573,714)	(255,550)
6. 2026	XXX	XXX	XXX	XXX	1,524,283	1,524,283	XXX	856,534	2,282,348	3,138,882	XXX	XXX	XXX
7. Totals	4,941,846	8,579,772	13,521,617	2,060,769	1,827,493	3,888,262	4,199,241	1,046,049	8,795,680	14,040,970	1,318,164	(1,573,714)	(255,550)
8. Prior year-end surplus as regards policyholders	9,549,978										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. 26.7	2. (18.3)	3. (1.9)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.7)

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.	Other assets	41,179,595	0	41,179,595	40,839,849
2505.	Due from unaffiliated companies	27,236,179	0	27,236,179	13,932,038
2506.	Service contract receivable	26,094,107	0	26,094,107	27,395,774
2507.	Amounts receivable under high deductible policies	20,055,856	2,014,711	18,041,145	21,630,267
2508.	State surcharges receivable	8,583,848	0	8,583,848	8,110,626
2509.	Other assets nonadmitted	410,353,062	410,353,062	0	0
2510.	Miscellaneous ledger balances	34,503,940	34,503,940	0	0
2511.	Performance guarantees receivable	(101,692)	0	(101,692)	(90,000)
2512.	Reinsurance receivable and payable	(277,092)	0	(277,092)	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	567,627,802	446,871,713	120,756,089	111,818,555

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Retroactive reinsurance reserve assumed	3,285,554	340,588
2505.	Other liabilities	961,482	0
2506.	Undistributed salaries	660,843	1,075,206
2507.	Federal excise tax-reinsurance contracts	0	2,673
2508.	Retroactive reinsurance reserve ceded	(11,961,958)	(8,397,330)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(7,054,078)	(6,978,863)

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	(658,286)	(674,737)	(745,797)
1405.	Other income/expense	(26,724,869)	(266)	(266)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(27,383,155)	(675,003)	(746,063)

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	346,109,180	344,984,585
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	3,064,811	18,365,976
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	13,209,864	17,241,380
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	335,964,126	346,109,180
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	335,964,126	346,109,180

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,009,015,146	1,095,988,953
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	454,293,356	8,247,963
	2.2 Additional investment made after acquisition	2,084,693	41,629,571
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	(21,366,259)	(85,012,595)
6.	Total gain (loss) on disposals	2,923,560	2,631,855
7.	Deduct amounts received on disposals	468,098,757	44,047,606
8.	Deduct amortization of premium, depreciation and proportional amortization	2,515,132	4,226,749
9.	Total foreign exchange change in book/adjusted carrying value	(33,755)	541,087
10.	Deduct current year's other than temporary impairment recognized	5,758,308	6,737,334
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	970,544,544	1,009,015,146
12.	Deduct total nonadmitted amounts	590,389,796	609,723,206
13.	Statement value at end of current period (Line 11 minus Line 12)	380,154,748	399,291,940

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	25,724,327,008	23,356,257,477
2.	Cost of bonds and stocks acquired	3,639,743,113	4,852,288,816
3.	Accrual of discount	36,933,643	56,756,227
4.	Unrealized valuation increase/(decrease)	558,131,047	248,593,105
5.	Total gain (loss) on disposals	(13,859,111)	(29,534,638)
6.	Deduct consideration for bonds and stocks disposed of	2,273,564,927	2,713,203,511
7.	Deduct amortization of premium	32,178,121	46,053,198
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	995,310	3,424,381
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	682,551	2,647,112
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	27,639,219,894	25,724,327,008
12.	Deduct total nonadmitted amounts	15,730,342	17,438,486
13.	Statement value at end of current period (Line 11 minus Line 12)	27,623,489,552	25,706,888,522

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)	14,767,254,750	708,041,712	428,400,165	5,200,689	14,454,249,804	14,767,254,750	15,052,096,986	14,265,725,191
2.	NAIC 2 (a)	3,380,417,494	261,895,734	84,734,947	(8,569,239)	3,156,414,970	3,380,417,494	3,549,009,041	3,062,307,782
3.	NAIC 3 (a)	97,245,865	12,722,373	1,982,464	(2,046,878)	124,843,136	97,245,865	105,938,896	122,273,974
4.	NAIC 4 (a)	18,017,591	2,590,938	0	14,820	12,896,345	18,017,591	20,623,348	16,736,554
5.	NAIC 5 (a)	15,539,940	0	233,784	(1,397,814)	15,461,435	15,539,940	13,908,342	26,799,981
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	18,278,475,640	985,250,757	515,351,361	(6,798,423)	17,763,865,690	18,278,475,640	18,741,576,613	17,493,843,482
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	4,187,910,988	394,937,153	150,262,462	5,304,865	4,194,321,540	4,187,910,988	4,437,890,544	4,327,033,606
9.	NAIC 2	7,280	0	175	7	7,428	7,280	7,112	7,553
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	156,724	0	5,049	1,595	239,678	156,724	153,271	244,976
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total ABS	4,188,074,992	394,937,153	150,267,686	5,306,467	4,194,568,647	4,188,074,992	4,438,050,926	4,327,286,135
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0	0	0
16.	NAIC 2	4,926,950	0	0	(136,275)	4,777,170	4,926,950	4,790,675	4,780,849
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	1,500,000
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	4,926,950	0	0	(136,275)	4,777,170	4,926,950	4,790,675	6,280,849
22.	Total ICO, ABS & Preferred Stock	22,471,477,582	1,380,187,910	665,619,046	(1,628,231)	21,963,211,506	22,471,477,582	23,184,418,214	21,827,410,465

(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 $ 1,988,238 ; 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	1,988,238	XXX	1,983,420	0	8,667

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	1,983,420	0
3.	Accrual of discount	4,818	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)	1,988,238	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,988,238	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,250,226,306	1,101,741,651
2.	Cost of cash equivalents acquired	78,392,151,188	101,229,039,178
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	79,149,684,678	101,080,554,523
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)	492,692,816	1,250,226,306
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	492,692,816	1,250,226,306

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
RE# 11050 Norcross Data Center	Norcross	GA	03/31/2002		0	0	0	43,096
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002		0	0	0	464,983
RE# 10500 & Re# 10600 50 Prospect Street Plaza Building	Hartford	CT	03/31/2002		0	0	0	306,233
300 Windsor Street	Hartford	CT	03/31/2002		0	0	0	42,327
99 Lamberton Road	Windsor	CT	01/01/2007		0	0	0	235,403
0199999. Acquired by purchase					0	0	0	1,092,042
0399999 - Totals					0	0	0	1,092,042

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	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					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 2

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

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

NONE

E02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated												
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	90,332	0	122,958	0.230
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	4,153	0	2,944,657	0.630
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	2,071	0	1,471,381	1.350
	Stone Point Fund VI, L.P. (fka Trident VI, L.P.)	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	12,474	0	1,214,182	0.690
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								0	109,030	0	5,753,178	XXX
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated												
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Blackstone Group		03/27/2015		0	437,302	0	1,666,867	0.150
	MCAP Acquisition L.P.	New York	NY	Municipal Associates V, LLC		06/03/2025		2,923,560	0	0	0	3.394
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								2,923,560	437,302	0	1,666,867	XXX
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated												
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014		0	64,696	0	890,896	1.730
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								0	64,696	0	890,896	XXX
7899999. Total - unaffiliated								2,923,560	611,028	0	8,310,941	XXX
7999999. Total - affiliated								0	0	0	0	XXX
8099999 - Totals								2,923,560	611,028	0	8,310,941	XXX

E03

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
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	09/24/2026	58,183	0	0	0	0	0	0	58,183	58,183	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	07/30/2026	234,883	0	0	0	0	0	0	234,883	234,883	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	09/11/2026	420,408	0	0	0	0	0	0	420,408	420,408	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	09/11/2026	845,664	0	0	0	0	0	0	845,664	845,664	0	0	0	0
	Stone Point Fund VI, L.P. (fka Trident VI, L.P.)	Greenwich	CT	Distribution	12/20/2013	07/03/2026	101,935	0	0	0	0	0	0	101,935	101,935	0	0	0	0
	Stone Point T-V Rolling Vehicle (-A,-B,-C) LP	Greenwich	CT	Distribution	10/31/2025	08/06/2026	322,298	0	0	0	0	0	0	322,298	322,298	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							1,983,370	0	0	0	0	0	0	1,983,370	1,983,370	0	0	0	0
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated																			
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Distribution	03/27/2015	09/30/2026	594,065	0	0	0	0	0	0	594,065	594,065	0	0	0	0
	HighBrook Income Property Fund II, LP	Wilmington	DE	Distribution	05/16/2014	09/21/2026	296,379	0	0	0	0	0	0	296,379	296,379	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
	RockBridge Hospitality Fund VI L.P.	Columbus	OH	Distribution	01/27/2014	07/20/2026	657,136	0	0	0	0	0	0	657,136	657,136	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	08/10/2026	7,797	0	0	0	0	0	0	7,797	7,797	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Intra-Company Transfer	03/28/2013	08/28/2026	1	0	0	0	0	0	0	1	2,923,561	0	2,923,560	2,923,560	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							1,555,378	0	0	0	0	0	0	1,555,378	4,478,939	0	2,923,560	2,923,560	0
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated																			
	Blue Water Energy Fund I-A, L.P.	London	GBR	Distribution	09/07/2012	04/03/2026	20	0	0	0	0	0	0	20	20	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	09/28/2026	99,771	0	0	0	0	0	0	99,771	99,771	0	0	0	0
	Solamere Capital Fund II, LP	Boston	MA	Distribution	02/07/2014	09/23/2026	116,850	0	0	0	0	0	0	116,850	116,850	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							216,641	0	0	0	0	0	0	216,641	216,641	0	0	0	0
Qualifying federal tax credit investments - unaffiliated																			
	WNC Inst Tax Credit Fund 34, LP	Various	CA	Return of Capital	05/05/2011	09/11/2026	39,926	0	0	0	0	0	0	39,926	39,926	0	0	0	0
4899999. Qualifying federal tax credit investments - unaffiliated							39,926	0	0	0	0	0	0	39,926	39,926	0	0	0	0
7899999. Total - unaffiliated							3,795,315	0	0	0	0	0	0	3,795,315	6,718,875	0	2,923,560	2,923,560	0
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							3,795,315	0	0	0	0	0	0	3,795,315	6,718,875	0	2,923,560	2,923,560	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-RW-0	U S TREASURY INFL IX BON 0.875 2047 02	09/16/2026	VARIOUS		9,284,284	10,000,000	9,868	1.A
912810-RR-1	U S TREASURY INFL IX BON 1.000 2046 02	09/16/2026	VARIOUS		14,864,133	15,000,000	17,808	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					24,148,416	25,000,000	27,676	XXX
Issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)								
041827-CL-8	ARLINGTON ISD GEN OBLIG 5.000 2045 02	08/28/2026	RBC CAPITAL MARKETS		3,615,807	3,450,000	0	1.A FE
041827-CM-6	ARLINGTON ISD GEN OBLIG 5.000 2046 02	08/28/2026	RBC CAPITAL MARKETS		3,774,103	3,620,000	0	1.A FE
041827-CQ-7	ARLINGTON ISD GEN OBLIG 5.000 2049 02	08/28/2026	RBC CAPITAL MARKETS		5,756,072	5,600,000	0	1.A FE
041827-CR-5	ARLINGTON ISD GEN OBLIG 5.000 2050 02	08/28/2026	RBC CAPITAL MARKETS		4,521,137	4,415,000	0	1.A FE
041827-CS-3	ARLINGTON ISD GEN OBLIG 5.000 2051 02	08/28/2026	RBC CAPITAL MARKETS		2,479,587	2,425,000	0	1.A FE
041827-CJ-3	ARLINGTON ISD GEN OBLIG 5.250 2043 02	08/28/2026	RBC CAPITAL MARKETS		3,347,814	3,100,000	0	1.A FE
117583-V8-4	BRYAN ISD GENERAL OBLIG 4.625 2048 02	08/19/2026	MORGAN STANLEY		9,885,700	10,000,000	0	1.A FE
117583-W3-4	BRYAN ISD GENERAL OBLIG 4.750 2051 02	08/19/2026	MORGAN STANLEY		6,676,254	6,715,000	0	1.A FE
147879-HV-5	CASS CO SD#R-2 RAYMORE P 5.000 2046 03	08/12/2026	PIPER JAFFRAY		1,677,728	1,600,000	0	1.B FE
373046-E9-8	GEORGETOWN ISD GO S2024 5.000 2044 02	09/15/2026	J P MORGAN CHASE SECURITIES INC		2,446,607	2,405,000	10,355	1.A FE
425507-UB-4	HENNEPIN CO GENERAL OBLI 4.125 2041 12	08/20/2026	BAS-MERRILL LYNCH		20,585,955	20,645,000	0	1.A FE
425507-TH-3	HENNEPIN CO GENERAL OBLI 5.000 2043 12	08/20/2026	J P MORGAN CHASE SECURITIES INC		16,524,119	15,315,000	0	1.A FE
529284-6K-2	LEXINGTON GENERAL OBLIGA 4.500 2048 06	08/25/2026	RAYMOND JAMES & ASSOC		14,658,046	14,740,000	0	1.A FE
529284-6N-6	LEXINGTON GENERAL OBLIGA 4.625 2051 06	08/25/2026	RAYMOND JAMES & ASSOC		16,840,000	16,840,000	0	1.A FE
559686-ZW-3	MAGNOLIA ISD GO S2026 (P 4.625 2051 08	07/24/2026	CABRERA CAPITAL MARKETS INC		47,782,550	48,810,000	0	1.A FE
572888-JU-0	MARSHFIELD USD GO S2026 4.125 2041 04	08/13/2026	HILLTOP SECURITIES		1,636,553	1,650,000	0	1.C FE
572888-JV-8	MARSHFIELD USD GO S2026 4.125 2042 04	08/13/2026	HILLTOP SECURITIES		1,705,294	1,720,000	0	1.C FE
572888-JW-6	MARSHFIELD USD GO S2026 4.125 2043 04	08/13/2026	HILLTOP SECURITIES		1,778,971	1,795,000	0	1.C FE
572888-JX-4	MARSHFIELD USD GO S2026 4.375 2044 04	08/13/2026	HILLTOP SECURITIES		1,852,946	1,870,000	0	1.C FE
572888-JY-2	MARSHFIELD USD GO S2026 4.375 2045 04	08/13/2026	HILLTOP SECURITIES		2,788,398	2,815,000	0	1.C FE
590760-VH-4	MESQUITE ISD GO REF S202 5.000 2049 08	09/11/2026	FHN FINANCIAL		5,031,950	5,000,000	20,139	1.A FE
590760-TD-6	MESQUITE ISD GO TAXABLE 2.588 2040 08	08/20/2026	PIPER JAFFRAY		2,511,797	3,350,000	1,445	1.A FE
60412A-4U-4	MINNESOTA GO S2026B 4.625 2045 08	09/10/2026	J P MORGAN CHASE SECURITIES INC		12,705,727	12,810,000	0	1.A FE
604196-CQ-6	MINNETONKA ISD #276 GO C ---- 2040 02	08/27/2026	ROBERT W BAIRD & CO		895,040	1,600,000	0	1.A FE
604196-CR-4	MINNETONKA ISD #276 GO C ---- 2041 02	08/27/2026	ROBERT W BAIRD & CO		741,370	1,400,000	0	1.A FE
604196-CS-2	MINNETONKA ISD #276 GO C ---- 2042 02	08/27/2026	ROBERT W BAIRD & CO		1,621,754	3,245,000	0	1.A FE
604196-CT-0	MINNETONKA ISD #276 GO C ---- 2043 02	08/27/2026	ROBERT W BAIRD & CO		1,542,382	3,255,000	0	1.A FE
604196-CU-7	MINNETONKA ISD #276 GO C ---- 2044 02	08/27/2026	ROBERT W BAIRD & CO		1,458,500	3,255,000	0	1.A FE
604196-CV-5	MINNETONKA ISD #276 GO C ---- 2045 02	08/27/2026	ROBERT W BAIRD & CO		1,345,535	3,185,000	0	1.A FE
604196-CW-3	MINNETONKA ISD #276 GO C ---- 2046 02	08/27/2026	ROBERT W BAIRD & CO		1,057,989	2,675,000	0	1.A FE
604196-CX-1	MINNETONKA ISD #276 GO C ---- 2047 02	08/27/2026	ROBERT W BAIRD & CO		1,175,233	3,180,000	0	1.A FE
604196-CY-9	MINNETONKA ISD #276 GO C ---- 2048 02	08/27/2026	ROBERT W BAIRD & CO		635,144	1,820,000	0	1.A FE
604196-CZ-6	MINNETONKA ISD #276 GO C ---- 2049 02	08/27/2026	ROBERT W BAIRD & CO		778,471	2,390,000	0	1.A FE
604196-DA-0	MINNETONKA ISD #276 GO C ---- 2050 02	08/27/2026	ROBERT W BAIRD & CO		590,490	1,915,000	0	1.A FE
604196-DB-8	MINNETONKA ISD #276 GO C ---- 2051 02	08/27/2026	ROBERT W BAIRD & CO		640,201	2,215,000	0	1.A FE
653064-LY-9	NEWTON GENERAL OBLIGATIO 4.625 2046 08	09/10/2026	OPPENHEIMER AND CO		12,849,532	12,975,000	0	1.A FE
66702R-E6-5	NORTHSIDE ISD GO S2022A 2.750 2042 08	09/16/2026	FHN FINANCIAL		3,533,193	4,685,000	11,452	1.A FE
749845-Y8-0	RACINE CO GO S2026B 4.125 2041 03	07/23/2026	RAYMOND JAMES & ASSOC		838,130	845,000	0	1.C FE
749845-Y9-8	RACINE CO GO S2026B 4.125 2042 03	07/23/2026	RAYMOND JAMES & ASSOC		872,494	880,000	0	1.C FE
749845-Z2-2	RACINE CO GO S2026B 4.125 2043 03	07/23/2026	RAYMOND JAMES & ASSOC		911,803	920,000	0	1.C FE
749845-Z3-0	RACINE CO GO S2026B 4.375 2044 03	07/23/2026	RAYMOND JAMES & ASSOC		952,078	955,000	0	1.C FE
749845-Z4-8	RACINE CO GO S2026B 4.375 2045 03	07/23/2026	RAYMOND JAMES & ASSOC		996,820	1,000,000	0	1.C FE
749845-Z5-5	RACINE CO GO S2026B 4.375 2046 03	07/23/2026	RAYMOND JAMES & ASSOC		1,041,572	1,045,000	0	1.C FE
763262-DM-1	RICHARDSON ISD GO S2026A 4.750 2051 02	08/05/2026	PIPER JAFFRAY		30,000,000	30,000,000	0	1.A FE
771588-YM-6	ROCHESTER GENERAL OBLIGA 4.375 2046 02	08/20/2026	MORGAN STANLEY		8,338,374	8,355,000	0	1.A FE
833153-XA-2	SNOHOMISH CO SD #15 EDMO 5.000 2044 12	08/12/2026	DA DAVIDSON		4,276,640	4,000,000	0	1.A FE
833119-B3-3	SNOHOMISH CO SD#2 EVERET 5.000 2041 12	08/27/2026	DA DAVIDSON		599,133	560,000	0	1.A FE
833119-B4-1	SNOHOMISH CO SD#2 EVERET 5.000 2042 12	08/27/2026	DA DAVIDSON		931,088	875,000	0	1.A FE
833119-B5-8	SNOHOMISH CO SD#2 EVERET 5.000 2043 12	08/27/2026	DA DAVIDSON		1,296,491	1,225,000	0	1.A FE
833119-B6-6	SNOHOMISH CO SD#2 EVERET 5.000 2044 12	08/27/2026	DA DAVIDSON		1,574,938	1,495,000	0	1.A FE
833119-B7-4	SNOHOMISH CO SD#2 EVERET 5.000 2045 12	08/27/2026	DA DAVIDSON		923,490	880,000	0	1.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
847065-JC-4	SPARTANBURG CO SCH DIST 5.000 2051 04	09/15/2026	PIPER JAFFRAY		2,829,068	2,845,000	0	1.B FE
946813-ZF-2	WAYZATA ISD #284 GO S202 4.125 2043 02	08/11/2026	J P MORGAN CHASE SECURITIES INC		19,035,077	19,160,000	0	1.A FE
946813-ZJ-4	WAYZATA ISD #284 GO S202 4.250 2046 02	08/11/2026	J P MORGAN CHASE SECURITIES INC		21,470,880	21,755,000	0	1.A FE
95640H-MN-5	WEST VALLEY-MISSION CCD 4.000 2050 08	07/22/2026	RBC CAPITAL MARKETS		6,400,283	6,750,000	0	1.A FE
95640H-MM-7	WEST VALLEY-MISSION CCD 5.000 2050 08	07/22/2026	RBC CAPITAL MARKETS		10,646,900	10,000,000	0	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					333,383,202	352,030,000	43,391	XXX
Issuer credit obligations - municipal bonds - special revenue								
575577-NZ-0	MASSACHUSETTS BAY TRANS 5.000 2052 07	09/10/2026	BAS-MERRILL LYNCH		16,740,387	16,725,000	162,604	1.A FE
64711P-WR-7	NEW MEXICO FIN AUTH SR L 5.000 2042 06	08/27/2026	MORGAN STANLEY		1,064,531	995,000	0	1.B FE
64711P-WS-5	NEW MEXICO FIN AUTH SR L 5.000 2043 06	08/27/2026	MORGAN STANLEY		555,048	520,000	0	1.B FE
64711P-WT-3	NEW MEXICO FIN AUTH SR L 5.000 2044 06	08/27/2026	MORGAN STANLEY		631,676	595,000	0	1.B FE
64711P-WU-0	NEW MEXICO FIN AUTH SR L 5.000 2045 06	08/27/2026	MORGAN STANLEY		501,947	475,000	0	1.B FE
64711P-WV-8	NEW MEXICO FIN AUTH SR L 5.000 2046 06	08/27/2026	MORGAN STANLEY		314,826	300,000	0	1.B FE
79625G-PN-7	SAN ANTONIO ELEC & GAS R 5.000 2041 02	08/05/2026	J P MORGAN CHASE SECURITIES INC		3,816,389	3,530,000	0	1.D FE
906400-FZ-4	UNION CO ENTERPRISE SYST 3.000 2039 06	09/11/2026	MORGAN STANLEY		931,050	1,125,000	9,656	1.C FE
914455-WA-4	UNIVERSITY OF MICHIGAN R 5.000 2044 04	09/04/2026	BAS-MERRILL LYNCH		8,383,680	8,000,000	0	1.A FE
914455-WB-2	UNIVERSITY OF MICHIGAN R 5.000 2045 04	09/04/2026	BAS-MERRILL LYNCH		6,263,880	6,000,000	0	1.A FE
914455-WC-0	UNIVERSITY OF MICHIGAN R 5.000 2046 04	09/04/2026	BAS-MERRILL LYNCH		23,436,225	22,500,000	0	1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					62,639,638	60,765,000	172,260	XXX
Issuer credit obligations - corporate bonds (unaffiliated)								
03027X-CV-0	AMERICAN TOWER CORP 5.750 2036 09	09/09/2026	J P MORGAN CHASE SECURITIES INC		2,984,910	3,000,000	0	2.B FE
03040W-BK-0	AMERICAN WATER CAPITAL C 5.550 2033 10	09/14/2026	PNC CAPITAL MARKETS		4,997,550	5,000,000	0	2.A FE
032654-BK-0	ANALOG DEVICES INC 5.750 2036 10	09/15/2026	BARCLAYS CAPITAL INC		4,982,500	5,000,000	0	1.F FE
001878-AA-5	AP FALCON HOLDINGS LLC 6.250 2056 09	08/26/2026	APOLLO		100,000,000	100,000,000	0	2.B PL
039482-AG-9	ARCHER-DANIELS-MIDLAND 5.269 2036 09	08/11/2026	VARIOUS		11,956,420	12,000,000	1,464	1.F FE
053332-BB-7	AUTOZONE INC 4.750 2032 08	09/16/2026	VARIOUS		7,017,843	7,284,000	44,210	2.B FE
073644-AA-4	BEACON MOBILITY CORP (14 7.250 2030 08	09/16/2026	SMBC NIKKO SEC		764,063	750,000	6,948	4.B FE
09061G-AL-5	BIOMARIN PHARMACEUTICAL 5.500 2034 02	09/16/2026	J P MORGAN CHASE SECURITIES INC		960,000	1,000,000	4,889	3.B FE
12189T-AX-2	BURLINGTON NORTHERN SANT 6.200 2036 08	09/09/2026	WELLS FARGO SECURITIES		8,936,131	8,452,000	36,391	1.F FE
14913V-2D-9	CATERPILLAR FINANCIAL SE 4.500 2031 05	08/11/2026	BBVA SECURITIES INC		13,533,545	13,700,000	148,988	1.E FE
808513-CV-5	CHARLES SCHWAB CORP 5.655 2037 08	08/11/2026	TD SECURITIES		2,005,460	2,000,000	0	1.F FE
184496-AS-6	CLEAN HARBORS (144A) 6.250 2034 09	09/17/2026	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	3.B FE
191216-DE-7	COCA-COLA CO 1.375 2031 03	08/20/2026	JANE STREET		8,941,739	10,300,000	61,371	1.E FE
191216-DK-3	COCA-COLA CO 2.000 2031 03	08/24/2026	J P MORGAN CHASE SECURITIES INC		10,635,149	11,900,000	112,389	1.E FE
202795-KC-3	COMMONWEALTH EDISON 4.550 2031 06	08/26/2026	VARIOUS		17,259,359	17,500,000	226,249	1.F FE
20826F-BL-9	CONOCOPHILLIPS 5.000 2035 01	07/22/2026	TRUIST SECURITIES		4,928,050	5,000,000	5,556	1.F FE
20826F-BF-2	CONOCOPHILLIPS 5.050 2033 09	09/15/2026	SUSQUEHANNA INTL GROUP		7,752,349	7,900,000	1,108	1.F FE
24703D-CB-5	DELL INT LLC/ EMC CORP 5.900 2037 04	09/10/2026	VARIOUS		4,970,090	5,000,000	0	2.A FE
23357*-BD-2	DTE GAS COMPANY 5.680 2036 10	09/01/2026	KEYBANC CAPITAL MARK		5,000,000	5,000,000	0	1.E Z
29261A-AF-7	ENCOMPASS HEALTH CORP (1 5.875 2034 06	09/23/2026	GOLDMAN SACHS & CO		971,250	1,000,000	18,767	3.C FE
29379V-CG-6	ENTERPRISE PRODUCTS OPER 4.950 2035 02	08/20/2026	BAS-MERRILL LYNCH		4,814,607	4,928,000	4,066	1.G FE
29379V-CD-3	ENTERPRISE PRODUCTS OPER 5.350 2033 01	09/17/2026	CITADEL SECURITIES		10,385,440	10,400,000	74,187	1.G FE
29605J-AB-2	ESAB CORP (144A) 5.625 2031 04	09/22/2026	J P MORGAN CHASE SECURITIES INC		980,000	1,000,000	27,656	3.A FE
31428X-ED-4	FEDEX CORP 5.750 2036 09	09/09/2026	WELLS FARGO SECURITIES		4,988,850	5,000,000	0	2.B FE
343498-AC-5	FLOWERS FOODS 2.400 2031 03	09/21/2026	GOLDMAN SACHS & CO		259,017	306,000	143	3.A FE
371559-AB-1	GENESEE & WYOMING INC (1 6.250 2032 04	09/15/2026	SCOTIA CAPITAL		2,209,366	2,226,000	58,355	3.C FE
377372-AV-9	GLAXOSMITHKLINE CAPITAL 5.500 2036 09	09/10/2026	VARIOUS		25,881,480	26,000,000	0	1.F FE
40555X-AA-0	HALEON US CAPITAL LLC 4.625 2029 08	08/31/2026	J P MORGAN CHASE SECURITIES INC		5,475,195	5,500,000	7,066	2.A FE
422806-AD-1	HEICO CORP 5.400 2036 08	08/20/2026	J P MORGAN CHASE SECURITIES INC		4,945,050	5,000,000	26,250	2.A FE
42704L-AG-9	HERC HOLDINGS INC (144A) 7.250 2033 06	09/16/2026	J P MORGAN CHASE SECURITIES INC		1,023,750	1,000,000	18,528	3.C FE
452308-BD-0	ILLINOIS TOOL WORKS INC 4.650 2029 08	09/01/2026	CITADEL SECURITIES		8,472,970	8,500,000	20,860	1.E FE
49338L-AG-8	KEYSIGHT TECHNOLOGIES 4.950 2034 10	07/22/2026	U S BANCORP		3,068,793	3,150,000	42,446	2.A FE
49456B-BE-0	KINDER MORGAN INC 5.550 2036 08	07/28/2026	RBC CAPITAL MARKETS		9,992,500	10,000,000	0	2.A FE
524660-AZ-0	LEGGETT & PLATT 4.400 2029 03	09/02/2026	CITADEL SECURITIES		997,740	1,035,000	21,252	3.B FE
573284-BF-2	MARTIN MARIETTA MATERIAL 5.625 2036 08	08/13/2026	BAS-MERRILL LYNCH		5,013,650	5,000,000	0	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58506D-AC-2	MEDLINE BORROWER LP (144 5.250 2033 06	09/15/2026	J P MORGAN CHASE SECURITIES INC		4,848,400	5,000,000	78,750	2.C FE
585055-BT-2	MEDTRONIC INC 4.375 2035 03	07/21/2026	CITIGROUP GLOBAL MARKETS		9,475,400	10,000,000	154,340	1.G FE
615394-AP-8	MOOG INC (144A) 5.500 2034 10	09/23/2026	VARIOUS		2,868,750	3,000,000	80,972	3.B FE
620076-CE-7	MOTOROLA SOLUTIONS INC 5.650 2036 08	08/25/2026	VARIOUS		14,793,590	14,781,000	13,816	2.B FE
68233J-DQ-4	ONCOR ELECTRIC DELIVERY 5.650 2036 09	09/08/2026	SMBC NIKKO SEC		7,997,520	8,000,000	0	1.F FE
695156-AX-7	PACKAGING CORP OF AMERIC 5.700 2033 12	08/27/2026	SUSQUEHANNA INTL GROUP		7,597,358	7,400,000	101,935	2.A FE
701094-AW-4	PARKER-HANNIFIN CORP 5.300 2033 09	09/09/2026	SMBC NIKKO SEC		15,014,700	15,000,000	0	1.G FE
713448-GB-8	PEPSICO INC 4.600 2030 02	09/08/2026	VARIOUS		6,500,572	6,529,000	26,696	1.E FE
74456Q-CZ-7	PUBLIC SERVICE ELECTRIC 5.400 2036 08	08/11/2026	BNP PARIBAS		3,000,720	3,000,000	900	1.F FE
78410G-AK-0	SBA COMMUNICATIONS CORP 5.450 2033 07	08/25/2026	J P MORGAN CHASE SECURITIES INC		4,957,700	5,000,000	24,979	2.C FE
806854-AQ-8	SCHLUMBERGER INVESTMENT 5.150 2036 05	07/28/2026	SUSQUEHANNA INTL GROUP		4,922,750	5,000,000	58,653	1.F FE
810186-AW-6	SCOTTS MIRACLE-GRO 4.375 2032 02	09/23/2026	VARIOUS		1,826,875	2,000,000	12,335	4.B FE
828807-ED-5	SIMON PROPERTY GROUP 5.650 2036 10	09/09/2026	PNC CAPITAL MARKETS		4,990,000	5,000,000	0	1.G FE
84265V-AK-1	SOUTHERN COPPER CORP 5.350 2036 06	07/27/2026	HSBC		4,887,500	5,000,000	25,264	2.A FE
855244-AZ-2	STARBUCKS CORP 2.550 2030 11	08/06/2026	VARIOUS		3,931,465	4,313,000	25,051	2.A FE
855244-BC-2	STARBUCKS CORP 3.000 2032 02	09/14/2026	J P MORGAN CHASE SECURITIES INC		9,732,610	10,900,000	28,158	2.A FE
857477-DG-5	STATE STREET CORP 5.094 2037 04	07/22/2026	BARCLAYS CAPITAL INC		5,998,763	6,151,000	77,463	1.D FE
876030-AA-5	TAPESTRY INC 3.050 2032 03	09/16/2026	VARIOUS		6,391,566	7,182,000	45,205	2.B FE
893647-CE-5	TRANSDIGM INC (144A) 6.750 2035 01	09/23/2026	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	3.C FE
87305Q-CS-8	TTX CO (144A) 5.050 2034 11	07/28/2026	VARIOUS		4,835,933	4,886,000	50,719	1.F FE
911365-BS-2	UNITED RENTALS NORTH AME 5.375 2033 11	09/23/2026	J P MORGAN CHASE SECURITIES INC		952,500	1,000,000	19,260	3.B FE
914455-WE-6	UNIVERSITY OF MICHIGAN T 4.916 2033 04	09/04/2026	BAS-MERRILL LYNCH		15,450,000	15,450,000	0	1.A FE
914455-WF-3	UNIVERSITY OF MICHIGAN T 5.101 2036 04	09/04/2026	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	1.A FE
91159H-KB-5	US BANCORP 5.470 2037 07	07/21/2026	U S BANCORP		5,001,550	5,000,000	0	1.F FE
92338C-AF-0	VERALTO CORP 5.450 2033 09	08/25/2026	VARIOUS		6,067,110	6,000,000	131,708	2.B FE
925650-AM-5	VICI PROPERTIES LP 5.750 2036 10	08/05/2026	WELLS FARGO SECURITIES		3,935,000	4,000,000	0	2.C FE
92892R-AC-2	VYLOR INC (144A) 5.625 2036 08	09/14/2026	VARIOUS		21,669,580	22,000,000	35,156	2.A FE
95041A-AG-3	WELLTOWER OP LLC 5.125 2035 07	08/19/2026	CITADEL SECURITIES		4,933,200	5,000,000	34,878	1.G FE
969457-CY-4	WILLIAMS COMPANIES INC 5.800 2036 09	09/09/2026	SMBC NIKKO SEC		2,988,720	3,000,000	0	2.B FE
976656-CY-2	WISCONSIN ELECTRIC POWER 5.100 2036 06	08/20/2026	J P MORGAN CHASE SECURITIES INC		1,953,040	2,000,000	21,817	1.F FE
97670M-D*-4	WISCONSIN GAS LLC 5.900 2036 11	09/17/2026	MIZUHO INTERNATIONAL PLC		4,000,000	4,000,000	0	1.F Z
13645R-AV-6	CANADIAN PACIFIC RAILWAY 4.800 2035 09	07/27/2026	GOLDMAN SACHS & CO		5,450,140	5,646,000	100,122	2.A FE
56501R-AY-2	MANULIFE FINANCIAL CORP 6.146 2041 09	09/01/2026	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	1.G 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
89115K-AJ-9	TORONTO-DOMINION BANK 4.928 2035 10	09/14/2026	VARIOUS		15,337,670	16,000,000	288,425	1.F FE
89352H-AB-5	TRANSCANADA PIPELINES 5.850 2036 03	08/13/2026	J P MORGAN CHASE SECURITIES INC		11,190,564	10,881,000	263,456	2.B FE
055451-BJ-6	BHP BILLITON FINANCE USA 5.000 2030 02	09/08/2026	J P MORGAN CHASE SECURITIES INC		9,819,894	9,800,000	24,500	1.F FE
830505-BV-4	SKANDINAVISKA ENSKILDA B 5.000 2031 09	08/31/2026	UBS AG- CORP		8,122,346	8,200,000	6,833	1.F FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					565,079,501	573,450,000	2,714,121	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					985,250,757	1,011,245,000	2,957,448	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					985,250,757	1,011,245,000	2,957,448	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					985,250,757	1,011,245,000	2,957,448	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)								
3622AE-F6-8	GNMA II PASS T #788389 5.000 2056 01	07/27/2026	CITIGROUP GLOBAL MARKETS		9,498,850	9,668,041	36,255	1.A
3622AE-QW-9	GNMA II PASS T #788669 5.000 2056 05	07/28/2026	CITIGROUP GLOBAL MARKETS		11,764,166	11,983,235	46,601	1.A
3622AE-TF-3	GNMA II PASS T #788750 5.000 2056 07	09/03/2026	WELLS FARGO SECURITIES		14,530,206	14,892,036	6,205	1.A
3622AE-UX-2	GNMA II PASS T #788798 5.000 2056 08	09/03/2026	WELLS FARGO SECURITIES		14,578,238	14,955,634	6,232	1.A
3622AE-VD-5	GNMA II PASS T #788812 5.500 2056 08	09/02/2026	BARCLAYS CAPITAL INC		14,932,050	14,981,207	4,578	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000 2062 05	09/20/2026	PAR WRITE-UP		62	62	0	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000 2062 03	09/20/2026	PAR WRITE-UP		32	32	0	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000 2062 06	09/20/2026	PAR WRITE-UP		311	311	0	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000 2062 07	09/20/2026	PAR WRITE-UP		576	576	0	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650 2063 02	09/20/2026	PAR WRITE-UP		46	46	0	1.A

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376R-GW-0	GNR 2015-H22 HA CMO 2.550 2065 08	09/20/2026	PAR WRITE-UP		2,749	2,749	0	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500 2065 09	09/20/2026	PAR WRITE-UP		1,246	1,246	0	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000 2066 04	09/20/2026	PAR WRITE-UP		5,718	5,718	0	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000 2066 06	09/20/2026	PAR WRITE-UP		9,354	9,354	0	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 4.521 2066 09	09/20/2026	PAR WRITE-UP		22,802	22,802	0	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500 2066 09	09/20/2026	PAR WRITE-UP		24,517	24,517	0	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500 2067 04	09/20/2026	PAR WRITE-UP		21,458	21,458	0	1.A
38385X-TY-8	GNR 2026-143 PA 5.000 2056 01	09/16/2026	BARCLAYS CAPITAL INC		11,648,156	11,981,870	33,283	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					77,040,536	78,550,892	133,154	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)								
38384T-6B-3	GNR 2026-151 AD (PROJECT 4.700 2056 08	08/05/2026	CANTOR FITZGERALD		9,654,688	10,000,000	35,250	1.A
831641-GD-1	SBIC 2026-10C1 5.454 2036 09	09/15/2026	STIFEL NICOLAUS & CO INC		20,000,000	20,000,000	0	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					29,654,688	30,000,000	35,250	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)								
3142J6-E5-8	FHLMC PASS THR #RQ0155 5.500 2056 08	08/06/2026	MORGAN STANLEY		11,933,438	12,000,000	11,000	1.A
3132DW-MA-8	FHLMC PASS THR #SD8453 5.500 2054 08	07/21/2026	BARCLAYS CAPITAL INC		14,495,309	14,499,274	46,519	1.A
3132DW-PT-4	FHLMC PASS THR #SD8534 6.000 2055 05	09/18/2026	MORGAN STANLEY		12,862,053	12,864,063	42,880	1.A
31427T-MK-9	FHLMC PASS THR #SL5761 5.500 2056 07	09/03/2026	J P MORGAN		14,559,545	14,596,035	6,690	1.A
31427T-YK-6	FHLMC PASS THR #SL6113 5.500 2056 08	08/05/2026	J P MORGAN		14,883,592	14,904,551	11,385	1.A
31427T-4J-2	FHLMC PASS THR #SL6224 5.500 2056 08	09/01/2026	J P MORGAN		11,767,848	11,912,096	1,820	1.A
3140QQ-FN-0	FNMA PASS THRU #CB4672 4.500 2052 09	09/16/2026	MORGAN STANLEY		19,237,903	20,459,052	40,918	1.A
3140Y9-SR-6	FNMA PASS THRU #CC3227 5.500 2056 08	09/17/2026	J P MORGAN		19,582,257	19,877,311	51,626	1.A
3140WJ-TT-6	FNMA PASS THRU #FA3261 5.500 2055 10	08/24/2026	CITIGROUP GLOBAL MARKETS		16,201,375	16,193,784	59,377	1.A
3140WJ-NS-7	FNMA PASS THRU #FA5800 4.500 2056 06	09/17/2026	J P MORGAN		10,926,031	11,744,474	24,957	1.A
3140WJ-2Z-4	FNMA PASS THRU #FA6191 5.000 2056 06	08/19/2026	J P MORGAN		14,603,232	14,872,802	39,248	1.A
3140WJ-RN-2	FNMA PASS THRU #FA6792 5.500 2056 09	08/26/2026	WELLS FARGO SECURITIES		11,988,750	12,000,000	47,667	1.A
3140WJ-RP-7	FNMA PASS THRU #FA6793 5.500 2056 09	08/26/2026	WELLS FARGO SECURITIES		12,000,000	12,000,000	47,667	1.A
3140WJ-RS-1	FNMA PASS THRU #FA6796 5.500 2056 07	09/17/2026	WELLS FARGO SECURITIES		15,721,070	15,947,828	41,420	1.A
31418F-2K-2	FNMA PASS THRU #MA6177 6.000 2056 09	09/14/2026	MORGAN STANLEY		14,901,814	14,901,814	34,771	1.A
31418F-3R-6	FNMA PASS THRU #MA6207 5.500 2056 10	09/17/2026	MORGAN STANLEY		15,618,750	16,000,000	41,556	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)					231,282,965	234,773,083	549,500	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)								
36273R-AD-6	GSMBS 2025-PJ11 A4 5.500 2056 05	07/31/2026	GOLDMAN SACHS		15,306,251	15,345,814	4,689	1.A Z
362919-AD-4	GSMBS 2026-PJ9 A4 5.500 2057 01	08/10/2026	GOLDMAN SACHS		6,957,983	7,000,000	32,083	1.A Z
67125C-AD-4	OBX 2026-J2 A4 CMO 5.500 2056 07	07/20/2026	BAS-MERRILL LYNCH		14,960,355	15,000,000	68,750	1.A Z
74388V-AA-6	PFMT 2026-4 A1 CMO (144A 5.500 2056 09	08/13/2026	BAS-MERRILL LYNCH		19,734,375	20,000,000	55,000	1.A Z
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					56,958,964	57,345,814	160,522	XXX
1889999999. Total - asset-backed securities (unaffiliated)					394,937,153	400,669,789	878,426	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					394,937,153	400,669,789	878,426	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					394,937,153	400,669,789	878,426	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,380,187,910	1,411,914,789	3,835,874	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
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					1,380,187,910	XXX	3,835,874	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 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
Issuer credit obligations - U.S. government obligations (exempt from RBC)																					
12802R-AA-3	CAL DIVE INT	4.930	08/01/2026	REDEEMED		72,347	72,347	72,347	72,764	0	(417)	0	(417)	0	72,347	0	0	0	3,567	02/01/2027	1.A
88410X-AA-4	THIRAX 1 LCC	.968	07/14/2026	REDEEMED		103,308	103,308	103,308	103,308	0	0	0	0	0	103,308	0	0	0	750	01/14/2033	1.A
912828-YD-6	U S TREASURY NOTES	1.375	08/31/2026	MATURED		9,000,000	9,000,000	8,106,710	8,819,059	0	180,941	0	180,941	0	9,000,000	0	0	0	123,750	08/31/2026	1.A
912828-2A-7	U S TREASURY NOTES	1.500	08/15/2026	MATURED		26,000,000	26,000,000	24,468,525	25,758,915	0	241,085	0	241,085	0	26,000,000	0	0	0	390,000	08/15/2026	1.A
228027-AA-6	VESSEL MANAGEMENT SERV	3.432	08/15/2026	REDEEMED		30,000	30,000	30,000	29,709	0	291	0	291	0	30,000	0	0	0	1,030	08/15/2036	1.A
228027-AB-4	VESSEL MANAGEMENT SERV	3.477	07/16/2026	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,391	01/16/2037	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						35,245,655	35,245,655	32,820,889	34,823,754	0	421,900	0	421,900	0	35,245,655	0	0	0	520,487	XXX	XXX
Issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)																					
033161-3V-0	ANCHORAGE GENERAL OBLI	4.000	07/21/2026	REDEEMED		2,555,000	2,555,000	2,638,523	2,555,007	0	(7)	0	(7)	0	2,555,000	0	0	0	90,844	09/01/2034	1.D FE
033162-CU-0	ANCHORAGE GO TAXABLE R	.936	08/01/2026	MATURED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	14,040	08/01/2026	1.D FE
164555-DL-5	ARAPAHOE CO SD #5 CHER	5.000	08/27/2026	STIFEL NICOLAUS & CO INC		16,922,340	16,000,000	21,188,960	18,840,600	0	(351,674)	0	(351,674)	0	18,488,927	0	(1,566,587)	(1,566,587)	540,000	12/15/2038	1.C FE
182486-TS-9	CLARKSVILLE GENERAL OB	5.000	08/12/2026	ROBERT W BAIRD & CO		2,342,671	2,175,000	2,587,967	2,444,773	0	(25,313)	0	(25,313)	0	2,419,460	0	(76,790)	(76,790)	112,375	02/01/2037	1.C FE
190335-LA-5	COAST CCD GO TAXABLE R	1.139	08/01/2026	MATURED		730,000	730,000	730,000	730,000	0	0	0	0	0	730,000	0	0	0	8,315	08/01/2026	1.B FE
217489-7P-2	COPPELL ISD GO REF S20	5.000	08/17/2026	MIDDLEGATE SECURITIES		1,706,404	1,655,000	2,047,384	1,781,495	0	(29,794)	0	(29,794)	0	1,751,701	0	(45,296)	(45,296)	83,440	08/15/2038	1.A FE
217489-7Q-0	COPPELL ISD GO REF S20	5.000	08/13/2026	MIDDLEGATE SECURITIES		1,445,857	1,405,000	1,733,770	1,511,079	0	(24,531)	0	(24,531)	0	1,486,548	0	(40,691)	(40,691)	70,055	08/15/2039	1.A FE
246381-GG-6	DELAWARE GENERAL OBLIG	3.500	08/10/2026	REDEEMED		10,030,000	10,030,000	10,520,567	10,038,914	0	(8,914)	0	(8,914)	0	10,030,000	0	0	0	330,572	03/01/2034	1.A FE
250375-JW-3	DESERT CCD GO TAXABLE	.989	08/01/2026	MATURED		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	2,522	08/01/2026	1.C FE
258885-P8-9	DOUGLAS CO SD #RE-1 GO	5.000	08/31/2026	MORGAN STANLEY		7,174,229	6,965,000	8,673,723	7,562,749	0	(131,940)	0	(131,940)	0	7,430,809	0	(256,580)	(256,580)	247,644	12/15/2038	1.B FE
282726-HD-3	EL CAMINO CCD GO TAXAB	2.422	08/01/2026	REDEEMED		135,000	135,000	135,582	135,290	0	(290)	0	(290)	0	135,000	0	0	0	3,270	08/01/2037	1.B FE
283443-KK-4	EL PASO CO SD#12 CHEYE	3.000	09/15/2026	MATURED		565,000	565,000	589,193	567,713	0	(2,713)	0	(2,713)	0	565,000	0	0	0	16,950	09/15/2026	1.A FE
341530-DA-1	FLORIDA STATE BD OF ED	4.000	07/28/2026	REDEEMED		10,700,000	10,700,000	12,167,184	10,768,045	0	(68,045)	0	(68,045)	0	10,700,000	0	0	0	281,767	06/01/2031	1.A FE
379699-3N-9	GLOUCESTER CO GENERAL	3.000	08/20/2026	PIPER JAFFRAY		1,331,910	1,350,000	1,306,382	1,329,941	0	2,268	0	2,268	0	1,332,210	0	(300)	(300)	36,000	04/01/2031	1.C FE
44256P-YS-6	HOWARD CO GENERAL OBLI	.850	08/15/2026	MATURED		8,255,000	8,255,000	8,255,000	8,255,000	0	0	0	0	0	8,255,000	0	0	0	70,168	08/15/2026	1.A FE
445047-KD-4	HUMBLE ISD GO REF S202	3.000	08/26/2026	BELLE HAVEN INVESTMENTS		477,250	500,000	562,665	529,043	0	(4,494)	0	(4,494)	0	524,549	0	(47,299)	(47,299)	15,500	02/15/2033	1.A FE
447819-GT-4	HURST EULESS BEDFORD I	4.000	08/20/2026	ROBERT W BAIRD & CO		1,810,531	1,790,000	1,920,402	1,827,956	0	(8,933)	0	(8,933)	0	1,819,023	0	(8,492)	(8,492)	72,793	08/15/2033	1.A FE
489819-DG-4	KENOSHA GENERAL OBLIGA	5.000	09/01/2026	MATURED		1,520,000	1,520,000	1,520,000	1,520,000	0	0	0	0	0	1,520,000	0	0	0	76,000	09/01/2026	1.C FE
495260-F4-8	KING CO SD #414 LAKE W	4.000	07/25/2026	REDEEMED		1,000,000	1,000,000	1,078,910	1,004,116	0	(4,116)	0	(4,116)	0	1,000,000	0	0	0	26,000	12/01/2035	1.B FE
498098-RG-9	KITSAP CO SD#401 CENTR	4.000	07/25/2026	REDEEMED		2,000,000	2,000,000	2,088,520	2,004,507	0	(4,507)	0	(4,507)	0	2,000,000	0	0	0	52,000	12/01/2034	1.B FE
498531-MJ-8	KLEIN ISD GO REF S2018	4.000	08/24/2026	SUMRIDGE PARTNERS LLC		861,840	855,000	908,677	870,535	0	(3,789)	0	(3,789)	0	866,746	0	(4,906)	(4,906)	36,480	08/01/2034	1.A FE
545540-ET-9	LOS GATOS-SARATOGA JOI	3.000	08/01/2026	REDEEMED		2,245,000	2,245,000	2,235,324	2,239,399	0	5,601	0	5,601	0	2,245,000	0	0	0	67,350	08/01/2035	1.B FE
548254-DX-6	LOWER MERION TOWNSHIP	3.000	09/16/2026	HILLTOP SECURITIES		668,974	720,000	756,850	740,660	0	(3,251)	0	(3,251)	0	737,409	0	(68,435)	(68,435)	18,960	05/01/2033	1.A FE
549220-2T-7	LUBBOCK ISD GEN OBLIG	4.000	09/23/2026	PIPER JAFFRAY		1,585,780	1,645,000	1,820,028	1,691,526	0	(15,737)	0	(15,737)	0	1,675,789	0	(90,009)	(90,009)	72,928	02/15/2036	1.A FE
562785-MA-0	MANHATTAN BEACH USD GO	4.000	08/11/2026	PIPER JAFFRAY		1,014,860	1,000,000	1,070,660	1,020,515	0	(4,558)	0	(4,558)	0	1,015,957	0	(1,097)	(1,097)	37,889	09/01/2036	1.D FE
566795-LQ-1	MARICOPA CO CCD GO S20	3.500	07/01/2026	MATURED		9,950,000	9,950,000	10,213,277	9,949,986	0	14	0	14	0	9,950,000	0	0	0	348,250	07/01/2026	1.A FE
590760-NG-5	MESQUITE ISD GO S2016C	4.000	08/26/2026	REDEEMED		3,740,000	3,740,000	4,089,017	3,765,319	0	(25,319)	0	(25,319)	0	3,740,000	0	0	0	154,171	08/15/2037	1.A FE
592240-UT-0	METRO PARK DISTRICT OF	4.000	08/10/2026	MORGAN STANLEY		1,758,843	1,755,000	1,944,031	1,774,532	0	(13,052)	0	(13,052)	0	1,761,480	0	(2,636)	(2,636)	48,750	12/01/2032	1.E FE
624454-LU-6	MOUNTAIN VIEW LOS ALTO	3.300	09/03/2026	REDEEMED		4,000,000	4,000,000	4,005,400	4,000,384	0	(384)	0	(384)	0	4,000,000	0	0	0	143,733	08/01/2035	1.A FE
62451F-HU-7	MOUNTAIN VIEW-WHISMAN	3.500	09/01/2026	REDEEMED		4,505,000	4,505,000	4,727,322	4,521,407	0	(16,407)	0	(16,407)	0	4,505,000	0	0	0	157,675	09/01/2036	1.A FE
62451F-HV-5	MOUNTAIN VIEW-WHISMAN	3.500	09/01/2026	REDEEMED		5,500,000	5,500,000	5,746,565	5,518,220	0	(18,220)	0	(18,220)	0	5,500,000	0	0	0	192,500	09/01/2037	1.A FE
623040-LJ-9	MT SAN ANTONIO CCD GO	3.000	08/01/2026	MATURED		325,000	325,000	362,970	328,817	0	(3,817)	0	(3,817)	0	325,000	0	0	0	9,750	08/01/2026	1.C FE
623040-MA-7	MT SAN ANTONIO CCD GO	3.000	08/01/2026	MATURED		645,000	645,000	720,355	652,576	0	(7,576)	0	(7,576)	0	645,000	0	0	0	19,350	08/01/2026	1.C FE
667027-3Z-7	NORTHSIDE ISD GO QSCB	1.505	08/15/2026	MATURED		17,000,000	17,000,000	17,000,000	16,999,611	0	389	0	389	0	17,000,000	0	0	0	255,850	08/15/2026	1.B FE
66702R-MD-1	NORTHSIDE ISD GO REF S	4.000	07/30/2026	REDEEMED		2,815,000	2,815,000	3,032,290	2,826,184	0	(11,184)	0	(11,184)	0	2,815,000	0	0	0	70,375	06/15/2035	1.A FE
677765-FQ-7	OHLONE CCD GO REF S201	4.000	08/01/2026	REDEEMED		2,740,000	2,740,000	2,915,470	2,755,354	0	(15,354)	0	(15,354)	0	2,740,000	0	0	0	109,600	08/01/2041	1.C FE
677765-GL-7	OHLONE CCD GO S2019D	4.000	08/01/2026	REDEEMED		1,765,000	1,765,000	1,893,121	1,776,217	0	(11,217)	0	(11,217)	0	1,765,000	0	0	0	70,600	08/01/2039	1.C FE
677765-GM-5	OHLONE CCD GO S2019D	4.000	08/01/2026	REDEEMED		1,960,000	1,960,000	2,095,612	1,971,889	0	(11,889)	0	(11,889)	0	1,960,000	0	0	0	78,400	08/01/2040	1.C FE
677765-GP-8	OHLONE CCD GO S2019D	4.000	08/01/2026	REDEEMED		2,115,000	2,115,000	2,252,750	2,127,096	0	(12,096)	0	(12,096)	0	2,115,000	0	0	0	84,600	08/01/2041	1.C FE
678519-ZD-4	OKLAHOMA CITY GENERAL	4.000	09/22/2026	J P MORGAN CHASE SECURITIES INC		3,778,139	3,985,000	4,289,454	4,034,803	0	(30,928)	0	(30,928)	0	4,003,874	0	(225,736)	(225,736)	169,141	03/01/2038	1.A FE
752147-HK-7	RANCHO SANTIAGO CCD GO	.956	09/01/2026	MATURED		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	52,580	09/01/2026	1.C FE
763261-3S-1	RICHARDSON ISD GO S201	4.000	09/16/2026	UBS AG-MUNI		2,499,063	2,595,000	2,882,811	2,671,378	0	(25,141)	0	(25,141)	0	2,646,237	0	(147,174)	(147,174)	113,027	02/15/2037	1.A FE
101565-F4-6	SAINT VRAIN VALLEY SD#	4.000	09/17/2026	REDEEMED		10,650,000	10,650,000	11,868,147	10,654,092	0	(4,092)	0	(4,092)	0	10,650,000	0	0	0	321,867	12/15/2031	1.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
..798186-N9-9	SAN JOSE USD GO TAXABL .798	08/01/2026	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,980	08/01/2026	1.A FE
..801315-JL-7	SANTA BARBARA CO USD G 4.000	08/18/2026	PIPER JAFFRAY		504,445	500,000	572,085	523,103	0	(5,546)	0	(5,546)	0	517,558	0	(13,113)	(13,113)	21,000	08/01/2038	1.C FE
..815626-HA-7	SEDGWICK CO USD #259 G 1.350	09/15/2026	MATURED		10,000,000	10,000,000	10,000,000	9,999,383	0	617	0	617	0	10,000,000	0	0	0	101,250	09/15/2026	1.C FE
..829596-XW-0	SIOUX FALLS SCH DIST # 2.622	08/13/2026	TENDERED 80.62		886,853	1,100,000	1,122,781	1,113,426	0	(1,439)	0	(1,439)	0	1,111,987	0	(225,134)	(225,134)	30,364	08/01/2038	1.B FE
..829596-XX-8	SIOUX FALLS SCH DIST # 2.672	08/13/2026	TENDERED 79.17		2,375,130	3,000,000	2,594,940	2,587,220	0	13,076	0	13,076	0	2,600,297	0	(225,167)	(225,167)	84,391	08/01/2039	1.B FE
..829596-VV-4	SIOUX FALLS SCH DIST # 3.750	08/17/2026	REDEEMED		1,000,000	1,000,000	1,073,060	1,007,423	0	(7,423)	0	(7,423)	0	1,000,000	0	0	0	39,167	08/01/2037	1.A
..829596-VW-2	SIOUX FALLS SCH DIST # 3.750	08/17/2026	REDEEMED		1,000,000	1,000,000	1,070,330	1,007,154	0	(7,154)	0	(7,154)	0	1,000,000	0	0	0	39,167	08/01/2038	1.A
..851035-TX-3	SPRINGFIELD SD #R-12 G 3.000	09/22/2026	HILLTOP SECURITIES		6,890,879	7,390,000	7,454,515	7,405,234	0	(4,978)	0	(4,978)	0	7,400,256	0	(509,377)	(509,377)	235,248	03/01/2033	1.B FE
..93974D-XY-9	WASHINGTON GO MOTOR VE 5.000	08/01/2026	REDEEMED		21,565,000	21,565,000	27,269,805	21,929,108	0	(364,108)	0	(364,108)	0	21,565,000	0	0	0	1,078,250	08/01/2034	1.B FE
..962506-SN-2	WHATCOM CO SD#501 BELL 5.000	08/19/2026	MORGAN STANLEY		900,685	870,000	1,012,532	915,239	0	(9,544)	0	(9,544)	0	905,695	0	(5,010)	(5,010)	31,296	12/01/2036	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					206,201,683	206,520,000	226,999,911	211,039,019	0	(1,277,507)	0	(1,277,507)	0	209,761,512	0	(3,559,829)	(3,559,829)	6,452,193	XXX	XXX
Issuer credit obligations - municipal bonds - special revenue																				
..139883-AA-0	CAPITAL CITY ECONOMIC 5.000	09/29/2026	REDEEMED		233,784	233,784	233,784	233,784	0	0	0	0	0	233,784	0	0	0	7,170	12/01/2027	5.B GI
..303867-JZ-9	FAIRFAX CO SEWER REV R 3.250	07/15/2026	REDEEMED		10,370,000	10,370,000	10,780,341	10,394,702	0	(24,702)	0	(24,702)	0	10,370,000	0	0	0	337,025	07/15/2033	1.A FE
..462460-5P-7	IOWA HIGHER ED (GRINNE 4.000	08/19/2026	RBC CAPITAL MARKETS		3,553,224	3,545,000	3,819,348	3,574,181	0	(20,376)	0	(20,376)	0	3,553,805	0	(581)	(581)	102,017	12/01/2032	1.A FE
..56045R-B8-1	MAINE MUNI BOND BANK S 5.000	08/24/2026	HUNTINGTON SECURITIES		722,323	700,000	812,378	734,228	0	(7,592)	0	(7,592)	0	726,636	0	(4,313)	(4,313)	28,583	11/01/2037	1.B FE
..56045R-E5-4	MAINE MUNI BOND BANK S 5.000	08/26/2026	TRB CAPITAL MARKETS		2,061,440	2,000,000	2,280,280	2,088,954	0	(19,869)	0	(19,869)	0	2,069,085	0	(7,645)	(7,645)	82,222	11/01/2038	1.B FE
..60636U-DF-3	MISSOURI ENV IMP & ENE 3.500	08/11/2026	REDEEMED		10,265,000	10,265,000	11,121,101	10,264,982	0	18	0	18	0	10,265,000	0	0	0	399,194	01/01/2028	1.A FE
..60636U-DL-0	MISSOURI ENV IMP & ENE 3.500	08/11/2026	REDEEMED		500,000	500,000	524,380	499,999	0	1	0	1	0	500,000	0	0	0	19,444	07/01/2030	1.A FE
..646067-BQ-0	NEW JERSEY EDL FACS (P 5.000	08/05/2026	SIBC		1,028,040	975,000	1,280,429	1,140,321	0	(18,427)	0	(18,427)	0	1,121,894	0	(93,854)	(93,854)	45,365	03/01/2041	1.A FE
..662835-WA-1	NORTH TEXAS WATER REGL 5.000	07/27/2026	REDEEMED		1,915,000	1,915,000	1,958,566	1,922,014	0	(7,014)	0	(7,014)	0	1,915,000	0	0	0	62,769	06/01/2035	1.C FE
..678908-3Z-5	OKLAHOMA DEV OKLAHOMA 4.285	08/01/2026	REDEEMED		608,216	608,216	608,216	608,190	0	26	0	26	0	608,216	0	0	0	26,062	02/01/2034	1.A FE
..68607V-Z2-4	OREGON DEPT ADMIN SVCS 5.000	08/11/2026	TRUIST SECURITIES		3,116,220	3,000,000	3,634,740	3,224,821	0	(41,041)	0	(41,041)	0	3,183,780	0	(67,560)	(67,560)	129,583	04/01/2039	1.C FE
..70917S-VZ-3	PENNSYLVANIA HIGHER ED 3.500	08/15/2026	REDEEMED		14,760,000	14,760,000	15,828,624	14,832,965	0	(72,965)	0	(72,965)	0	14,760,000	0	0	0	516,600	08/15/2030	1.B FE
..837545-NZ-1	SOUTH DAKOTA CONSERVAN 5.000	08/06/2026	UBS AG- CORP		2,807,957	2,690,000	3,469,105	3,086,827	0	(50,244)	0	(50,244)	0	3,036,583	0	(228,626)	(228,626)	136,742	08/01/2042	1.A FE
..882854-E4-0	TEXAS WATER DEV BOARD 5.000	09/08/2026	J P MORGAN CHASE SECURITIES INC		4,346,628	4,290,000	5,001,926	4,425,638	0	(58,313)	0	(58,313)	0	4,367,325	0	(20,697)	(20,697)	237,142	08/01/2037	1.A FE
..882854-E4-0	TEXAS WATER DEV BOARD 5.000	08/24/2026	MIDDLEGATE SECURITIES		4,057,880	4,000,000	4,663,800	4,126,469	0	(51,236)	0	(51,236)	0	4,075,232	0	(17,352)	(17,352)	213,333	08/01/2037	1.A FE
..882854-V3-3	TEXAS WATER DEV BOARD 5.000	08/11/2026	HUNTINGTON SECURITIES		235,148	225,000	268,902	241,760	0	(2,752)	0	(2,752)	0	239,008	0	(3,861)	(3,861)	11,594	08/01/2038	1.A FE
..882854-V4-1	TEXAS WATER DEV BOARD 5.000	08/17/2026	RAYMOND JAMES & ASSOC		3,901,200	3,750,000	4,466,963	4,024,033	0	(46,216)	0	(46,216)	0	3,977,817	0	(76,617)	(76,617)	196,354	08/01/2039	1.A FE
..927749-KK-6	VIRGINIA BEACH WATER & 3.000	09/14/2026	MORGAN STANLEY		2,400,966	2,445,000	2,569,133	2,455,059	0	(9,330)	0	(9,330)	0	2,445,729	0	(44,763)	(44,763)	70,090	10/01/2030	1.A FE
..92817S-PA-0	VIRGINIA PUB SCH AUTH .000	09/15/2026	MATURED		20,000,000	20,000,000	18,128,600	19,907,353	0	92,647	0	92,647	0	20,000,000	0	0	0	0	09/15/2026	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					86,883,024	86,272,000	91,450,613	87,786,278	0	(337,384)	0	(337,384)	0	87,448,893	0	(565,869)	(565,869)	2,621,291	XXX	XXX
Issuer credit obligations - corporate bonds (unaffiliated)																				
..88579Y-AV-3	3M COMPANY 2.250	09/19/2026	MATURED		2,625,000	2,625,000	2,536,205	2,616,819	0	8,181	0	8,181	0	2,625,000	0	0	0	59,063	09/19/2026	2.A FE
..01400E-AA-1	ALCON FINANCE CORP (14 2.750	09/23/2026	MATURED		2,000,000	2,000,000	1,990,160	1,998,836	0	1,164	0	1,164	0	2,000,000	0	0	0	55,000	09/23/2026	2.A FE
..01741R-AH-5	ALLEGHENY TECH 5.875	07/08/2026	REDEEMED		1,000,000	1,000,000	951,250	975,729	0	6,223	0	6,223	0	981,952	0	18,048	18,048	35,413	12/01/2027	3.C FE
..02079K-AC-1	ALPHABET INC 1.998	08/15/2026	MATURED		4,700,000	4,700,000	4,622,202	4,694,491	0	5,509	0	5,509	0	4,700,000	0	0	0	93,906	08/15/2026	1.C FE
..02209S-AU-7	ALTRIA GROUP INC 2.625	09/16/2026	MATURED		1,000,000	1,000,000	995,900	999,651	0	349	0	349	0	1,000,000	0	0	0	26,250	09/16/2026	2.A 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
..02665W-BH-3	AMERICAN HONDA FINANCE 2.300	09/09/2026	MATURED		1,000,000	1,000,000	996,980	999,753	0	247	0	247	0	1,000,000	0	0	0	23,000	09/09/2026	1.G FE
..02665W-EK-3	AMERICAN HONDA FINANCE 5.250	07/07/2026	MATURED		10,000,000	10,000,000	9,987,700	9,997,625	0	2,375	0	2,375	0	10,000,000	0	0	0	525,000	07/07/2026	1.G 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
..037833-BZ-2	APPLE INC 2.450	08/04/2026	MATURED		1,000,000	1,000,000	997,270	999,808	0	192	0	192	0	1,000,000	0	0	0	24,500	08/04/2026	1.B 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		7,000,000	7,000,000	6,706,700	6,962,276	0	37,724	0	37,724	0	7,000,000	0	0	0	206,500	07/15/2026	2.B 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		1,126,000	1,126,000	1,024,806	1,116,260	0	9,740	0	9,740	0	1,126,000	0	0	0	27,024	09/01/2026	1.F FE
..15189W-AS-9	CENTERPOINT ENERGY RES 5.400	09/22/2026	TENDERED 99.67		1,308,680	1,313,000	1,317,097	1,316,627	0	(369)	0	(369)	0	1,316,258	0	(7,578)	(7,578)	87,249	07/01/2034	2.A FE
..17275R-BL-5	CISCO SYSTEMS 2.500	09/20/2026	MATURED		2,000,000	2,000,000	1,998,240	1,999,820	0	180	0	180	0	2,000,000	0	0	0	50,000	09/20/2026	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
224044-CG-0	COX COMMUNICATIONS INC	3.350	09/15/2026	MATURED		9,000,000	9,000,000	8,787,090	8,979,686	0	20,314	0	20,314	0	9,000,000	0	0	0	301,500	09/15/2026	2.B FE
22966R-AD-8	CUBESMART LP	3.125	09/01/2026	MATURED		1,000,000	1,000,000	956,440	996,437	0	3,563	0	3,563	0	1,000,000	0	0	0	31,250	09/01/2026	2.B FE
126650-BV-1	CVS LEASE PASS THRU CE	5.773	09/10/2026	REDEEMED		94,824	94,824	98,318	96,250	0	(1,426)	0	(1,426)	0	94,824	0	0	0	3,651	01/10/2033	2.B
126650-BY-5	CVS LEASE PASS THRU CE	5.926	09/10/2026	REDEEMED		82,413	82,413	84,714	83,486	0	(1,073)	0	(1,073)	0	82,413	0	0	0	3,257	01/10/2034	2.C FE
126650-BP-4	CVS LEASE PASS THRU CE	6.036	09/10/2026	REDEEMED		82,616	82,616	88,920	84,322	0	(1,706)	0	(1,706)	0	82,616	0	0	0	3,324	12/10/2028	2.B FE
126650-BQ-2	CVS LEASE PASS THRU CE	6.943	09/10/2026	REDEEMED		29,482	29,482	33,978	30,607	0	(1,125)	0	(1,125)	0	29,482	0	0	0	1,365	01/10/2030	2.B FE
126650-BS-8	CVS LEASE PASS THRU CE	7.507	09/10/2026	REDEEMED		77,504	77,504	77,504	77,504	0	0	0	0	0	77,504	0	0	0	3,881	01/10/2032	2.B FE
26444G-AC-7	DUKE ENERGY FLORIDA PR	2.538	09/01/2026	REDEEMED		369,710	369,710	370,007	369,802	0	(92)	0	(92)	0	369,710	0	0	0	9,383	09/01/2031	1.A FE
95709T-AN-0	EVERGY KANSAS CENTRAL	2.550	07/01/2026	MATURED		2,000,000	2,000,000	1,997,180	1,999,842	0	158	0	158	0	2,000,000	0	0	0	51,000	07/01/2026	1.F FE
31428X-DH-6	FEDEX CORP	2.400	07/10/2026	TENDERED 90.81		9,081,000	10,000,000	9,021,364	9,980,137	0	8,642	960,495	(951,852)	0	9,028,284	0	52,716	52,716	159,333	05/15/2031	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
37045X-BQ-8	GENERAL MOTORS FINANCI	4.000	07/06/2026	REDEEMED		2,000,000	2,000,000	1,997,220	1,999,648	0	69	0	69	0	1,999,717	0	283	283	60,000	10/06/2026	2.B FE
39121J-AH-3	GREAT RIVER ENERGY (14	4.478	07/01/2026	REDEEMED		492,000	492,000	492,000	492,001	0	(1)	0	(1)	0	492,000	0	0	0	22,032	07/01/2030	1.G FE
427866-AX-6	HERSHEY COMPANY	2.300	08/15/2026	MATURED		2,000,000	2,000,000	1,993,420	1,999,521	0	479	0	479	0	2,000,000	0	0	0	46,000	08/15/2026	1.E FE
437076-BN-1	HOME DEPOT INC	2.125	09/15/2026	MATURED		2,581,000	2,581,000	2,332,011	2,557,625	0	23,375	0	23,375	0	2,581,000	0	0	0	54,846	09/15/2026	1.F FE
45115A-AA-2	ICON INVESTMENTS SIX D	5.809	08/14/2026	MAKE WHOLE CALL		5,052,100	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	274,778	05/08/2027	2.C FE
26138E-AU-3	KEURIG DR PEPPER INC	2.550	09/15/2026	MATURED		1,000,000	1,000,000	988,840	999,091	0	909	0	909	0	1,000,000	0	0	0	25,500	09/15/2026	2.C FE
49338C-AB-9	KEYSPAN GAS EAST CORP	2.742	08/15/2026	MATURED		6,000,000	6,000,000	5,874,100	5,989,821	0	10,179	0	10,179	0	6,000,000	0	0	0	164,520	08/15/2026	2.A FE
594918-BR-4	MICROSOFT CORP	2.400	08/08/2026	MATURED		4,500,000	4,500,000	4,525,812	4,501,491	0	(1,491)	0	(1,491)	0	4,500,000	0	0	0	108,000	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		4,000,000	4,000,000	4,001,980	4,000,003	0	(3)	0	(3)	0	4,000,000	0	0	0	120,000	07/15/2026	2.B 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
61945C-AH-6	MOSAIC CO	5.375	08/14/2026	TENDERED		2,034,760	2,000,000	2,010,920	2,006,463	0	(1,430)	0	(1,430)	0	2,005,033	0	(5,033)	(5,033)	116,281	11/15/2028	2.B FE
55336V-AK-6	MPLX LP	4.125	09/23/2026	MAKE WHOLE CALL 100.00		585,000	585,000	600,140	586,772	0	(1,772)	0	(1,772)	0	585,000	0	0	0	25,606	03/01/2027	2.B FE
628290-2A-7	MUTUAL OF OMAHA GLOBAL	5.800	07/27/2026	MATURED		3,500,000	3,500,000	3,494,575	3,498,712	0	1,288	0	1,288	0	3,500,000	0	0	0	203,000	07/27/2026	1.E FE
64952W-CH-4	NEW YORK LIFE GLOBAL F	2.350	07/14/2026	MATURED		3,070,000	3,070,000	3,037,281	3,067,740	0	2,260	0	2,260	0	3,070,000	0	0	0	72,145	07/14/2026	1.B FE
68389X-BM-6	ORACLE CORP	2.650	07/15/2026	MATURED		1,000,000	1,000,000	996,240	999,765	0	235	0	235	0	1,000,000	0	0	0	26,500	07/15/2026	2.B FE
690742-AF-8	OWENS CORNING INC	3.400	08/15/2026	MATURED		2,651,000	2,651,000	2,647,750	2,650,565	0	435	0	435	0	2,651,000	0	0	0	90,134	08/15/2026	2.A FE
74153W-CT-4	PRICOA GLOBAL FUNDING	5.550	08/28/2026	MATURED		10,000,000	10,000,000	10,046,404	10,010,201	0	(10,201)	0	(10,201)	0	10,000,000	0	0	0	555,000	08/28/2026	1.D FE
744560-BR-6	PUBLIC SERVICE ELECTRI	2.250	09/15/2026	MATURED		1,000,000	1,000,000	996,710	999,727	0	273	0	273	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		2,000,000	2,000,000	1,999,390	1,999,947	0	53	0	53	0	2,000,000	0	0	0	58,000	07/01/2026	1.G FE
85208N-AE-0	SPRINT SPECTRUM / SPEC	5.152	09/20/2026	REDEEMED		198,250	198,250	197,259	197,625	0	625	0	625	0	198,250	0	0	0	7,632	03/20/2028	1.F FE
871829-BC-0	SYSCO CORP	3.300	07/15/2026	MATURED		4,000,000	4,000,000	3,880,370	3,991,223	0	8,777	0	8,777	0	4,000,000	0	0	0	132,000	07/15/2026	2.B FE
872540-AQ-2	TJX COS INC	2.250	09/15/2026	MATURED		3,000,000	3,000,000	2,977,620	2,998,199	0	1,801	0	1,801	0	3,000,000	0	0	0	67,500	09/15/2026	1.F FE
07330M-AA-5	TRUIST BANK	3.800	09/30/2026	REDEEMED		2,500,000	2,500,000	2,609,072	2,510,997	0	(10,437)	0	(10,437)	0	2,500,559	0	(559)	(559)	87,083	10/30/2026	1.G FE
902494-BC-6	TYSON FOODS INC	3.550	08/24/2026	TENDERED 99.49		2,984,610	3,000,000	2,995,660	2,999,223	0	270	0	270	0	2,999,493	0	(14,883)	(14,883)	78,100	06/02/2027	2.B FE
904764-AU-1	UNILEVER CAPITAL	2.000	07/28/2026	MATURED		2,300,000	2,300,000	2,217,537	2,294,020	0	5,980	0	5,980	0	2,300,000	0	0	0	46,000	07/28/2026	1.E FE
90783X-AA-9	UNION PACIFIC PASS THR	6.176	07/02/2026	REDEEMED		10,166	10,166	10,166	10,236	0	(70)	0	(70)	0	10,166	0	0	0	591	01/02/2031	1.C FE
91159H-HN-3	US BANCORP	2.375	07/22/2026	MATURED		2,000,000	2,000,000	1,945,140	1,996,277	0	3,723	0	3,723	0	2,000,000	0	0	0	47,500	07/22/2026	1.G FE
92343V-ER-1	VERIZON COMMUNICATIONS	4.329	09/21/2026	MAKE WHOLE CALL 100.00		4,159,000	4,159,000	4,159,000	4,159,000	0	0	0	0	0	4,159,000	0	0	0	180,043	09/21/2028	2.A FE
25468P-DM-5	WALT DISNEY COMPANY	1.850	07/30/2026	MATURED		375,000	375,000	355,815	373,719	0	1,281	0	1,281	0	375,000	0	0	0	6,938	07/30/2026	1.F FE
983130-AX-3	WYNN LAS VEGAS (144A)	5.250	09/25/2026	MAKE WHOLE CALL		1,004,300	1,000,000	1,010,000	1,001,427	0	(914)	0	(914)	0	1,000,513	0	(513)	(513)	49,508	05/15/2027	3.C FE
89114T-ZJ-4	TORONTO-DOMINION BANK	2.000	07/27/2026	TD SECURITIES		3,320,516	3,800,000	3,784,610	3,790,811	0	888	0	888	0	3,791,698	0	(471,182)	(471,182)	67,133	09/10/2031	1.F FE
00913R-AD-8	AIR LIQUIDE FINANCE (1	2.500	09/27/2026	MATURED		9,662,000	9,662,000	9,162,832	9,575,123	0	86,877	0	86,877	0	9,662,000	0	0	0	241,550	09/27/2026	1.F FE
067316-AD-1	BACARDI LTD (144A)	2.750	07/15/2026	MATURED		3,000,000	3,000,000	2,969,310	2,997,913	0	2,087	0	2,087	0	3,000,000	0	0	0	82,500	07/15/2026	2.C FE
055451-BB-3	BHP BILLITON FINANCE U	5.250	09/08/2026	MATURED		3,000,000	3,000,000	3,016,740	3,004,653	0	(4,653)	0	(4,653)	0	3,000,000	0	0	0	157,500	09/08/2026	1.F FE
2027A0-HY-8	COMMONWEALTH BANK OF A	2.625	09/06/2026	MATURED		3,000,000	3,000,000	2,841,910	2,985,385	0	14,615	0	14,615	0	3,000,000	0	0	0	78,750	09/06/2026	1.C FE
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
82481L-AD-1	SHIRE ACQ INV IRELAND	3.200	09/23/2026	MATURED		3,000,000	3,000,000	2,789,460	2,978,783	0	21,217	0	21,217	0	3,000,000	0	0	0	96,000	09/23/2026	2.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
902613-AS-7	UBS GROUP AG (144A)	4.703	08/05/2026	REDEEMED		5,000,000	5,000,000	4,940,450	4,978,986	0	7,809	0	7,809	0	4,986,795	0	13,205	13,205	235,175	08/05/2027	1.F 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)						182,528,512	183,883,966	180,294,287	183,539,243	0	302,493	960,495	(658,002)	0	182,881,242	0	(443,890)	(443,890)	6,132,060	XXX	XXX
Issuer credit obligations - other issuer credit obligations (unaffiliated)																					

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
..00805@-AH-8	ADVANTAGE CAPITAL 2021 .000	09/15/2026	TAX CREDIT - STATE		14,059	14,059	14,059	14,404	0	(345)	0	(345)	0	14,059	0	0	0	1,084	05/15/2029	1.E
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					14,059	14,059	14,059	14,404	0	(345)	0	(345)	0	14,059	0	0	0	1,084	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					510,872,933	511,935,679	531,579,759	517,202,698	0	(890,843)	960,495	(1,851,338)	0	515,351,361	0	(4,569,588)	(4,569,588)	15,727,115	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					510,872,933	511,935,679	531,579,759	517,202,698	0	(890,843)	960,495	(1,851,338)	0	515,351,361	0	(4,569,588)	(4,569,588)	15,727,115	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					510,872,933	511,935,679	531,579,759	517,202,698	0	(890,843)	960,495	(1,851,338)	0	515,351,361	0	(4,569,588)	(4,569,588)	15,727,115	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)																				
..36225C-B7-0	G2 (ARM) #80061 5.250	09/20/2026	PAID ON PRINCIPAL		200	200	202	198	0	2	0	2	0	200	0	0	0	7	04/20/2027	1.A
..36225C-CN-4	G2 (ARM) #80076 5.250	09/20/2026	PAID ON PRINCIPAL		204	204	206	202	0	2	0	2	0	204	0	0	0	8	05/20/2027	1.A
..36225C-C9-5	G2 (ARM) #80095 5.375	09/20/2026	PAID ON PRINCIPAL		211	211	213	210	0	0	0	0	0	211	0	0	0	8	07/20/2027	1.A
..36179M-E2-2	GNMA II PASS #00MA0153 3.000	09/20/2026	PAID ON PRINCIPAL		15,330	15,330	15,548	15,524	0	(194)	0	(194)	0	15,330	0	0	0	304	06/20/2042	1.A
..36202C-3X-9	GNMA II PASS #2614 6.000	09/20/2026	PAID ON PRINCIPAL		428	428	415	424	0	4	0	4	0	428	0	0	0	17	07/20/2028	1.A
..36202D-6D-8	GNMA II PASS #3568 5.000	09/20/2026	PAID ON PRINCIPAL		21,071	21,071	20,940	20,966	0	106	0	106	0	21,071	0	0	0	699	06/20/2034	1.A
..36202E-BU-2	GNMA II PASS #3651 5.000	09/20/2026	PAID ON PRINCIPAL		34,159	34,159	33,946	33,986	0	173	0	173	0	34,159	0	0	0	1,155	12/20/2034	1.A
..36202E-DD-8	GNMA II PASS #3700 4.500	09/20/2026	PAID ON PRINCIPAL		3,130	3,130	2,965	3,015	0	115	0	115	0	3,130	0	0	0	94	04/20/2035	1.A
..36202E-ET-2	GNMA II PASS #3746 4.500	09/20/2026	PAID ON PRINCIPAL		9,967	9,967	9,500	9,620	0	348	0	348	0	9,967	0	0	0	299	08/20/2035	1.A
..36202E-E7-0	GNMA II PASS #3758 4.500	09/20/2026	PAID ON PRINCIPAL		22,781	22,781	21,742	22,104	0	677	0	677	0	22,781	0	0	0	684	09/20/2035	1.A
..36202E-E8-8	GNMA II PASS #3759 5.000	09/20/2026	PAID ON PRINCIPAL		8,256	8,256	8,232	8,233	0	24	0	24	0	8,256	0	0	0	276	09/20/2035	1.A
..36202E-FL-8	GNMA II PASS #3771 4.500	09/20/2026	PAID ON PRINCIPAL		13,732	13,732	13,206	13,382	0	350	0	350	0	13,732	0	0	0	412	10/20/2035	1.A
..36202E-F2-0	GNMA II PASS #3785 5.000	09/20/2026	PAID ON PRINCIPAL		27,602	27,602	27,019	27,171	0	431	0	431	0	27,602	0	0	0	918	11/20/2035	1.A
..36202E-HF-9	GNMA II PASS #3830 5.500	09/20/2026	PAID ON PRINCIPAL		10,043	10,043	9,630	9,681	0	361	0	361	0	10,043	0	0	0	363	03/20/2036	1.A
..3622AC-KH-2	GNMA II PASS #7686696 5.000	09/20/2026	PAID ON PRINCIPAL		480,201	480,201	476,524	476,977	0	3,224	0	3,224	0	480,201	0	0	0	16,433	03/20/2053	1.A
..3622A2-6K-3	GNMA II PASS #784474 3.500	09/20/2026	PAID ON PRINCIPAL		196,382	196,382	198,101	198,707	0	(2,324)	0	(2,324)	0	196,382	0	0	0	4,517	02/20/2048	1.A
..3622AB-4W-9	GNMA II PASS #786337 4.500	09/20/2026	PAID ON PRINCIPAL		386,201	386,201	375,731	376,910	0	9,291	0	9,291	0	386,201	0	0	0	11,317	09/20/2052	1.A
..3622AB-5J-7	GNMA II PASS #786349 4.500	09/20/2026	PAID ON PRINCIPAL		624,357	624,357	601,821	604,408	0	19,948	0	19,948	0	624,357	0	0	0	17,933	08/20/2052	1.A
..3622AB-6B-3	GNMA II PASS #786366 4.500	09/20/2026	PAID ON PRINCIPAL		414,277	414,277	395,570	396,207	0	18,070	0	18,070	0	414,277	0	0	0	12,992	08/20/2052	1.A
..3622AC-JC-5	GNMA II PASS #786659 5.000	09/20/2026	PAID ON PRINCIPAL		443,286	443,286	443,581	443,273	0	13	0	13	0	443,286	0	0	0	14,342	04/20/2053	1.A
..3622AC-JD-3	GNMA II PASS #786660 5.500	09/20/2026	PAID ON PRINCIPAL		490,433	490,433	491,812	491,303	0	(870)	0	(870)	0	490,433	0	0	0	17,566	04/20/2053	1.A
..3622AC-JJ-0	GNMA II PASS #786665 5.500	09/20/2026	PAID ON PRINCIPAL		526,756	526,756	531,489	530,261	0	(3,505)	0	(3,505)	0	526,756	0	0	0	18,683	04/20/2053	1.A
..3622AC-KV-1	GNMA II PASS #786708 5.500	09/20/2026	PAID ON PRINCIPAL		480,043	480,043	482,668	481,667	0	(1,624)	0	(1,624)	0	480,043	0	0	0	17,077	05/20/2053	1.A
..3622AC-MJ-1	GNMA II PASS #786771 5.000	09/20/2026	PAID ON PRINCIPAL		590,002	590,002	585,669	586,057	0	3,945	0	3,945	0	590,002	0	0	0	19,790	06/20/2053	1.A
..3622AC-N9-7	GNMA II PASS #786816 5.500	09/20/2026	PAID ON PRINCIPAL		522,012	522,012	515,814	516,744	0	5,269	0	5,269	0	522,012	0	0	0	19,126	07/20/2053	1.A
..3622AC-PQ-7	GNMA II PASS #786831 5.500	09/20/2026	PAID ON PRINCIPAL		581,333	581,333	564,914	567,958	0	13,375	0	13,375	0	581,333	0	0	0	19,978	07/20/2053	1.A
..3622AC-XB-1	GNMA II PASS #787074 5.500	09/20/2026	PAID ON PRINCIPAL		437,115	437,115	437,525	437,343	0	(228)	0	(228)	0	437,115	0	0	0	15,470	08/20/2053	1.A
..3622AD-CP-1	GNMA II PASS #787378 5.500	09/20/2026	PAID ON PRINCIPAL		602,350	602,350	603,292	602,827	0	(477)	0	(477)	0	602,350	0	0	0	21,298	04/20/2054	1.A
..3622AD-PD-4	GNMA II PASS #787720 5.000	09/20/2026	PAID ON PRINCIPAL		260,275	260,275	255,415	255,770	0	4,505	0	4,505	0	260,275	0	0	0	8,648	12/20/2054	1.A
..3622AD-T8-1	GNMA II PASS #787875 5.000	09/20/2026	PAID ON PRINCIPAL		614,928	614,928	604,767	605,355	0	9,573	0	9,573	0	614,928	0	0	0	20,730	03/20/2055	1.A
..3622AD-VC-9	GNMA II PASS #787911 5.500	09/20/2026	PAID ON PRINCIPAL		322,494	322,494	322,279	322,223	0	270	0	270	0	322,494	0	0	0	11,724	04/20/2055	1.A
..3622AE-F6-8	GNMA II PASS #788389 5.000	09/20/2026	PAID ON PRINCIPAL		310,856	310,856	305,416	305,416	0	5,440	0	5,440	0	310,856	0	0	0	2,135	01/20/2056	1.A
..3622AE-QW-9	GNMA II PASS #788669 5.000	09/20/2026	PAID ON PRINCIPAL		32,301	32,301	31,710	31,710	0	591	0	591	0	32,301	0	0	0	204	05/20/2056	1.A
..36179S-UT-2	GNMA II PASS #MA4194 2.500	09/20/2026	PAID ON PRINCIPAL		33,811	33,811	33,505	33,415	0	397	0	397	0	33,811	0	0	0	560	01/20/2047	1.A
..36179T-G2-5	GNMA II PASS #MA4717 2.500	09/20/2026	PAID ON PRINCIPAL		178,587	178,587	177,080	176,899	0	1,689	0	1,689	0	178,587	0	0	0	2,675	09/20/2047	1.A
..36179W-G5-1	GNMA II PASS #MA7420 3.500	09/20/2026	PAID ON PRINCIPAL		371,966	371,966	342,325	342,325	0	29,641	0	29,641	0	371,966	0	0	0	3,171	06/20/2051	1.A
..36179X-HY-5	GNMA II PASS #MA8347 4.500	09/20/2026	PAID ON PRINCIPAL		425,635	425,635	406,032	407,067	0	18,568	0	18,568	0	425,635	0	0	0	12,715	10/20/2052	1.A
..36179X-LH-7	GNMA II PASS #MA8428 5.000	09/20/2026	PAID ON PRINCIPAL		638,592	638,592	628,090	629,429	0	9,163	0	9,163	0	638,592	0	0	0	21,168	11/20/2052	1.A
..36179X-NG-7	GNMA II PASS #MA8491 5.500	09/20/2026	PAID ON PRINCIPAL		528,946	528,946	526,611	526,710	0	2,235	0	2,235	0	528,946	0	0	0	19,326	12/20/2052	1.A
..36179X-NH-5	GNMA II PASS #MA8492 6.000	09/20/2026	PAID ON PRINCIPAL		566,322	566,322	568,224	568,012	0	(1,691)	0	(1,691)	0	566,322	0	0	0	22,332	12/20/2052	1.A
..36179X-TA-4	GNMA II PASS #MA8645 4.000	09/20/2026	PAID ON PRINCIPAL		427,110	427,110	402,351	403,509	0	23,601	0	23,601	0	427,110	0	0	0	11,608	02/20/2053	1.A
..36179X-VQ-6	GNMA II PASS #MA8723 4.000	09/20/2026	PAID ON PRINCIPAL		401,760	401,760	365,822	367,834	0	33,926	0	33,926	0	401,760	0	0	0	10,598	03/20/2053	1.A
..36179X-VR-4	GNMA II PASS #MA8724 4.500	09/20/2026	PAID ON PRINCIPAL		241,390	241,390	230,018	230,605	0	10,785	0	10,785	0	241,390	0	0	0	7,139	03/20/2053	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
..36179X-X3-5	GNMA II PASS #MA8798 4.000	09/20/2026	PAID ON PRINCIPAL		490,440	490,440	456,645	457,868	0	32,572	0	32,572	0	490,440	0	0	0	13,241	04/20/2053	1.A
..36179X-X6-8	GNMA II PASS #MA8801 5.500	09/20/2026	PAID ON PRINCIPAL		637,275	637,275	637,250	636,930	0	345	0	345	0	637,275	0	0	0	23,132	04/20/2053	1.A
..36179X-2L-9	GNMA II PASS #MA8879 5.500	09/20/2026	PAID ON PRINCIPAL		782,808	782,808	782,196	781,857	0	950	0	950	0	782,808	0	0	0	27,991	05/20/2053	1.A
..36179X-5E-2	GNMA II PASS #MA8945 4.000	09/20/2026	PAID ON PRINCIPAL		615,760	615,760	576,264	578,162	0	37,598	0	37,598	0	615,760	0	0	0	16,313	06/20/2053	1.A
..36179X-5G-7	GNMA II PASS #MA8947 5.000	09/20/2026	PAID ON PRINCIPAL		815,711	815,711	804,718	806,605	0	9,106	0	9,106	0	815,711	0	0	0	26,765	06/20/2053	1.A
..36179Y-AP-9	GNMA II PASS #MA9014 4.000	09/20/2026	PAID ON PRINCIPAL		370,810	370,810	344,448	345,380	0	25,431	0	25,431	0	370,810	0	0	0	10,163	07/20/2053	1.A
..36179Y-RE-6	GNMA II PASS #MA9485 4.000	09/20/2026	PAID ON PRINCIPAL		400,109	400,109	369,976	369,976	0	30,133	0	30,133	0	400,109	0	0	0	4,246	02/20/2054	1.A
..36179Y-YT-5	GNMA II PASS #MA9722 4.000	09/20/2026	PAID ON PRINCIPAL		190,837	190,837	175,495	176,055	0	14,782	0	14,782	0	190,837	0	0	0	4,987	06/20/2054	1.A
..3618N5-C4-9	GNMA II PASS #MB0090 4.500	09/20/2026	PAID ON PRINCIPAL		317,701	317,701	299,582	300,389	0	17,312	0	17,312	0	317,701	0	0	0	9,475	12/20/2054	1.A
..36177P-CY-9	GNMA PASS TH #00794586 3.500	09/15/2026	PAID ON PRINCIPAL		85,057	85,057	88,658	89,741	0	(4,685)	0	(4,685)	0	85,057	0	0	0	1,983	03/15/2042	1.A
..36213E-WV-4	GNMA PASS TH #552460 6.000	09/15/2026	PAID ON PRINCIPAL		952	952	924	932	0	20	0	20	0	952	0	0	0	37	03/15/2032	1.A
..36201M-SA-1	GNMA PASS TH #587413 5.500	09/15/2026	PAID ON PRINCIPAL		350	350	358	355	0	(5)	0	(5)	0	350	0	0	0	13	11/15/2032	1.A
..36201M-SJ-2	GNMA PASS TH #587421 5.500	09/15/2026	PAID ON PRINCIPAL		1,250	1,250	1,278	1,267	0	(17)	0	(17)	0	1,250	0	0	0	46	11/15/2032	1.A
..36200M-YX-5	GNMA PASS TH #604726 4.500	09/15/2026	PAID ON PRINCIPAL		3,800	3,800	3,621	3,680	0	120	0	120	0	3,800	0	0	0	114	10/15/2033	1.A
..36290R-YQ-0	GNMA PASS TH #615519 4.500	09/15/2026	PAID ON PRINCIPAL		2,782	2,782	2,621	2,687	0	95	0	95	0	2,782	0	0	0	83	09/15/2033	1.A
..36290R-6X-6	GNMA PASS TH #615686 4.500	09/15/2026	PAID ON PRINCIPAL		1,312	1,312	1,237	1,268	0	45	0	45	0	1,312	0	0	0	39	10/15/2033	1.A
..3620AQ-PR-8	GNMA PASS TH #736732 4.500	09/15/2026	PAID ON PRINCIPAL		2,393	2,393	2,404	2,408	0	(15)	0	(15)	0	2,393	0	0	0	72	05/15/2040	1.A
..3620AW-FY-1	GNMA PASS TH #741883 4.500	09/15/2026	PAID ON PRINCIPAL		4,039	4,039	4,058	4,064	0	(24)	0	(24)	0	4,039	0	0	0	121	05/15/2040	1.A
..38378A-CR-0	GNR 2011-151 JY CMO 3.000	09/20/2026	PAID ON PRINCIPAL		68,367	68,367	68,602	68,450	0	(83)	0	(83)	0	68,367	0	0	0	1,361	02/20/2041	1.A
..38375B-RQ-7	GNR 2012-H12 HA CMO 2.000	09/20/2026	PAID ON PRINCIPAL		57	57	57	57	0	0	0	0	0	57	0	0	0	1	03/20/2062	1.A
..38375B-TA-0	GNR 2012-H16 HA CMO 2.000	09/20/2026	PAID ON PRINCIPAL		641	641	643	640	0	1	0	1	0	641	0	0	0	8	07/20/2062	1.A
..38376R-GW-0	GNR 2015-H22 HA CMO 2.550	09/20/2026	PAID ON PRINCIPAL		264,374	264,374	263,459	263,882	0	491	0	491	0	264,374	0	0	0	4,780	08/20/2065	1.A
..38376R-LX-2	GNR 2015-H29 HA CMO 2.500	09/20/2026	PAID ON PRINCIPAL		63,161	63,161	62,726	63,043	0	117	0	117	0	63,161	0	0	0	1,045	09/20/2065	1.A
..38375U-WW-6	GNR 2016-H11 GA CMO 2.000	09/20/2026	PAID ON PRINCIPAL		284,350	284,350	274,842	281,660	0	2,689	0	2,689	0	284,350	0	0	0	3,465	04/20/2066	1.A
..38376R-VM-5	GNR 2016-H13 JA CMO 2.000	08/20/2026	PAID ON PRINCIPAL		324,648	324,648	310,039	322,431	0	2,217	0	2,217	0	324,648	0	0	0	3,808	06/20/2066	1.A
..38376R-YG-5	GNR 2016-H20 FN CMO 4.521	09/20/2026	PAID ON PRINCIPAL		318,050	318,050	317,454	332,413	0	(14,362)	0	(14,362)	0	318,050	0	0	0	9,572	09/20/2066	1.A
..38376R-G7-5	GNR 2016-H24 DA CMO 2.500	09/20/2026	PAID ON PRINCIPAL		1,394,924	1,394,924	1,364,843	1,388,570	0	6,354	0	6,354	0	1,394,924	0	0	0	21,151	09/20/2066	1.A
..38375U-J9-2	GNR 2017-H19 MA CMO 2.500	09/20/2026	PAID ON PRINCIPAL		1,005,033	1,005,033	996,867	1,002,201	0	2,832	0	2,832	0	1,005,033	0	0	0	17,666	04/20/2067	1.A
..38380U-WQ-2	GNR 2018-11 PA CMO 3.000	09/20/2026	PAID ON PRINCIPAL		35,661	35,661	35,494	35,507	0	154	0	154	0	35,661	0	0	0	680	12/20/2047	1.A
..38381A-E2-8	GNR 2018-151 P CMO 3.500	09/20/2026	PAID ON PRINCIPAL		73,674	73,674	73,466	73,485	0	188	0	188	0	73,674	0	0	0	1,690	01/20/2047	1.A
..38384P-MW-7	GNR 2024-101 EA CMO 5.500	09/20/2026	PAID ON PRINCIPAL		1,161,349	1,161,349	1,157,073	1,157,381	0	3,968	0	3,968	0	1,161,349	0	0	0	41,023	04/20/2052	1.A
..38384M-X7-7	GNR 2024-105 C CMO 5.500	09/20/2026	PAID ON PRINCIPAL		1,085,801	1,085,801	1,083,765	1,083,546	0	2,255	0	2,255	0	1,085,801	0	0	0	39,015	04/20/2054	1.A
..38384U-HR-3	GNR 2024-108 GC CMO 5.500	09/20/2026	PAID ON PRINCIPAL		1,175,033	1,175,033	1,172,646	1,172,338	0	2,695	0	2,695	0	1,175,033	0	0	0	40,806	06/20/2052	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
..38384K-B2-6	GNR 2024-51 P CMO 5.000	09/20/2026	PAID ON PRINCIPAL		297,528	297,528	289,416	291,580	0	5,948	0	5,948	0	297,528	0	0	0	9,580	07/20/2053	1.A
..38381N-DC-9	GNR 2025-105 NA CMO 5.000	09/20/2026	PAID ON PRINCIPAL		306,672	306,672	305,474	305,513	0	1,159	0	1,159	0	306,672	0	0	0	10,858	12/20/2054	1.A
..38385H-EU-7	GNR 2025-175 B CMO 4.750	09/20/2026	PAID ON PRINCIPAL		665,009	665,009	663,112	663,114	0	1,895	0	1,895	0	665,009	0	0	0	20,962	02/20/2055	1.A
..38385G-6X-2	GNR 2025-97 ED CMO 5.000	09/20/2026	PAID ON PRINCIPAL		396,030	396,030	394,644	394,679	0	1,351	0	1,351	0	396,030	0	0	0	13,254	05/20/2054	1.A
..38385N-HZ-0	GNR 2026-26 KA 4.500	09/20/2026	PAID ON PRINCIPAL		51,106	51,106	49,796	49,796	0	1,310	0	1,310	0	51,106	0	0	0	959	02/20/2056	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					26,300,058	26,300,058	25,811,000	25,898,573	0	401,485	0	401,485	0	26,300,058	0	0	0	777,316	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)																				
..36198V-KR-7	GN AI8404 (PROJECT LOA 3.310	09/15/2026	PAID ON PRINCIPAL		221,367	221,367	233,404	224,945	0	(3,578)	0	(3,578)	0	221,367	0	0	0	4,886	05/15/2030	1.A
..38379K-GA-0	GNR 2015-32 AG (PROJEC 2.300	09/16/2026	PAID ON PRINCIPAL		20,307	20,307	20,093	20,113	0	194	0	194	0	20,307	0	0	0	311	02/16/2049	1.A
..38379U-PD-2	GNR 2016-50 A (PROJECT 2.300	09/16/2026	PAID ON PRINCIPAL		12,024	12,024	12,058	12,021	0	3	0	3	0	12,024	0	0	0	184	07/16/2052	1.A
..38379U-SP-2	GNR 2016-64 CA (PROJEC 2.300	09/16/2026	PAID ON PRINCIPAL		16,840	16,840	16,866	16,836	0	5	0	5	0	16,840	0	0	0	258	03/16/2045	1.A
..38379U-XR-2	GNR 2016-98 AF (PROJEC 2.350	09/16/2026	PAID ON PRINCIPAL		209,990	209,990	204,994	204,658	0	5,332	0	5,332	0	209,990	0	0	0	3,675	03/16/2057	1.A
..38379R-V6-7	GNR 2017-124 AB (PROJE 2.650	09/16/2026	PAID ON PRINCIPAL		31,375	31,375	31,292	31,304	0	71	0	71	0	31,375	0	0	0	554	08/16/2057	1.A
..38379R-4V-2	GNR 2017-143 AC (PROJE 2.600	09/16/2026	PAID ON PRINCIPAL		350,544	350,544	349,699	349,740	0	805	0	805	0	350,544	0	0	0	5,512	07/16/2057	1.A
..38380J-FU-7	GNR 2017-171 AC (PROJE 2.500	09/16/2026	PAID ON PRINCIPAL		1,035,995	1,035,995	1,017,258	1,015,789	0	20,207	0	20,207	0	1,035,995	0	0	0	15,162	09/16/2054	1.A
..38380J-HP-6	GNR 2017-181 AG (PROJE 2.600	09/16/2026	PAID ON PRINCIPAL		80,516	80,516	78,953	79,172	0	1,344	0	1,344	0	80,516	0	0	0	1,396	02/16/2059	1.A
..38380J-GM-4	GNR 2017-185 AC (PROJE 2.600	09/16/2026	PAID ON PRINCIPAL		25,306	25,306	24,602	24,504	0	802	0	802	0	25,306	0	0	0	439	03/16/2058	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
..38379U-7A-8	GNR 2017-30 AB (PROJEC 2.400	09/16/2026	PAID ON PRINCIPAL		20,730	20,730	20,386	20,408	0	322	0	322	0	20,730	0	0	0	332	03/16/2051	1.A
..38380J-KW-7	GNR 2018-4 AE (PROJECT 2.450	09/16/2026	PAID ON PRINCIPAL		26,979	26,979	26,374	26,439	0	539	0	539	0	26,979	0	0	0	441	08/16/2058	1.A
..38380J-MC-9	GNR 2018-9 AB (PROJEC 2.500	09/16/2026	PAID ON PRINCIPAL		30,660	30,660	29,735	29,850	0	809	0	809	0	30,660	0	0	0	511	05/16/2058	1.A
..38381L-KQ-4	GNR 2024-124 A (PROJEC 4.250	09/16/2026	PAID ON PRINCIPAL		722,229	722,229	693,114	698,473	0	23,756	0	23,756	0	722,229	0	0	0	22,809	01/16/2059	1.A
..38381L-SS-2	GNR 2024-139 AC (PROJE 5.000	09/16/2026	PAID ON PRINCIPAL		241,782	241,782	239,836	240,034	0	1,748	0	1,748	0	241,782	0	0	0	7,166	03/16/2058	1.A
..38384Y-3P-4	GNR 2024-192 AB (PROJE 5.250	09/16/2026	PAID ON PRINCIPAL		29,971	29,971	29,938	29,935	0	36	0	36	0	29,971	0	0	0	1,050	08/16/2065	1.A
..38381J-6N-2	GNR 2024-36 A (PROJECT 4.500	09/16/2026	PAID ON PRINCIPAL		70,169	70,169	68,368	68,684	0	1,485	0	1,485	0	70,169	0	0	0	2,106	07/20/2054	1.A
..38381M-Y5-3	GNR 2025-142 AP (PROJE 5.000	09/16/2026	PAID ON PRINCIPAL		44,331	44,331	44,166	44,170	0	161	0	161	0	44,331	0	0	0	1,478	05/16/2065	1.A
..38381M-5K-2	GNR 2025-166 A (PROJEC 4.500	09/16/2026	PAID ON PRINCIPAL		35,457	35,457	34,998	35,010	0	447	0	447	0	35,457	0	0	0	1,064	09/16/2058	1.A
..38381S-ED-5	GNR 2025-213 AC (PROJE 4.500	09/16/2026	PAID ON PRINCIPAL		202,811	202,811	199,420	199,422	0	3,390	0	3,390	0	202,811	0	0	0	6,449	06/16/2059	1.A
..38381L-5H-1	GNR 2025-36 AC (PROJEC 4.750	09/16/2026	PAID ON PRINCIPAL		69,587	69,587	68,548	68,569	0	1,018	0	1,018	0	69,587	0	0	0	2,204	09/16/2057	1.A
..38381L-5B-4	GNR 2025-37 A (PROJECT 4.500	09/16/2026	PAID ON PRINCIPAL		19,900	19,900	19,344	19,353	0	546	0	546	0	19,900	0	0	0	597	05/16/2057	1.A
..38381L-8E-5	GNR 2025-52 AB (PROJEC 5.000	09/16/2026	PAID ON PRINCIPAL		16,727	16,727	16,659	16,660	0	67	0	67	0	16,727	0	0	0	558	03/16/2059	1.A
..38381M-KS-8	GNR 2025-75 AD (PROJEC 5.000	09/16/2026	PAID ON PRINCIPAL		32,113	32,113	31,601	31,639	0	474	0	474	0	32,113	0	0	0	1,071	07/16/2056	1.A
..38381M-LA-6	GNR 2025-91 AC (PROJEC 5.000	09/16/2026	PAID ON PRINCIPAL		20,379	20,379	20,093	20,115	0	264	0	264	0	20,379	0	0	0	680	11/16/2059	1.A
..38384T-6B-3	GNR 2026-151 AD (PROJE 4.700	09/16/2026	PAID ON PRINCIPAL		5,561	5,561	5,369	5,369	0	192	0	192	0	5,561	0	0	0	22	08/16/2056	1.A
..83162C-UG-6	SBAP 2011-20I 1 2.850	09/01/2026	PAID ON PRINCIPAL		75,479	75,479	75,597	75,497	0	(18)	0	(18)	0	75,479	0	0	0	2,151	09/01/2031	1.A
..83162C-XD-0	SBAP 2015-20G 1 2.880	07/01/2026	PAID ON PRINCIPAL		78,043	78,043	77,939	77,716	0	326	0	326	0	78,043	0	0	0	2,248	07/01/2035	1.A
..83162C-XZ-1	SBAP 2016-10E 1 1.800	09/01/2026	MATURED		109,358	109,358	109,358	109,347	0	11	0	11	0	109,358	0	0	0	1,968	09/01/2026	1.A
..83162C-YL-1	SBAP 2017-10B 1 2.630	09/01/2026	PAID ON PRINCIPAL		99,387	99,387	99,387	99,349	0	38	0	38	0	99,387	0	0	0	2,614	03/01/2027	1.A
..83162C-YV-9	SBAP 2017-10E 1 1.980	09/01/2026	PAID ON PRINCIPAL		57,219	57,219	57,219	57,205	0	14	0	14	0	57,219	0	0	0	1,133	09/01/2027	1.A
..83162C-YG-2	SBAP 2017-20A 1 2.800	07/01/2026	PAID ON PRINCIPAL		165,148	165,148	165,148	164,630	0	518	0	518	0	165,148	0	0	0	4,656	01/01/2037	1.A
..83162C-YM-9	SBAP 2017-20C 1 3.040	09/01/2026	PAID ON PRINCIPAL		240,906	240,906	240,906	239,485	0	1,421	0	1,421	0	240,906	0	0	0	7,373	03/01/2037	1.A
..83162C-YT-4	SBAP 2017-20G 1 2.980	07/01/2026	PAID ON PRINCIPAL		257,579	257,579	261,216	259,225	0	(1,646)	0	(1,646)	0	257,579	0	0	0	7,795	07/01/2037	1.A
..83162C-YW-7	SBAP 2017-20I 1 2.590	09/01/2026	PAID ON PRINCIPAL		699,226	699,226	699,226	696,445	0	2,781	0	2,781	0	699,226	0	0	0	18,364	09/01/2037	1.A
..83162C-ZC-0	SBAP 2018-20A 1 2.920	07/01/2026	PAID ON PRINCIPAL		209,980	209,980	209,980	209,306	0	673	0	673	0	209,980	0	0	0	6,212	01/01/2038	1.A
..83162C-ZF-3	SBAP 2018-20B 1 3.220	08/01/2026	PAID ON PRINCIPAL		113,475	113,475	112,801	112,399	0	1,076	0	1,076	0	113,475	0	0	0	3,741	02/01/2038	1.A
..83162C-B3-6	SBAP 2019-20C 1 3.200	09/01/2026	PAID ON PRINCIPAL		165,319	165,319	165,319	164,597	0	722	0	722	0	165,319	0	0	0	5,481	03/01/2039	1.A
..83162C-2V-4	SBAP 2025-25I 1 4.730	09/01/2026	PAID ON PRINCIPAL		239,545	239,545	239,545	239,529	0	16	0	16	0	239,545	0	0	0	10,949	09/01/2050	1.A
..831641-FH-3	SBIC 2017-10A 1 2.845	09/10/2026	PAID ON PRINCIPAL		1,433,855	1,433,855	1,434,918	1,433,456	0	399	0	399	0	1,433,855	0	0	0	40,793	03/10/2027	1.A
..831641-FK-6	SBIC 2018-10A 1 3.187	09/10/2026	PAID ON PRINCIPAL		1,039,171	1,039,171	1,039,171	1,038,701	0	470	0	470	0	1,039,171	0	0	0	33,118	03/10/2028	1.A
..831641-FM-2	SBIC 2019-10A 1 3.113	09/10/2026	PAID ON PRINCIPAL		332,678	332,678	332,678	332,563	0	115	0	115	0	332,678	0	0	0	10,356	03/10/2029	1.A
..831641-FP-5	SBIC 2020-10A 1 2.078	09/10/2026	PAID ON PRINCIPAL		669,906	669,906	669,906	669,718	0	188	0	188	0	669,906	0	0	0	13,921	03/10/2030	1.A
..831641-GA-7	SBIC 2025-10B 1 4.532	09/10/2026	PAID ON PRINCIPAL		54,850	54,850	54,850	54,843	0	6	0	6	0	54,850	0	0	0	2,322	09/10/2035	1.A
..831641-GB-5	SBIC 2026-10A 1 4.626	09/10/2026	PAID ON PRINCIPAL		53,789	53,789	53,629	53,629	0	160	0	160	0	53,789	0	0	0	1,091	03/10/2036	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					9,688,561	9,688,561	9,635,962	9,620,852	0	67,708	0	67,708	0	9,688,561	0	0	0	257,202	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)																				
..3128JM-QF-7	FH (3/1 ARM) #1B2353 6.397	09/15/2026	PAID ON PRINCIPAL		3,802	3,802	3,778	3,788	0	14	0	14	0	3,802	0	0	0	158	09/15/2035	1.A
..3128JM-SB-4	FH (3/1 ARM) #1B2413 6.271	09/15/2026	PAID ON PRINCIPAL		16,948	16,948	16,908	16,884	0	64	0	64	0	16,948	0	0	0	716	10/15/2035	1.A
..31296J-2J-4	FHLMC GOLD P #A10777 5.500	09/15/2026	PAID ON PRINCIPAL		1,704	1,704	1,668	1,673	0	30	0	30	0	1,704	0	0	0	62	07/15/2033	1.A
..31296J-4V-5	FHLMC GOLD P #A10836 5.500	09/15/2026	PAID ON PRINCIPAL		1,059	1,059	1,037	1,048	0	11	0	11	0	1,059	0	0	0	39	07/15/2033	1.A
..31296K-BK-8	FHLMC GOLD P #A10942 5.500	09/15/2026	PAID ON PRINCIPAL		245	245	240	242	0	4	0	4	0	245	0	0	0	9	07/15/2033	1.A
..31296K-NR-0	FHLMC GOLD P #A11300 5.500	09/15/2026	PAID ON PRINCIPAL		714	714	699	703	0	10	0	10	0	714	0	0	0	26	07/15/2033	1.A
..31296K-QD-8	FHLMC GOLD P #A11352 5.500	09/15/2026	PAID ON PRINCIPAL		246	246	241	242	0	4	0	4	0	246	0	0	0	9	07/15/2033	1.A
..31296K-TN-3	FHLMC GOLD P #A11457 5.500	09/15/2026	PAID ON PRINCIPAL		2,882	2,882	2,822	2,838	0	44	0	44	0	2,882	0	0	0	106	07/15/2033	1.A
..31296K-4R-1	FHLMC GOLD P #A11732 5.000	09/15/2026	PAID ON PRINCIPAL		6,118	6,118	6,080	6,093	0	25	0	25	0	6,118	0	0	0	204	08/15/2033	1.A
..31296L-KZ-3	FHLMC GOLD P #A12112 5.500	09/15/2026	PAID ON PRINCIPAL		2,263	2,263	2,216	2,240	0	23	0	23	0	2,263	0	0	0	83	08/15/2033	1.A
..31296L-WL-1	FHLMC GOLD P #A12451 5.500	09/15/2026	PAID ON PRINCIPAL		71	71	70	70	0	1	0	1	0	71	0	0	0	3	08/15/2033	1.A
..31296L-ZL-8	FHLMC GOLD P #A12547 5.500	09/15/2026	PAID ON PRINCIPAL		405	405	396	399	0	5	0	5	0	405	0	0	0	16	08/15/2033	1.A
..31296M-6K-0	FHLMC GOLD P #A13574 5.000	09/15/2026	PAID ON PRINCIPAL		2,705	2,705	2,688	2,693	0	12	0	12	0	2,705	0	0	0	91	09/15/2033	1.A
..31296N-EJ-2	FHLMC GOLD P #A13737 5.000	09/15/2026	PAID ON PRINCIPAL		421	421	419	420	0	2	0	2	0	421	0	0	0	14	09/15/2033	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
31292G-6T-8	FHLMC GOLD P #C00882 7.500	09/15/2026	PAID ON PRINCIPAL		441	441	464	466	0	(25)	0	(25)	0	441	0	0	0	21	11/15/2029	1.A
31292H-G5-7	FHLMC GOLD P #C01120 7.000	09/15/2026	PAID ON PRINCIPAL		85	85	99	91	0	(6)	0	(6)	0	85	0	0	0	4	01/15/2031	1.A
31292H-XK-5	FHLMC GOLD P #C01582 5.500	09/15/2026	PAID ON PRINCIPAL		2,586	2,586	2,531	2,549	0	37	0	37	0	2,586	0	0	0	93	07/15/2033	1.A
31287T-DJ-1	FHLMC GOLD P #C67305 7.000	09/15/2026	PAID ON PRINCIPAL		1,397	1,397	1,473	1,511	0	(114)	0	(114)	0	1,397	0	0	0	65	05/15/2032	1.A
31287T-SE-6	FHLMC GOLD P #C67717 7.000	09/15/2026	PAID ON PRINCIPAL		289	289	304	298	0	(9)	0	(9)	0	289	0	0	0	14	06/15/2032	1.A
31287V-GQ-7	FHLMC GOLD P #C69207 7.000	09/15/2026	PAID ON PRINCIPAL		1,388	1,388	1,464	1,537	0	(149)	0	(149)	0	1,388	0	0	0	65	07/15/2032	1.A
31288D-AJ-8	FHLMC GOLD P #C74509 5.500	09/15/2026	PAID ON PRINCIPAL		103	103	101	102	0	2	0	2	0	103	0	0	0	4	12/15/2032	1.A
31288E-4Z-7	FHLMC GOLD P #C76240 5.500	09/15/2026	PAID ON PRINCIPAL		211	211	212	211	0	0	0	0	0	211	0	0	0	8	02/15/2033	1.A
31288J-EY-8	FHLMC GOLD P #C79151 5.500	09/15/2026	PAID ON PRINCIPAL		1,243	1,243	1,247	1,242	0	1	0	1	0	1,243	0	0	0	46	04/15/2033	1.A
31288J-WV-4	FHLMC GOLD P #C79660 5.500	09/15/2026	PAID ON PRINCIPAL		401	401	402	402	0	(1)	0	(1)	0	401	0	0	0	15	04/15/2033	1.A
31283H-LC-7	FHLMC GOLD P #G01223 7.000	09/15/2026	PAID ON PRINCIPAL		205	205	215	215	0	(10)	0	(10)	0	205	0	0	0	10	10/15/2029	1.A
31283H-N4-3	FHLMC GOLD P #G01311 7.000	09/15/2026	PAID ON PRINCIPAL		542	542	575	585	0	(42)	0	(42)	0	542	0	0	0	25	09/15/2031	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500	09/15/2026	PAID ON PRINCIPAL		1,370	1,370	1,346	1,353	0	17	0	17	0	1,370	0	0	0	50	06/15/2033	1.A
3128LX-DE-7	FHLMC GOLD P #G01901 4.000	09/15/2026	PAID ON PRINCIPAL		17,237	17,237	15,309	16,189	0	1,048	0	1,048	0	17,237	0	0	0	454	05/15/2034	1.A
3128MJ-FH-8	FHLMC GOLD P #G08167 5.500	09/15/2026	PAID ON PRINCIPAL		3,184	3,184	3,137	3,140	0	45	0	45	0	3,184	0	0	0	120	12/15/2036	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000	09/15/2026	PAID ON PRINCIPAL		48,540	48,540	46,532	46,843	0	1,697	0	1,697	0	48,540	0	0	0	971	08/15/2043	1.A
3128MJ-TL-4	FHLMC GOLD P #G08554 3.500	09/15/2026	PAID ON PRINCIPAL		59,601	59,601	59,088	58,963	0	637	0	637	0	59,601	0	0	0	1,402	10/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000	09/15/2026	PAID ON PRINCIPAL		22,420	22,420	22,296	22,281	0	140	0	140	0	22,420	0	0	0	445	01/15/2047	1.A
3132J4-KR-9	FHLMC GOLD P #G31003 2.500	09/15/2026	PAID ON PRINCIPAL		201,741	201,741	199,390	199,375	0	2,365	0	2,365	0	201,741	0	0	0	3,355	03/15/2037	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
31335A-2P-2	FHLMC GOLD P #G60782 3.000	09/15/2026	PAID ON PRINCIPAL		65,581	65,581	64,986	65,058	0	522	0	522	0	65,581	0	0	0	1,189	10/15/2046	1.A
31335B-CW-4	FHLMC GOLD P #G60985 3.000	09/15/2026	PAID ON PRINCIPAL		103,906	103,906	105,294	105,497	0	(1,591)	0	(1,591)	0	103,906	0	0	0	2,086	07/15/2047	1.A
3132KE-EH-4	FHLMC GOLD P #V60136 2.500	09/15/2026	PAID ON PRINCIPAL		44,076	44,076	44,358	44,099	0	(24)	0	(24)	0	44,076	0	0	0	728	06/15/2028	1.A
3133B3-CY-1	FHLMC PASS T #QD5487 3.000	09/25/2026	PAID ON PRINCIPAL		352,431	352,431	332,552	332,342	0	20,089	0	20,089	0	352,431	0	0	0	7,045	01/25/2052	1.A
3133BH-A2-2	FHLMC PASS T #QE7225 4.500	09/25/2026	PAID ON PRINCIPAL		620,188	620,188	601,389	602,396	0	17,792	0	17,792	0	620,188	0	0	0	17,947	08/25/2052	1.A
3133G6-MR-3	FHLMC PASS T #QN0368 2.500	09/25/2026	PAID ON PRINCIPAL		107,095	107,095	108,760	108,508	0	(1,413)	0	(1,413)	0	107,095	0	0	0	1,798	08/25/2034	1.A
3133KG-4K-1	FHLMC PASS T #RA1726 2.500	09/25/2026	PAID ON PRINCIPAL		50,533	50,533	50,229	50,240	0	294	0	294	0	50,533	0	0	0	843	11/25/2049	1.A
3133KL-WB-9	FHLMC PASS T #RA5142 2.500	09/25/2026	PAID ON PRINCIPAL		447,283	447,283	407,936	411,026	0	36,257	0	36,257	0	447,283	0	0	0	7,158	05/25/2051	1.A
3133KN-SG-9	FHLMC PASS T #RA6819 2.500	09/25/2026	PAID ON PRINCIPAL		362,018	362,018	327,230	329,803	0	32,214	0	32,214	0	362,018	0	0	0	6,065	02/25/2052	1.A
3133KN-4F-7	FHLMC PASS T #RA7122 3.500	09/25/2026	PAID ON PRINCIPAL		152,834	152,834	137,587	137,406	0	15,429	0	15,429	0	152,834	0	0	0	3,696	04/25/2052	1.A
3133KP-P3-6	FHLMC PASS T #RA7642 4.500	09/25/2026	PAID ON PRINCIPAL		463,843	463,843	438,476	440,473	0	23,369	0	23,369	0	463,843	0	0	0	13,715	08/25/2052	1.A
3133KP-T6-5	FHLMC PASS T #RA7773 4.000	09/25/2026	PAID ON PRINCIPAL		310,350	310,350	287,486	287,699	0	22,651	0	22,651	0	310,350	0	0	0	8,070	08/25/2052	1.A
3133KP-YY-8	FHLMC PASS T #RA7927 4.500	09/25/2026	PAID ON PRINCIPAL		446,239	446,239	415,996	416,723	0	29,516	0	29,516	0	446,239	0	0	0	13,768	09/25/2052	1.A
3133KP-Y3-6	FHLMC PASS T #RA7930 4.500	09/25/2026	PAID ON PRINCIPAL		411,299	411,299	387,007	389,312	0	21,987	0	21,987	0	411,299	0	0	0	12,318	09/25/2052	1.A
3133KP-ZA-9	FHLMC PASS T #RA7937 5.000	09/25/2026	PAID ON PRINCIPAL		237,215	237,215	236,437	236,435	0	780	0	780	0	237,215	0	0	0	7,265	09/25/2052	1.A
3133KQ-EV-4	FHLMC PASS T #RA8248 5.000	09/25/2026	PAID ON PRINCIPAL		608,073	608,073	607,693	607,596	0	478	0	478	0	608,073	0	0	0	20,030	11/25/2052	1.A
3133KQ-E2-8	FHLMC PASS T #RA8253 5.500	09/25/2026	PAID ON PRINCIPAL		349,149	349,149	352,749	352,067	0	(2,918)	0	(2,918)	0	349,149	0	0	0	12,556	12/25/2052	1.A
3133KQ-VF-0	FHLMC PASS T #RA8714 4.500	09/25/2026	PAID ON PRINCIPAL		410,427	410,427	402,378	402,722	0	7,705	0	7,705	0	410,427	0	0	0	12,110	04/25/2053	1.A
3133KQ-VG-8	FHLMC PASS T #RA8715 5.000	09/25/2026	PAID ON PRINCIPAL		493,103	493,103	487,555	488,227	0	4,876	0	4,876	0	493,103	0	0	0	15,737	04/25/2053	1.A
3133KR-B3-7	FHLMC PASS T #RA9058 5.500	09/25/2026	PAID ON PRINCIPAL		733,177	733,177	729,167	729,372	0	3,805	0	3,805	0	733,177	0	0	0	25,989	05/25/2053	1.A
3133KR-B6-0	FHLMC PASS T #RA9061 5.500	09/25/2026	PAID ON PRINCIPAL		232,450	232,450	232,069	231,986	0	465	0	465	0	232,450	0	0	0	8,016	05/25/2053	1.A
3133KR-FA-7	FHLMC PASS T #RA9161 5.500	09/25/2026	PAID ON PRINCIPAL		184,438	184,438	185,202	185,006	0	(568)	0	(568)	0	184,438	0	0	0	6,910	06/25/2053	1.A
3133KR-MV-3	FHLMC PASS T #RA9372 5.500	09/25/2026	PAID ON PRINCIPAL		276,037	276,037	277,999	277,393	0	(1,356)	0	(1,356)	0	276,037	0	0	0	9,852	07/25/2053	1.A
3133KR-5T-7	FHLMC PASS T #RA9858 6.000	09/25/2026	PAID ON PRINCIPAL		266,612	266,612	264,946	265,126	0	1,486	0	1,486	0	266,612	0	0	0	10,971	09/25/2053	1.A
3142J6-E5-8	FHLMC PASS T #RQ0155 5.500	09/25/2026	PAID ON PRINCIPAL		61,931	61,931	61,588	61,588	0	344	0	344	0	61,931	0	0	0	284	08/25/2056	1.A
3132DN-ET-6	FHLMC PASS T #SD1046 4.000	09/25/2026	PAID ON PRINCIPAL		749,352	749,352	706,323	706,553	0	42,799	0	42,799	0	749,352	0	0	0	19,591	07/25/2052	1.A
3132DN-F4-0	FHLMC PASS T #SD1087 3.500	09/25/2026	PAID ON PRINCIPAL		324,204	324,204	301,966	302,055	0	22,149	0	22,149	0	324,204	0	0	0	7,789	06/25/2052	1.A
3132DP-BM-9	FHLMC PASS T #SD1844 3.000	09/25/2026	PAID ON PRINCIPAL		698,052	698,052	600,870	604,617	0	93,435	0	93,435	0	698,052	0	0	0	14,085	06/25/2052	1.A
3132DP-SK-5	FHLMC PASS T #SD2322 4.500	09/25/2026	PAID ON PRINCIPAL		794,154	794,154	752,833	755,771	0	38,383	0	38,383	0	794,154	0	0	0	23,571	09/25/2052	1.A
3132DP-6Z-6	FHLMC PASS T #SD2688 5.500	09/25/2026	PAID ON PRINCIPAL		226,053	226,053	229,285	228,635	0	(2,582)	0	(2,582)	0	226,053	0	0	0	8,073	04/25/2053	1.A
3132DQ-LX-2	FHLMC PASS T #SD3042 5.000	09/25/2026	PAID ON PRINCIPAL		715,229	715,229	687,066	689,542	0	25,686	0	25,686	0	715,229	0	0	0	22,327	05/25/2053	1.A
3132DQ-M2-9	FHLMC PASS T #SD3077 5.500	09/25/2026	PAID ON PRINCIPAL		593,483	593,483	594,967	594,406	0	(923)	0	(923)	0	593,483	0	0	0	21,708	06/25/2053	1.A
3132DQ-QS-8	FHLMC PASS T #SD3165 5.000	09/25/2026	PAID ON PRINCIPAL		568,400	568,400	557,920	558,315	0	10,085	0	10,085	0	568,400	0	0	0	18,798	08/25/2052	1.A
3132DQ-V7-8	FHLMC PASS T #SD3338 5.500	09/25/2026	PAID ON PRINCIPAL		190,875	190,875	191,919	191,666	0	(791)	0	(791)	0	190,875	0	0	0	7,002	06/25/2053	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
3132DQ-XJ-0	FHLMC PASS T #SD3381 5.000	09/25/2026	PAID ON PRINCIPAL		350,919	350,919	343,298	343,672	0	7,248	0	7,248	0	350,919	0	0	0	11,551	07/25/2053	1.A
3132DQ-Z9-0	FHLMC PASS T #SD3468 4.000	09/25/2026	PAID ON PRINCIPAL		700,504	700,504	653,056	657,049	0	43,455	0	43,455	0	700,504	0	0	0	18,528	07/25/2047	1.A
3132E0-DB-5	FHLMC PASS T #SD3698 6.000	09/25/2026	PAID ON PRINCIPAL		895,981	895,981	896,016	894,821	0	1,160	0	1,160	0	895,981	0	0	0	32,812	08/25/2053	1.A
3132E0-KV-3	FHLMC PASS T #SD3908 6.000	09/25/2026	PAID ON PRINCIPAL		480,134	480,134	476,232	476,807	0	3,326	0	3,326	0	480,134	0	0	0	19,629	09/25/2053	1.A
3132E0-QC-9	FHLMC PASS T #SD4051 5.000	09/25/2026	PAID ON PRINCIPAL		290,645	290,645	283,515	283,910	0	6,735	0	6,735	0	290,645	0	0	0	9,867	10/25/2052	1.A
3132DS-GV-8	FHLMC PASS T #SD4712 4.500	09/25/2026	PAID ON PRINCIPAL		243,011	243,011	236,082	236,466	0	6,546	0	6,546	0	243,011	0	0	0	7,211	12/25/2052	1.A
3132DS-3L-4	FHLMC PASS T #SD5303 6.000	09/25/2026	PAID ON PRINCIPAL		907,801	907,801	903,369	903,570	0	4,231	0	4,231	0	907,801	0	0	0	35,313	04/25/2054	1.A
3132DT-NZ-9	FHLMC PASS T #SD5808 4.000	09/25/2026	PAID ON PRINCIPAL		684,359	684,359	662,224	662,403	0	21,956	0	21,956	0	684,359	0	0	0	18,622	12/25/2052	1.A
3132DT-3X-6	FHLMC PASS T #SD6214 4.500	09/25/2026	PAID ON PRINCIPAL		425,564	425,564	409,256	409,559	0	16,005	0	16,005	0	425,564	0	0	0	12,837	11/25/2053	1.A
3132DU-NW-3	FHLMC PASS T #SD6705 4.500	09/25/2026	PAID ON PRINCIPAL		416,038	416,038	394,115	394,873	0	21,166	0	21,166	0	416,038	0	0	0	12,428	02/25/2053	1.A
3132DU-PV-3	FHLMC PASS T #SD6736 4.500	09/25/2026	PAID ON PRINCIPAL		442,629	442,629	420,774	421,357	0	21,272	0	21,272	0	442,629	0	0	0	13,129	11/25/2053	1.A
3132DU-RW-9	FHLMC PASS T #SD6801 5.000	09/25/2026	PAID ON PRINCIPAL		396,076	396,076	387,443	387,852	0	8,225	0	8,225	0	396,076	0	0	0	13,152	10/25/2054	1.A
3132DU-3D-7	FHLMC PASS T #SD7096 5.000	09/25/2026	PAID ON PRINCIPAL		125,266	125,266	123,470	123,570	0	1,696	0	1,696	0	125,266	0	0	0	4,029	11/25/2054	1.A
3132DV-MC-6	FHLMC PASS T #SD7555 3.000	09/25/2026	PAID ON PRINCIPAL		248,924	248,924	205,401	206,593	0	42,331	0	42,331	0	248,924	0	0	0	4,981	08/25/2052	1.A
3132DV-MD-4	FHLMC PASS T #SD7556 3.000	09/25/2026	PAID ON PRINCIPAL		255,585	255,585	212,954	214,201	0	41,384	0	41,384	0	255,585	0	0	0	5,073	08/25/2052	1.A
3132DV-MM-4	FHLMC PASS T #SD7564 5.000	09/25/2026	PAID ON PRINCIPAL		837,901	837,901	835,414	835,385	0	2,516	0	2,516	0	837,901	0	0	0	28,084	06/25/2053	1.A
3132DV-5K-7	FHLMC PASS T #SD8050 3.000	09/25/2026	PAID ON PRINCIPAL		421,616	421,616	369,046	369,627	0	51,990	0	51,990	0	421,616	0	0	0	8,279	03/25/2050	1.A
3132DW-DL-4	FHLMC PASS T #SD8207 3.500	09/25/2026	PAID ON PRINCIPAL		234,376	234,376	209,895	210,350	0	24,026	0	24,026	0	234,376	0	0	0	5,492	04/25/2052	1.A
3132DW-D8-3	FHLMC PASS T #SD8227 4.000	09/25/2026	PAID ON PRINCIPAL		498,929	498,929	467,434	468,605	0	30,324	0	30,324	0	498,929	0	0	0	13,255	07/25/2052	1.A
3132DW-ES-8	FHLMC PASS T #SD8245 4.500	09/25/2026	PAID ON PRINCIPAL		936,509	936,509	891,302	894,834	0	41,675	0	41,675	0	936,509	0	0	0	27,946	09/25/2052	1.A
3132DW-E5-8	FHLMC PASS T #SD8256 4.000	09/25/2026	PAID ON PRINCIPAL		385,761	385,761	361,590	362,460	0	23,301	0	23,301	0	385,761	0	0	0	10,210	10/25/2052	1.A
3132DW-E7-4	FHLMC PASS T #SD8258 5.000	09/25/2026	PAID ON PRINCIPAL		564,012	564,012	558,152	558,595	0	5,418	0	5,418	0	564,012	0	0	0	18,624	10/25/2052	1.A
3132DW-FE-8	FHLMC PASS T #SD8265 4.000	09/25/2026	PAID ON PRINCIPAL		227,193	227,193	211,733	212,016	0	15,177	0	15,177	0	227,193	0	0	0	6,013	11/25/2052	1.A
3132DW-FF-5	FHLMC PASS T #SD8266 4.500	09/25/2026	PAID ON PRINCIPAL		828,019	828,019	797,260	799,767	0	28,253	0	28,253	0	828,019	0	0	0	24,542	11/25/2052	1.A
3132DW-FG-3	FHLMC PASS T #SD8267 5.000	09/25/2026	PAID ON PRINCIPAL		224,006	224,006	220,926	221,199	0	2,807	0	2,807	0	224,006	0	0	0	7,460	11/25/2052	1.A
3132DW-FR-9	FHLMC PASS T #SD8276 5.000	09/25/2026	PAID ON PRINCIPAL		273,908	273,908	266,900	267,579	0	6,330	0	6,330	0	273,908	0	0	0	9,052	12/25/2052	1.A
3132DW-F6-5	FHLMC PASS T #SD8289 5.500	09/25/2026	PAID ON PRINCIPAL		427,992	427,992	433,074	432,140	0	(4,148)	0	(4,148)	0	427,992	0	0	0	15,432	01/25/2053	1.A
3132DW-GR-8	FHLMC PASS T #SD8308 5.500	09/25/2026	PAID ON PRINCIPAL		575,784	575,784	581,047	579,971	0	(4,187)	0	(4,187)	0	575,784	0	0	0	20,867	03/25/2053	1.A
3132DW-G2-3	FHLMC PASS T #SD8317 6.000	09/25/2026	PAID ON PRINCIPAL		513,554	513,554	522,421	520,044	0	(6,490)	0	(6,490)	0	513,554	0	0	0	20,486	04/25/2053	1.A
3132DW-HD-8	FHLMC PASS T #SD8328 4.500	09/25/2026	PAID ON PRINCIPAL		283,079	283,079	275,781	276,519	0	6,561	0	6,561	0	283,079	0	0	0	8,399	06/25/2053	1.A
3132DW-HG-1	FHLMC PASS T #SD8331 5.500	09/25/2026	PAID ON PRINCIPAL		798,410	798,410	804,461	803,208	0	(4,797)	0	(4,797)	0	798,410	0	0	0	28,900	06/25/2053	1.A
3132DW-HS-5	FHLMC PASS T #SD8341 5.000	09/25/2026	PAID ON PRINCIPAL		489,126	489,126	475,350	476,127	0	12,999	0	12,999	0	489,126	0	0	0	15,956	07/25/2053	1.A
3132DW-JF-1	FHLMC PASS T #SD8362 5.500	09/25/2026	PAID ON PRINCIPAL		425,795	425,795	424,215	424,215	0	1,579	0	1,579	0	425,795	0	0	0	15,401	09/25/2053	1.A
3132DW-MA-8	FHLMC PASS T #SD8453 5.500	09/25/2026	PAID ON PRINCIPAL		349,263	349,263	349,168	349,168	0	96	0	96	0	349,263	0	0	0	2,234	08/25/2054	1.A
31427M-G5-4	FHLMC PASS T #SL0219 4.500	09/25/2026	PAID ON PRINCIPAL		329,846	329,846	315,789	316,147	0	13,699	0	13,699	0	329,846	0	0	0	9,970	02/25/2054	1.A
31427N-D4-8	FHLMC PASS T #SL1022 3.000	09/25/2026	PAID ON PRINCIPAL		296,446	296,446	258,742	258,877	0	37,569	0	37,569	0	296,446	0	0	0	6,113	09/25/2050	1.A
31427P-5N-0	FHLMC PASS T #SL2652 4.000	09/25/2026	PAID ON PRINCIPAL		247,564	247,564	237,565	237,547	0	10,017	0	10,017	0	247,564	0	0	0	6,693	03/25/2053	1.A
31427Q-GB-2	FHLMC PASS T #SL2893 4.000	09/25/2026	PAID ON PRINCIPAL		379,391	379,391	367,238	367,295	0	12,096	0	12,096	0	379,391	0	0	0	9,604	02/25/2053	1.A
31427Q-H5-4	FHLMC PASS T #SL2951 2.500	09/25/2026	PAID ON PRINCIPAL		446,005	446,005	390,115	390,596	0	55,408	0	55,408	0	446,005	0	0	0	7,393	05/25/2052	1.A
31427S-B3-1	FHLMC PASS T #SL4557 4.500	09/25/2026	PAID ON PRINCIPAL		300,903	300,903	288,820	288,820	0	12,083	0	12,083	0	300,903	0	0	0	5,512	03/25/2055	1.A
31427T-YK-6	FHLMC PASS T #SL6113 5.500	09/25/2026	PAID ON PRINCIPAL		195,841	195,841	195,566	195,566	0	275	0	275	0	195,841	0	0	0	898	08/25/2056	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500	09/25/2026	PAID ON PRINCIPAL		39,850	39,850	39,601	40,371	0	(521)	0	(521)	0	39,850	0	0	0	646	10/25/2046	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
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000	09/25/2026	PAID ON PRINCIPAL		34,258	34,258	34,779	35,021	0	(763)	0	(763)	0	34,258	0	0	0	701	11/25/2046	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500	09/15/2026	PAID ON PRINCIPAL		6,119	6,119	6,106	6,104	0	15	0	15	0	6,119	0	0	0	265	01/15/2031	1.A
31339N-AG-1	FHR 2400 MK CMO 6.500	09/15/2026	PAID ON PRINCIPAL		14,520	14,520	14,321	14,427	0	93	0	93	0	14,520	0	0	0	633	01/15/2032	1.A
31339N-F2-7	FHR 2413 MH CMO 6.500	09/15/2026	PAID ON PRINCIPAL		61,325	61,325	60,482	60,920	0	406	0	406	0	61,325	0	0	0	2,662	02/15/2032	1.A
31339D-GP-7	FHR 2422 CH CMO 6.500	09/15/2026	PAID ON PRINCIPAL		4,242	4,242	4,155	4,213	0	29	0	29	0	4,242	0	0	0	184	02/15/2032	1.A
3137AW-QW-8	FHR 4148 AB CMO 1.500	09/15/2026	PAID ON PRINCIPAL		74,201	74,201	72,172	73,663	0	539	0	539	0	74,201	0	0	0	741	12/15/2027	1.A
3137FC-AD-6	FHR 4735 MA CMO 3.000	09/15/2026	PAID ON PRINCIPAL		93,089	93,089	94,118	93,262	0	(173)	0	(173)	0	93,089	0	0	0	1,909	08/15/2045	1.A
3137FD-BP-6	FHR 4745 E CMO 3.000	09/15/2026	PAID ON PRINCIPAL		57,454	57,454	57,502	57,546	0	(92)	0	(92)	0	57,454	0	0	0	1,149	01/15/2048	1.A
3137FD-V9-0	FHR 4753 BK CMO 3.000	09/15/2026	PAID ON PRINCIPAL		55,575	55,575	55,149	55,010	0	566	0	566	0	55,575	0	0	0	1,008	01/15/2048	1.A
3137FN-RS-1	FHR 4909 GD CMO 2.500	09/25/2026	PAID ON PRINCIPAL		17,768	17,768	17,925	18,035	0	(266)	0	(266)	0	17,768	0	0	0	297	03/25/2049	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500	09/25/2026	PAID ON PRINCIPAL		21,854	21,854	21,854	21,893	0	(39)	0	(39)	0	21,854	0	0	0	351	04/25/2049	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
3137HC-2Q-4	FHR 5402 BA CMO 5.000	09/25/2026	PAID ON PRINCIPAL		1,227,784	1,227,784	1,207,641	1,213,879	0	13,905	0	13,905	0	1,227,784	0	0	0	40,457	01/25/2045	1.A
3137HC-LD-2	FHR 5407 DA CMO 5.500	09/25/2026	PAID ON PRINCIPAL		645,959	645,959	636,799	639,209	0	6,749	0	6,749	0	645,959	0	0	0	23,443	11/25/2049	1.A
3137HC-VE-9	FHR 5413 JA CMO 5.500	09/25/2026	PAID ON PRINCIPAL		875,822	875,822	865,079	868,645	0	7,176	0	7,176	0	875,822	0	0	0	30,893	01/25/2050	1.A
3137HD-5Q-9	FHR 5416 CD CMO 5.000	09/25/2026	PAID ON PRINCIPAL		723,323	723,323	705,664	710,481	0	12,841	0	12,841	0	723,323	0	0	0	25,185	07/25/2047	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
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
3132HT-K8-8	FHS 300 300 CMO 3.000	09/15/2026	PAID ON PRINCIPAL		56,360	56,360	55,999	55,944	0	416	0	416	0	56,360	0	0	0	1,134	01/15/2043	1.A
31406L-MX-3	FN (10/1 ARM #813174 6.010	09/25/2026	PAID ON PRINCIPAL		824	824	831	822	0	2	0	2	0	824	0	0	0	34	02/25/2035	1.A
31407B-VG-1	FN (10/1 ARM #826015 6.040	09/25/2026	PAID ON PRINCIPAL		4,344	4,344	4,347	4,331	0	13	0	13	0	4,344	0	0	0	175	07/25/2035	1.A
31407C-HK-6	FN (10/1 ARM #826534 6.240	09/25/2026	PAID ON PRINCIPAL		3,914	3,914	3,920	3,905	0	9	0	9	0	3,914	0	0	0	168	07/25/2035	1.A
31407J-XF-4	FN (10/1 ARM #832378 6.326	09/25/2026	PAID ON PRINCIPAL		5,910	5,910	5,817	5,869	0	42	0	42	0	5,910	0	0	0	245	08/25/2035	1.A
31402R-NZ-8	FN (3/1 ARM) #735808 5.987	09/25/2026	PAID ON PRINCIPAL		1,091	1,091	1,086	1,086	0	5	0	5	0	1,091	0	0	0	45	08/25/2035	1.A
31406M-6S-0	FN (3/1 ARM) #814581 5.887	09/25/2026	PAID ON PRINCIPAL		3,091	3,091	3,076	3,077	0	14	0	14	0	3,091	0	0	0	126	04/25/2035	1.A
31406W-LD-4	FN (3/1 ARM) #822124 5.978	09/25/2026	PAID ON PRINCIPAL		7,299	7,299	7,266	7,265	0	34	0	34	0	7,299	0	0	0	276	06/25/2035	1.A
31407C-D8-7	FN (3/1 ARM) #826427 6.229	09/25/2026	PAID ON PRINCIPAL		6,253	6,253	6,210	6,205	0	48	0	48	0	6,253	0	0	0	263	07/25/2035	1.A
31407F-ML-1	FN (3/1 ARM) #829363 6.274	09/25/2026	PAID ON PRINCIPAL		4,253	4,253	4,234	4,244	0	8	0	8	0	4,253	0	0	0	181	10/25/2035	1.A
31403K-3F-8	FN (5/1 ARM) #751498 5.840	09/25/2026	PAID ON PRINCIPAL		312	312	310	311	0	1	0	1	0	312	0	0	0	12	11/25/2033	1.A
31403V-G4-5	FN (5/1 ARM) #759019 5.965	09/25/2026	PAID ON PRINCIPAL		854	854	846	851	0	3	0	3	0	854	0	0	0	34	01/25/2034	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000	09/25/2026	PAID ON PRINCIPAL		2,374	2,374	2,455	2,365	0	9	0	9	0	2,374	0	0	0	117	12/25/2041	1.A
31371H-FM-5	FNMA PASS TH #252272 6.000	09/25/2026	PAID ON PRINCIPAL		1,208	1,208	1,197	1,201	0	7	0	7	0	1,208	0	0	0	48	01/25/2029	1.A
31371H-KR-8	FNMA PASS TH #252404 6.000	09/25/2026	PAID ON PRINCIPAL		71	71	70	71	0	1	0	1	0	71	0	0	0	3	03/25/2029	1.A
31371K-3A-7	FNMA PASS TH #254693 5.500	09/25/2026	PAID ON PRINCIPAL		3,344	3,344	3,337	3,336	0	8	0	8	0	3,344	0	0	0	119	04/25/2033	1.A
31371L-FY-0	FNMA PASS TH #254983 5.500	09/25/2026	PAID ON PRINCIPAL		181	181	181	180	0	0	0	0	0	181	0	0	0	6	12/25/2033	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500	09/25/2026	PAID ON PRINCIPAL		58,270	58,270	58,161	58,125	0	145	0	145	0	58,270	0	0	0	2,051	11/25/2033	1.A
31385W-2N-8	FNMA PASS TH #555281 6.000	09/25/2026	PAID ON PRINCIPAL		1,024	1,024	1,051	1,051	0	(27)	0	(27)	0	1,024	0	0	0	41	03/25/2033	1.A
31385X-F9-3	FNMA PASS TH #555592 5.500	09/25/2026	PAID ON PRINCIPAL		1,888	1,888	1,885	1,884	0	4	0	4	0	1,888	0	0	0	69	07/25/2033	1.A
31401W-AP-4	FNMA PASS TH #720114 5.500	09/25/2026	PAID ON PRINCIPAL		1,571	1,571	1,568	1,567	0	4	0	4	0	1,571	0	0	0	58	07/25/2033	1.A
31401X-UH-8	FNMA PASS TH #721584 5.500	09/25/2026	PAID ON PRINCIPAL		2,178	2,178	2,174	2,173	0	5	0	5	0	2,178	0	0	0	82	07/25/2033	1.A
31401Y-FH-3	FNMA PASS TH #722068 5.500	09/25/2026	PAID ON PRINCIPAL		3,005	3,005	2,999	2,997	0	7	0	7	0	3,005	0	0	0	110	07/25/2033	1.A
31401Y-LS-2	FNMA PASS TH #722237 5.500	09/25/2026	PAID ON PRINCIPAL		2,252	2,252	2,247	2,246	0	5	0	5	0	2,252	0	0	0	83	07/25/2033	1.A
31402B-FR-0	FNMA PASS TH #723876 5.500	09/25/2026	PAID ON PRINCIPAL		635	635	634	634	0	1	0	1	0	635	0	0	0	23	07/25/2033	1.A
31402D-C4-0	FNMA PASS TH #725591 5.000	09/25/2026	PAID ON PRINCIPAL		5,088	5,088	4,888	4,950	0	138	0	138	0	5,088	0	0	0	170	07/25/2034	1.A
31402G-PK-3	FNMA PASS TH #728626 4.500	09/25/2026	PAID ON PRINCIPAL		447	447	403	423	0	24	0	24	0	447	0	0	0	13	08/25/2033	1.A
31402H-VV-0	FNMA PASS TH #729728 5.500	09/25/2026	PAID ON PRINCIPAL		2,610	2,610	2,605	2,603	0	6	0	6	0	2,610	0	0	0	96	07/25/2033	1.A
31402J-RE-9	FNMA PASS TH #730485 4.500	09/25/2026	PAID ON PRINCIPAL		630	630	577	606	0	24	0	24	0	630	0	0	0	19	08/25/2033	1.A
31402J-4W-4	FNMA PASS TH #730837 5.500	09/25/2026	PAID ON PRINCIPAL		2,629	2,629	2,624	2,622	0	6	0	6	0	2,629	0	0	0	96	07/25/2033	1.A
31402V-UR-9	FNMA PASS TH #739592 5.500	09/25/2026	PAID ON PRINCIPAL		267	267	267	266	0	1	0	1	0	267	0	0	0	10	09/25/2033	1.A
31402W-NN-4	FNMA PASS TH #740297 5.500	09/25/2026	PAID ON PRINCIPAL		50,017	50,017	49,923	49,893	0	124	0	124	0	50,017	0	0	0	1,833	10/25/2033	1.A
31403C-WE-7	FNMA PASS TH #745045 4.500	09/25/2026	PAID ON PRINCIPAL		25,086	25,086	23,503	24,019	0	1,068	0	1,068	0	25,086	0	0	0	747	12/25/2034	1.A
31404J-MA-0	FNMA PASS TH #769953 5.000	09/25/2026	PAID ON PRINCIPAL		158	158	157	157	0	0	0	0	0	158	0	0	0	5	03/25/2034	1.A
31404Y-YE-6	FNMA PASS TH #782909 5.000	09/25/2026	PAID ON PRINCIPAL		1,971	1,971	1,892	1,916	0	54	0	54	0	1,971	0	0	0	66	06/25/2034	1.A
31406V-2P-0	FNMA PASS TH #821682 5.000	09/25/2026	PAID ON PRINCIPAL		4,116	4,116	4,079	4,085	0	31	0	31	0	4,116	0	0	0	137	06/25/2035	1.A
31410F-V3-6	FNMA PASS TH #888134 5.000	09/25/2026	PAID ON PRINCIPAL		22,499	22,499	21,713	21,724	0	775	0	775	0	22,499	0	0	0	745	02/25/2037	1.A
31410K-PV-0	FNMA PASS TH #889736 5.000	09/25/2026	PAID ON PRINCIPAL		7,974	7,974	7,502	7,598	0	376	0	376	0	7,974	0	0	0	267	12/25/2033	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000	09/25/2026	PAID ON PRINCIPAL		42,621	42,621	42,254	42,101	0	520	0	520	0	42,621	0	0	0	829	08/25/2045	1.A
3138X2-Q6-4	FNMA PASS TH #AU3176 3.000	09/25/2026	PAID ON PRINCIPAL		75,505	75,505	76,614	76,686	0	(1,181)	0	(1,181)	0	75,505	0	0	0	1,512	08/25/2043	1.A
3138Y9-M4-7	FNMA PASS TH #AX7578 3.000	09/25/2026	PAID ON PRINCIPAL		17,566	17,566	17,577	17,589	0	(23)	0	(23)	0	17,566	0	0	0	335	01/25/2045	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636 2.500	09/25/2026	PAID ON PRINCIPAL		79,605	79,605	78,809	78,656	0	949	0	949	0	79,605	0	0	0	1,328	11/25/2047	1.A
3140JA-CD-8	FNMA PASS TH #BM5467 3.000	09/25/2026	PAID ON PRINCIPAL		108,068	108,068	107,494	107,450	0	617	0	617	0	108,068	0	0	0	2,176	11/25/2047	1.A
3140JA-GR-3	FNMA PASS TH #BM5607 3.000	09/25/2026	PAID ON PRINCIPAL		95,215	95,215	95,103	95,119	0	96	0	96	0	95,215	0	0	0	1,910	11/25/2046	1.A
3140MK-FU-1	FNMA PASS TH #BV5578 3.000	09/25/2026	PAID ON PRINCIPAL		312,319	312,319	267,716	268,094	0	44,225	0	44,225	0	312,319	0	0	0	6,224	05/25/2052	1.A
3140MM-5R-5	FNMA PASS TH #BV8055 4.500	09/25/2026	PAID ON PRINCIPAL		429,284	429,284	398,564	400,388	0	28,896	0	28,896	0	429,284	0	0	0	12,983	09/25/2052	1.A
3140QL-HU-3	FNMA PASS TH #CB1142 3.000	09/25/2026	PAID ON PRINCIPAL		345,966	345,966	290,990	292,985	0	52,981	0	52,981	0	345,966	0	0	0	6,815	07/25/2051	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
31400M-RM-8	FNMA PASS TH #CB2291 2.500	09/25/2026	PAID ON PRINCIPAL		286,835	286,835	242,936	243,625	0	43,210	0	43,210	0	286,835	0	0	0	4,577	12/25/2051	1.A
31400M-VA-9	FNMA PASS TH #CB2408 2.500	09/25/2026	PAID ON PRINCIPAL		323,414	323,414	275,091	275,091	0	48,323	0	48,323	0	323,414	0	0	0	2,713	12/25/2051	1.A
31400N-QW-5	FNMA PASS TH #CB3168 3.000	09/25/2026	PAID ON PRINCIPAL		248,465	248,465	224,628	225,059	0	23,406	0	23,406	0	248,465	0	0	0	5,054	03/25/2052	1.A
31400N-WS-7	FNMA PASS TH #CB3356 2.500	09/25/2026	PAID ON PRINCIPAL		287,069	287,069	242,663	242,817	0	44,252	0	44,252	0	287,069	0	0	0	4,739	04/25/2052	1.A
31400P-SU-2	FNMA PASS TH #CB4130 4.500	09/25/2026	PAID ON PRINCIPAL		129,278	129,278	125,653	125,813	0	3,465	0	3,465	0	129,278	0	0	0	3,858	07/25/2052	1.A
31400P-2J-5	FNMA PASS TH #CB4376 4.000	09/25/2026	PAID ON PRINCIPAL		283,004	283,004	270,357	270,557	0	12,446	0	12,446	0	283,004	0	0	0	7,097	08/25/2052	1.A
31400Q-J2-2	FNMA PASS TH #CB4780 5.000	09/25/2026	PAID ON PRINCIPAL		549,983	549,983	545,836	545,894	0	4,089	0	4,089	0	549,983	0	0	0	17,455	10/25/2052	1.A
31400Q-LA-1	FNMA PASS TH #CB4820 4.500	09/25/2026	PAID ON PRINCIPAL		413,237	413,237	405,165	405,475	0	7,762	0	7,762	0	413,237	0	0	0	12,823	10/25/2052	1.A
31400Q-LH-6	FNMA PASS TH #CB4827 4.500	09/25/2026	PAID ON PRINCIPAL		215,152	215,152	204,613	204,875	0	10,277	0	10,277	0	215,152	0	0	0	6,349	10/25/2052	1.A
31400Q-LP-8	FNMA PASS TH #CB4833 5.000	09/25/2026	PAID ON PRINCIPAL		198,123	198,123	196,668	196,788	0	1,335	0	1,335	0	198,123	0	0	0	6,768	10/25/2052	1.A
31400Q-LZ-6	FNMA PASS TH #CB4843 5.500	09/25/2026	PAID ON PRINCIPAL		369,423	369,423	369,076	368,980	0	443	0	443	0	369,423	0	0	0	13,525	10/25/2052	1.A
31400Q-L9-4	FNMA PASS TH #CB4851 4.500	09/25/2026	PAID ON PRINCIPAL		642,095	642,095	626,318	627,029	0	15,066	0	15,066	0	642,095	0	0	0	19,591	10/25/2052	1.A
31400Q-QY-4	FNMA PASS TH #CB4970 5.500	09/25/2026	PAID ON PRINCIPAL		602,129	602,129	599,589	599,619	0	2,510	0	2,510	0	602,129	0	0	0	21,377	10/25/2052	1.A
31400Q-UN-3	FNMA PASS TH #CB5088 5.500	09/25/2026	PAID ON PRINCIPAL		911,754	911,754	899,929	901,129	0	10,625	0	10,625	0	911,754	0	0	0	34,016	11/25/2052	1.A
31400Q-3C-7	FNMA PASS TH #CB5294 5.500	09/25/2026	PAID ON PRINCIPAL		648,311	648,311	644,056	644,163	0	4,148	0	4,148	0	648,311	0	0	0	23,558	11/25/2052	1.A
31400R-FW-8	FNMA PASS TH #CB5580 4.500	09/25/2026	PAID ON PRINCIPAL		339,268	339,268	324,637	325,130	0	14,139	0	14,139	0	339,268	0	0	0	10,176	10/25/2052	1.A
31400R-KF-9	FNMA PASS TH #CB5693 5.500	09/25/2026	PAID ON PRINCIPAL		234,543	234,543	228,789	229,314	0	5,229	0	5,229	0	234,543	0	0	0	8,507	02/25/2053	1.A
31400S-PY-1	FNMA PASS TH #CB6738 5.000	09/25/2026	PAID ON PRINCIPAL		509,941	509,941	495,579	495,851	0	14,091	0	14,091	0	509,941	0	0	0	15,770	07/25/2053	1.A
31400S-QH-7	FNMA PASS TH #CB6755 6.000	09/25/2026	PAID ON PRINCIPAL		370,144	370,144	371,662	370,750	0	(606)	0	(606)	0	370,144	0	0	0	13,961	07/25/2053	1.A
31400S-T8-4	FNMA PASS TH #CB6874 6.000	09/25/2026	PAID ON PRINCIPAL		719,452	719,452	719,565	718,611	0	841	0	841	0	719,452	0	0	0	29,510	08/25/2053	1.A
31400T-ED-7	FNMA PASS TH #CB7331 5.500	09/25/2026	PAID ON PRINCIPAL		569,045	569,045	561,932	562,819	0	6,225	0	6,225	0	569,045	0	0	0	20,081	10/25/2053	1.A
31400V-KW-3	FNMA PASS TH #CB9308 5.000	09/25/2026	PAID ON PRINCIPAL		428,630	428,630	418,835	419,441	0	9,189	0	9,189	0	428,630	0	0	0	14,555	10/25/2054	1.A
31400V-QQ-0	FNMA PASS TH #CB9462 5.000	09/25/2026	PAID ON PRINCIPAL		259,437	259,437	254,836	255,092	0	4,345	0	4,345	0	259,437	0	0	0	8,501	11/25/2054	1.A
3140W1-GU-1	FNMA PASS TH #FA1110 4.500	09/25/2026	PAID ON PRINCIPAL		301,579	301,579	283,744	284,254	0	17,325	0	17,325	0	301,579	0	0	0	9,232	09/25/2054	1.A
3140W3-EN-5	FNMA PASS TH #FA2840 3.000	09/25/2026	PAID ON PRINCIPAL		223,956	223,956	200,266	200,525	0	23,431	0	23,431	0	223,956	0	0	0	4,556	11/25/2053	1.A
3140W3-TT-6	FNMA PASS TH #FA3261 5.500	09/25/2026	PAID ON PRINCIPAL		195,112	195,112	195,204	195,204	0	(91)	0	(91)	0	195,112	0	0	0	894	10/25/2055	1.A
3140W5-6F-6	FNMA PASS TH #FA5369 4.000	09/25/2026	PAID ON PRINCIPAL		372,816	372,816	346,558	346,558	0	26,257	0	26,257	0	372,816	0	0	0	3,818	03/25/2053	1.A
3140W6-2Z-4	FNMA PASS TH #FA6191 5.000	09/25/2026	PAID ON PRINCIPAL		53,119	53,119	52,156	52,156	0	963	0	963	0	53,119	0	0	0	221	06/25/2056	1.A
3140W7-RN-2	FNMA PASS TH #FA6792 5.500	09/25/2026	PAID ON PRINCIPAL		64,493	64,493	64,432	64,432	0	60	0	60	0	64,493	0	0	0	296	09/25/2056	1.A
3140W7-RP-7	FNMA PASS TH #FA6793 5.500	09/25/2026	PAID ON PRINCIPAL		44,236	44,236	44,236	44,236	0	0	0	0	0	44,236	0	0	0	203	09/25/2056	1.A
3140XB-NR-7	FNMA PASS TH #FM7599 3.500	09/25/2026	PAID ON PRINCIPAL		520,113	520,113	477,122	477,678	0	42,435	0	42,435	0	520,113	0	0	0	12,138	01/25/2051	1.A
3140XD-KE-5	FNMA PASS TH #FM9292 3.000	09/25/2026	PAID ON PRINCIPAL		408,164	408,164	336,910	338,751	0	69,412	0	69,412	0	408,164	0	0	0	8,163	11/25/2051	1.A
3140XE-C7-7	FNMA PASS TH #FM9993 3.500	09/25/2026	PAID ON PRINCIPAL		230,321	230,321	221,683	221,742	0	8,578	0	8,578	0	230,321	0	0	0	5,315	07/25/2051	1.A
3140XG-CW-7	FNMA PASS TH #FS0984 3.000	09/25/2026	PAID ON PRINCIPAL		582,249	582,249	489,817	492,700	0	89,549	0	89,549	0	582,249	0	0	0	11,790	04/25/2052	1.A
3140XG-G4-5	FNMA PASS TH #FS1118 3.500	09/25/2026	PAID ON PRINCIPAL		178,841	178,841	162,242	162,116	0	16,725	0	16,725	0	178,841	0	0	0	4,277	03/25/2052	1.A
3140XH-JK-4	FNMA PASS TH #FS2065 4.000	09/25/2026	PAID ON PRINCIPAL		415,218	415,218	395,755	395,917	0	19,301	0	19,301	0	415,218	0	0	0	10,806	06/25/2052	1.A
3140XH-KL-0	FNMA PASS TH #FS2098 3.000	09/25/2026	PAID ON PRINCIPAL		439,518	439,518	384,716	385,238	0	54,280	0	54,280	0	439,518	0	0	0	8,641	12/25/2050	1.A
3140XH-WY-9	FNMA PASS TH #FS2462 3.000	09/25/2026	PAID ON PRINCIPAL		568,734	568,734	491,510	493,305	0	75,429	0	75,429	0	568,734	0	0	0	11,397	02/25/2052	1.A
3140XH-ZH-3	FNMA PASS TH #FS2543 3.500	09/25/2026	PAID ON PRINCIPAL		147,127	147,127	140,138	140,288	0	6,839	0	6,839	0	147,127	0	0	0	3,438	05/25/2051	1.A
3140XJ-YX-5	FNMA PASS TH #FS3425 4.500	09/25/2026	PAID ON PRINCIPAL		325,352	325,352	318,591	318,836	0	6,516	0	6,516	0	325,352	0	0	0	9,767	09/25/2052	1.A
3140XJ-4E-0	FNMA PASS TH #FS3520 4.500	09/25/2026	PAID ON PRINCIPAL		264,711	264,711	249,087	249,339	0	15,372	0	15,372	0	264,711	0	0	0	8,097	11/25/2052	1.A
3140XK-S9-2	FNMA PASS TH #FS4143 5.500	09/25/2026	PAID ON PRINCIPAL		185,204	185,204	187,635	187,232	0	(2,027)	0	(2,027)	0	185,204	0	0	0	6,832	03/25/2053	1.A
3140XL-E3-8	FNMA PASS TH #FS4653 5.500	09/25/2026	PAID ON PRINCIPAL		590,780	590,780	589,996	589,784	0	997	0	997	0	590,780	0	0	0	21,291	05/25/2053	1.A
3140XL-LW-6	FNMA PASS TH #FS4840 5.500	09/25/2026	PAID ON PRINCIPAL		492,149	492,149	489,304	489,378	0	2,771	0	2,771	0	492,149	0	0	0	18,623	05/25/2053	1.A
3140XL-XJ-2	FNMA PASS TH #FS5180 5.000	09/25/2026	PAID ON PRINCIPAL		367,929	367,929	352,637	353,467	0	14,463	0	14,463	0	367,929	0	0	0	12,074	09/25/2052	1.A
3140XL-ZY-7	FNMA PASS TH #FS5258 4.000	09/25/2026	PAID ON PRINCIPAL		557,813	557,813	536,372	536,530	0	21,283	0	21,283	0	557,813	0	0	0	14,921	12/25/2052	1.A
3140XM-C8-7	FNMA PASS TH #FS5494 3.000	09/25/2026	PAID ON PRINCIPAL		249,371	249,371	223,577	223,857	0	25,514	0	25,514	0	249,371	0	0	0	4,958	07/25/2052	1.A
3140XM-MW-3	FNMA PASS TH #FS5772 5.000	09/25/2026	PAID ON PRINCIPAL		988,284	988,284	952,034	953,899	0	34,385	0	34,385	0	988,284	0	0	0	32,488	06/25/2053	1.A
3140XM-YL-4	FNMA PASS TH #FS6114 3.500	09/25/2026	PAID ON PRINCIPAL		454,723	454,723	397,740	400,289	0	54,434	0	54,434	0	454,723	0	0	0	10,674	08/25/2052	1.A
3140XM-5S-1	FNMA PASS TH #FS6256 3.500	09/25/2026	PAID ON PRINCIPAL		431,441	431,441	381,556	383,827	0	47,614	0	47,614	0	431,441	0	0	0	10,003	08/25/2052	1.A
3140XN-KM-5	FNMA PASS TH #FS6599 3.500	09/25/2026	PAID ON PRINCIPAL		542,250	542,250	503,021	504,519	0	37,731	0	37,731	0	542,250	0	0	0	12,644	09/25/2052	1.A
3140XP-FA-2	FNMA PASS TH #FS7360 5.500	09/25/2026	PAID ON PRINCIPAL		328,843	328,843	328,638	328,557	0	287	0	287	0	328,843	0	0	0	11,452	09/25/2053	1.A
3140XQ-JE-8	FNMA PASS TH #FS8360 3.500	09/25/2026	PAID ON PRINCIPAL		526,012	526,012	485,781	487,513	0	38,499	0	38,499	0	526,012	0	0	0	12,064	09/25/2052	1.A
3140XQ-NC-7	FNMA PASS TH #FS8486 4.500	09/25/2026	PAID ON PRINCIPAL		183,164	183,164	179,401	179,567	0	3,597	0	3,597	0	183,164	0	0	0	5,675	12/25/2052	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
3140XQ-SA-6	FNMA PASS TH #FS8612 4.500	09/25/2026	PAID ON PRINCIPAL		351,697	351,697	334,827	335,398	0	16,299	0	16,299	0	351,697	0	0	0	10,500	10/25/2052	1.A
3140XQ-YW-1	FNMA PASS TH #FS8824 3.000	09/25/2026	PAID ON PRINCIPAL		252,341	252,341	226,141	226,286	0	26,055	0	26,055	0	252,341	0	0	0	5,087	06/25/2052	1.A
3140XR-PR-0	FNMA PASS TH #FS9431 4.500	09/25/2026	PAID ON PRINCIPAL		422,560	422,560	404,931	405,580	0	16,980	0	16,980	0	422,560	0	0	0	12,117	04/25/2053	1.A
3140XR-P5-8	FNMA PASS TH #FS9443 4.500	09/25/2026	PAID ON PRINCIPAL		315,299	315,299	298,623	299,380	0	15,919	0	15,919	0	315,299	0	0	0	9,397	02/25/2054	1.A
3140XR-QV-0	FNMA PASS TH #FS9467 3.000	09/25/2026	PAID ON PRINCIPAL		192,697	192,697	167,368	167,831	0	24,865	0	24,865	0	192,697	0	0	0	3,873	07/25/2050	1.A
3140XR-RD-9	FNMA PASS TH #FS9483 5.000	09/25/2026	PAID ON PRINCIPAL		360,345	360,345	351,055	351,285	0	9,060	0	9,060	0	360,345	0	0	0	11,708	09/25/2053	1.A
3140XR-R6-4	FNMA PASS TH #FS9508 4.500	09/25/2026	PAID ON PRINCIPAL		231,143	231,143	219,658	220,185	0	10,958	0	10,958	0	231,143	0	0	0	7,022	03/25/2054	1.A
3140XR-SM-8	FNMA PASS TH #FS9523 4.000	09/25/2026	PAID ON PRINCIPAL		388,653	388,653	363,694	364,118	0	24,535	0	24,535	0	388,653	0	0	0	10,042	04/25/2054	1.A
3140XR-UD-5	FNMA PASS TH #FS9579 4.500	09/25/2026	PAID ON PRINCIPAL		269,454	269,454	257,076	257,472	0	11,982	0	11,982	0	269,454	0	0	0	7,974	12/25/2053	1.A
3140XR-YF-6	FNMA PASS TH #FS9709 3.000	09/25/2026	PAID ON PRINCIPAL		349,986	349,986	305,363	305,581	0	44,405	0	44,405	0	349,986	0	0	0	7,017	11/25/2051	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000	09/25/2026	PAID ON PRINCIPAL		12,515	12,515	12,408	12,277	0	238	0	238	0	12,515	0	0	0	248	06/25/2049	1.A
31418D-MJ-8	FNMA PASS TH #MA3960 3.000	09/25/2026	PAID ON PRINCIPAL		195,369	195,369	168,048	168,506	0	26,864	0	26,864	0	195,369	0	0	0	3,857	03/25/2050	1.A
31418D-2M-3	FNMA PASS TH #MA4379 2.500	09/25/2026	PAID ON PRINCIPAL		342,233	342,233	284,054	284,054	0	58,180	0	58,180	0	342,233	0	0	0	2,137	07/25/2051	1.A
31418E-CA-6	FNMA PASS TH #MA4564 3.000	09/25/2026	PAID ON PRINCIPAL		243,560	243,560	210,698	211,583	0	31,977	0	31,977	0	243,560	0	0	0	4,826	03/25/2052	1.A
31418E-DE-7	FNMA PASS TH #MA4600 3.500	09/25/2026	PAID ON PRINCIPAL		350,961	350,961	314,467	315,444	0	35,517	0	35,517	0	350,961	0	0	0	8,121	05/25/2052	1.A
31418E-ES-5	FNMA PASS TH #MA4644 4.000	09/25/2026	PAID ON PRINCIPAL		247,747	247,747	224,172	224,932	0	22,815	0	22,815	0	247,747	0	0	0	6,602	05/25/2052	1.A
31418E-HJ-2	FNMA PASS TH #MA4732 4.000	09/25/2026	PAID ON PRINCIPAL		85,947	85,947	80,045	80,170	0	5,777	0	5,777	0	85,947	0	0	0	2,256	09/25/2052	1.A
31418E-HK-9	FNMA PASS TH #MA4733 4.500	09/25/2026	PAID ON PRINCIPAL		204,214	204,214	192,631	193,113	0	11,101	0	11,101	0	204,214	0	0	0	6,092	09/25/2052	1.A
31418E-J5-0	FNMA PASS TH #MA4783 4.000	09/25/2026	PAID ON PRINCIPAL		356,421	356,421	332,014	332,447	0	23,973	0	23,973	0	356,421	0	0	0	9,496	10/25/2052	1.A
31418E-J7-6	FNMA PASS TH #MA4785 5.000	09/25/2026	PAID ON PRINCIPAL		521,155	521,155	507,259	507,740	0	13,416	0	13,416	0	521,155	0	0	0	17,351	10/25/2052	1.A
31418E-KS-8	FNMA PASS TH #MA4804 4.000	09/25/2026	PAID ON PRINCIPAL		686,055	686,055	632,736	634,572	0	51,483	0	51,483	0	686,055	0	0	0	18,246	11/25/2052	1.A
31418E-KV-1	FNMA PASS TH #MA4807 5.500	09/25/2026	PAID ON PRINCIPAL		242,580	242,580	244,210	243,834	0	(1,254)	0	(1,254)	0	242,580	0	0	0	8,836	11/25/2052	1.A
31418E-MR-8	FNMA PASS TH #MA4867 4.500	09/25/2026	PAID ON PRINCIPAL		233,878	233,878	224,158	224,390	0	9,489	0	9,489	0	233,878	0	0	0	6,986	01/25/2053	1.A
31418E-PA-2	FNMA PASS TH #MA4916 4.000	09/25/2026	PAID ON PRINCIPAL		265,711	265,711	251,367	252,146	0	13,565	0	13,565	0	265,711	0	0	0	7,124	02/25/2053	1.A
31418E-PB-0	FNMA PASS TH #MA4917 4.500	09/25/2026	PAID ON PRINCIPAL		416,161	416,161	400,815	401,116	0	15,045	0	15,045	0	416,161	0	0	0	12,042	02/25/2053	1.A
31418E-QL-7	FNMA PASS TH #MA4958 4.500	09/25/2026	PAID ON PRINCIPAL		511,938	511,938	486,673	487,880	0	24,058	0	24,058	0	511,938	0	0	0	15,279	03/25/2053	1.A
31418E-Q8-6	FNMA PASS TH #MA4978 5.000	09/25/2026	PAID ON PRINCIPAL		440,578	440,578	424,883	426,279	0	14,299	0	14,299	0	440,578	0	0	0	14,639	04/25/2053	1.A
31418E-R6-9	FNMA PASS TH #MA5008 4.500	09/25/2026	PAID ON PRINCIPAL		425,383	425,383	415,879	416,301	0	9,082	0	9,082	0	425,383	0	0	0	12,541	05/25/2053	1.A
31418E-R7-7	FNMA PASS TH #MA5009 5.000	09/25/2026	PAID ON PRINCIPAL		377,460	377,460	376,251	376,248	0	1,212	0	1,212	0	377,460	0	0	0	12,599	05/25/2053	1.A
31418E-S5-0	FNMA PASS TH #MA5039 5.500	09/25/2026	PAID ON PRINCIPAL		621,906	621,906	618,481	618,545	0	3,361	0	3,361	0	621,906	0	0	0	22,411	06/25/2053	1.A
31418E-S6-8	FNMA PASS TH #MA5040 6.000	09/25/2026	PAID ON PRINCIPAL		547,434	547,434	550,257	549,717	0	(2,282)	0	(2,282)	0	547,434	0	0	0	21,552	06/25/2053	1.A
31418E-TL-4	FNMA PASS TH #MA5054 4.000	09/25/2026	PAID ON PRINCIPAL		170,159	170,159	158,646	158,646	0	11,512	0	11,512	0	170,159	0	0	0	1,685	06/25/2053	1.A
31418E-T4-2	FNMA PASS TH #MA5070 4.500	09/25/2026	PAID ON PRINCIPAL		566,818	566,818	533,052	536,522	0	30,295	0	30,295	0	566,818	0	0	0	17,041	07/25/2053	1.A
31418E-T5-9	FNMA PASS TH #MA5071 5.000	09/25/2026	PAID ON PRINCIPAL		578,585	578,585	574,562	574,706	0	3,879	0	3,879	0	578,585	0	0	0	19,131	07/25/2053	1.A
31418E-T7-5	FNMA PASS TH #MA5073 6.000	09/25/2026	PAID ON PRINCIPAL		347,316	347,316	346,122	346,081	0	1,236	0	1,236	0	347,316	0	0	0	13,570	07/25/2053	1.A
31418E-VA-5	FNMA PASS TH #MA5108 6.000	09/25/2026	PAID ON PRINCIPAL		804,063	804,063	801,048	800,988	0	3,075	0	3,075	0	804,063	0	0	0	31,438	08/25/2053	1.A
31418E-VD-9	FNMA PASS TH #MA5111 5.500	09/25/2026	PAID ON PRINCIPAL		822,675	822,675	826,209	825,288	0	(2,614)	0	(2,614)	0	822,675	0	0	0	29,246	08/25/2038	1.A
31418E-V6-4	FNMA PASS TH #MA5136 4.500	09/25/2026	PAID ON PRINCIPAL		274,960	274,960	260,492	261,214	0	13,746	0	13,746	0	274,960	0	0	0	7,945	09/25/2053	1.A
31418E-V8-0	FNMA PASS TH #MA5138 5.500	09/25/2026	PAID ON PRINCIPAL		459,253	459,253	453,297	453,808	0	5,444	0	5,444	0	459,253	0	0	0	16,679	09/25/2053	1.A
31418E-WZ-9	FNMA PASS TH #MA5163 4.500	09/25/2026	PAID ON PRINCIPAL		461,689	461,689	437,090	438,468	0	23,221	0	23,221	0	461,689	0	0	0	13,946	10/25/2053	1.A
31418E-XS-4	FNMA PASS TH #MA5188 4.500	09/25/2026	PAID ON PRINCIPAL		433,643	433,643	415,314	415,314	0	18,328	0	18,328	0	433,643	0	0	0	4,914	11/25/2053	1.A
31418F-QD-2	FNMA PASS TH #MA5851 4.500	09/25/2026	PAID ON PRINCIPAL		206,916	206,916	198,995	198,995	0	7,921	0	7,921	0	206,916	0	0	0	1,303	10/25/2055	1.A
3136A8-4G-2	FNR 2012-112 DA CMO 3.000	09/25/2026	PAID ON PRINCIPAL		67,728	67,728	67,278	67,217	0	511	0	511	0	67,728	0	0	0	1,349	10/25/2042	1.A
3136AT-4R-2	FNR 2016-71 QM CMO 3.000	09/25/2026	PAID ON PRINCIPAL		12,325	12,325	12,157	12,055	0	270	0	270	0	12,325	0	0	0	249	10/25/2046	1.A
3136AQ-5Y-2	FNR 2016-9 D CMO 3.000	09/25/2026	PAID ON PRINCIPAL		56,950	56,950	56,433	56,392	0	558	0	558	0	56,950	0	0	0	1,126	03/25/2046	1.A
3136B4-6P-8	FNR 2019-33 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		89,876	89,876	89,623	89,613	0	263	0	263	0	89,876	0	0	0	1,477	12/25/2048	1.A
3136B7-DH-1	FNR 2019-64 A CMO 2.500	09/25/2026	PAID ON PRINCIPAL		86,199	86,199	87,384	87,757	0	(1,558)	0	(1,558)	0	86,199	0	0	0	1,424	08/25/2051	1.A
3136B7-ZR-5	FNR 2019-69 JA CMO 2.500	09/25/2026	PAID ON PRINCIPAL		160,024	160,024	159,224	158,907	0	1,117	0	1,117	0	160,024	0	0	0	2,625	12/25/2049	1.A
3136B7-VD-0	FNR 2019-74 C CMO 2.500	09/25/2026	PAID ON PRINCIPAL		61,508	61,508	61,064	60,893	0	615	0	615	0	61,508	0	0	0	1,024	12/25/2049	1.A
3136BP-U7-4	FNR 2023-11 EA CMO 5.500	09/25/2026	PAID ON PRINCIPAL		793,732	793,732	792,523	792,003	0	1,729	0	1,729	0	793,732	0	0	0	28,669	02/25/2045	1.A
3136BP-WR-8	FNR 2023-14 ED CMO 5.500	09/25/2026	PAID ON PRINCIPAL		866,856	866,856	867,347	866,415	0	441	0	441	0	866,856	0	0	0	31,294	08/25/2047	1.A
3136BP-X7-1	FNR 2023-17 DA CMO 5.500	09/25/2026	PAID ON PRINCIPAL		372,107	372,107	372,005	371,576	0	531	0	531	0	372,107	0	0	0	14,244	09/25/2049	1.A
3136BP-WJ-6	FNR 2023-7 CA CMO 5.000	09/25/2026	PAID ON PRINCIPAL		806,784	806,784	800,796	801,678	0	5,106	0	5,106	0	806,784	0	0	0	26,547	08/25/2045	1.A
3136BR-UC-9	FNR 2024-21 BA CMO 5.500	09/25/2026	PAID ON PRINCIPAL		781,041	781,041	773,963	775,076	0	5,965	0	5,965	0	781,041	0	0	0	28,411	11/25/2046	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
3136BR-SR-9	FNR 2024-23 BA CMO 5.500	09/25/2026	PAID ON PRINCIPAL		1,067,936	1,067,936	1,057,423	1,060,494	0	7,442	0	7,442	0	1,067,936	0	0	0	40,221	04/25/2050	1.A
3136BR-2R-7	FNR 2024-30 BA CMO 5.500	09/25/2026	PAID ON PRINCIPAL		1,084,662	1,084,662	1,072,799	1,074,825	0	9,837	0	9,837	0	1,084,662	0	0	0	39,295	12/25/2047	1.A
3136BT-JX-2	FNR 2024-85 AN CMO 5.000	09/25/2026	PAID ON PRINCIPAL		650,078	650,078	638,066	639,255	0	10,823	0	10,823	0	650,078	0	0	0	21,643	11/25/2054	1.A
3136BX-R9-7	FNR 2025-81 NB CMO 4.750	09/25/2026	PAID ON PRINCIPAL		97,705	97,705	97,480	97,476	0	229	0	229	0	97,705	0	0	0	3,138	01/25/2055	1.A
31393R-GG-9	FSPC T-56 A5 CMO 5.231	09/25/2026	PAID ON PRINCIPAL		31,886	31,886	30,999	31,044	0	842	0	842	0	31,886	0	0	0	1,132	05/25/2043	1.A
3137G1-AA-5	FWLS 2015-SC01 1A CMO 3.500	09/25/2026	PAID ON PRINCIPAL		55,857	55,857	56,782	55,751	0	106	0	106	0	55,857	0	0	0	1,446	05/25/2045	1.A
3137G1-AL-1	FWLS 2015-SC02 2A CMO 3.500	09/25/2026	PAID ON PRINCIPAL		54,600	54,600	55,291	54,491	0	109	0	109	0	54,600	0	0	0	1,158	09/25/2045	1.A
3137G1-AV-9	FWLS 2016-SC01 1A CMO 3.000	09/25/2026	PAID ON PRINCIPAL		22,619	22,619	22,987	22,982	0	(363)	0	(363)	0	22,619	0	0	0	452	07/25/2046	1.A
3137G1-AW-7	FWLS 2016-SC01 2A CMO 3.500	09/25/2026	PAID ON PRINCIPAL		13,492	13,492	13,854	13,911	0	(419)	0	(419)	0	13,492	0	0	0	310	07/25/2046	1.A
3137G1-BK-2	FWLS 2017-SC01 1A CMO 3.000	09/25/2026	PAID ON PRINCIPAL		52,981	52,981	51,151	50,453	0	2,528	0	2,528	0	52,981	0	0	0	1,060	12/25/2046	1.A
3137G1-BL-0	FWLS 2017-SC01 2A CMO 3.500	09/25/2026	PAID ON PRINCIPAL		21,296	21,296	21,228	20,855	0	441	0	441	0	21,296	0	0	0	497	12/25/2046	1.A
35563P-BE-8	SCRT 2017-2 HT CMO 3.000	09/25/2026	PAID ON PRINCIPAL		34,228	34,228	33,701	34,073	0	155	0	155	0	34,228	0	0	0	680	08/25/2056	1.A
35563P-DD-8	SCRT 2017-4 HT CMO 3.250	09/25/2026	PAID ON PRINCIPAL		68,021	68,021	67,848	68,559	0	(538)	0	(538)	0	68,021	0	0	0	1,470	06/25/2057	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)					81,823,370	81,823,370	78,675,098	78,788,620	0	3,034,750	0	3,034,750	0	81,823,370	0	0	0	2,430,301	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)																				
00842A-AD-1	ABMT 2015-4 A4 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		5,687	5,687	5,672	5,643	0	44	0	44	0	5,687	0	0	0	131	06/25/2045	1.A
00842V-AC-7	ABMT 2016-3 A3 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		3,516	3,516	3,613	3,550	0	(34)	0	(34)	0	3,516	0	0	0	82	08/25/2046	1.A
004375-CE-9	ACCR 2004-4 A2C 5.015	09/25/2026	PAID ON PRINCIPAL		15,216	15,216	14,626	15,243	0	(27)	0	(27)	0	15,216	0	0	0	458	01/25/2035	1.A FM
004375-CF-6	ACCR 2004-4 A2D 4.715	09/25/2026	PAID ON PRINCIPAL		103,329	103,329	88,023	103,422	0	(93)	0	(93)	0	103,329	0	0	0	2,999	01/25/2035	1.A FM
07386H-SW-2	BALTA 2005-4 22A2 CMO 4.633	09/25/2026	PAID ON PRINCIPAL		7,996	7,996	4,238	1,610	0	6,387	0	6,387	0	7,996	0	0	0	250	05/25/2035	1.D FM
06050H-D3-9	BOAMS 2003-B 2A2 CMO 5.513	09/25/2026	PAID ON PRINCIPAL		175	175	168	167	3	5	0	8	0	175	0	0	0	7	03/25/2033	2.B FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO 6.247	09/25/2026	PAID ON PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	05/25/2033	1.A FM
05949C-EL-6	BOAMS 2005-G 4A1 CMO 3.485	09/25/2026	PAID ON PRINCIPAL		1,038	1,038	967	964	0	75	0	75	0	1,038	0	0	0	24	08/25/2035	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 5.066	09/25/2026	PAID ON PRINCIPAL		3,141	3,141	2,993	2,464	0	677	0	677	0	3,141	0	0	0	116	11/25/2035	1.A FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 5.066	09/25/2026	WRITTEN OFF		0	45	43	35	0	0	0	0	0	35	0	(35)	(35)	2	11/25/2035	1.A FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000	09/25/2026	PAID ON PRINCIPAL		1,194	1,194	1,104	575	0	619	0	619	0	1,194	0	0	0	48	03/25/2037	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000	09/25/2026	WRITTEN OFF		0	1,883	1,741	906	0	1	0	1	0	907	0	(907)	(907)	75	03/25/2037	1.D FM
07384M-F8-0	BSARM 2004-1 11A1 CMO 4.687	09/25/2026	PAID ON PRINCIPAL		5,049	5,049	4,131	3,944	0	1,105	0	1,105	0	5,049	0	0	0	163	04/25/2034	5.B FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 5.039	09/25/2026	PAID ON PRINCIPAL		16,404	16,404	10,170	2,731	0	13,673	0	13,673	0	16,404	0	0	0	511	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 5.039	09/25/2026	WRITTEN OFF		0	820	508	136	0	(93)	0	(93)	0	43	0	(43)	(43)	29	02/25/2036	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 4.092	09/25/2026	PAID ON PRINCIPAL		24,644	24,644	17,743	10,397	0	14,246	0	14,246	0	24,644	0	0	0	707	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 4.092	08/25/2026	RECOVERY OF PAR WRITE-OFF		0	(4,198)	(3,022)	(1,771)	0	39	0	39	0	(1,732)	0	1,732	1,732	0	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 4.092	09/25/2026	WRITTEN OFF		0	105	76	44	0	(1)	0	(1)	0	43	0	(43)	(43)	3	06/25/2047	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 4.033	09/25/2026	PAID ON PRINCIPAL		21,142	21,142	18,118	6,323	0	14,819	0	14,819	0	21,142	0	0	0	558	01/25/2036	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 4.033	08/25/2026	RECOVERY OF PAR WRITE-OFF		0	(2,174)	(1,863)	(650)	0	151	0	151	0	(499)	0	499	499	0	01/25/2036	1.D FM
161929-BH-6	CHASE 2024-2 A4A CMO (6.000	09/25/2026	PAID ON PRINCIPAL		1,427,935	1,427,935	1,410,513	1,419,387	0	8,548	0	8,548	0	1,427,935	0	0	0	56,311	02/25/2055	1.A
16159H-AA-5	CHASE 2024-3 A2 CMO (1 6.000	09/25/2026	PAID ON PRINCIPAL		100,874	100,874	100,511	100,510	0	364	0	364	0	100,874	0	0	0	3,960	02/25/2055	1.A
16159N-AD-6	CHASE 2024-4 A4 CMO (1 6.000	09/25/2026	PAID ON PRINCIPAL		1,251,281	1,251,281	1,236,556	1,238,566	0	12,714	0	12,714	0	1,251,281	0	0	0	50,239	03/25/2055	1.A
16159Q-AD-9	CHASE 2024-5 A4 CMO (1 6.000	09/25/2026	PAID ON PRINCIPAL		885,377	885,377	881,340	881,444	0	3,933	0	3,933	0	885,377	0	0	0	35,293	04/25/2055	1.A
12568P-AA-1	CIM 2020-J2 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		68,976	68,976	54,340	55,286	0	13,691	0	13,691	0	68,976	0	0	0	1,113	01/25/2051	1.A
12564E-AA-0	CIM 2021-J2 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		64,347	64,347	51,714	51,843	0	12,504	0	12,504	0	64,347	0	0	0	1,072	04/25/2051	1.A
17321L-AA-7	CMLTI 2013-J1 A1 CMO (3.500	09/25/2026	PAID ON PRINCIPAL		121,621	121,621	123,597	121,383	0	238	0	238	0	121,621	0	0	0	2,837	10/25/2043	1.A
17330B-AX-8	CMLTI 2021-J3 A3A CMO 2.500	09/25/2026	PAID ON PRINCIPAL		561,241	561,241	568,432	567,296	0	(6,055)	0	(6,055)	0	561,241	0	0	0	8,587	09/25/2051	1.A
17332C-BP-0	CMLTI 2024-1 A7A CMO (6.000	09/25/2026	PAID ON PRINCIPAL		1,012,360	1,012,360	1,009,973	1,009,636	0	2,724	0	2,724	0	1,012,360	0	0	0	38,424	07/25/2054	1.A
17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000	09/25/2026	PAID ON PRINCIPAL		4,190	4,190	3,823	2,564	0	1,626	0	1,626	0	4,190	0	0	0	189	06/25/2036	1.D FM
17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000	09/25/2026	WRITTEN OFF		0	7,978	7,279	4,882	0	126	0	126	0	5,008	0	(5,008)	(5,008)	309	06/25/2036	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000	09/25/2026	PAID ON PRINCIPAL		302	302	270	19	0	282	0	282	0	302	0	0	0	12	06/25/2037	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000	09/25/2026	WRITTEN OFF		0	85	76	5	0	0	0	0	0	5	0	(5)	(5)	3	06/25/2037	1.D FM
17312D-AA-6	CMSI 2007-8 1A1 CMO 6.000	09/25/2026	PAID ON PRINCIPAL		45,578	45,578	30,537	21,600	0	23,978	0	23,978	0	45,578	0	0	0	1,902	09/25/2037	1.A FM
12628K-AA-0	CSAB 2006-3 A1A CMO 6.000	09/25/2026	PAID ON PRINCIPAL		1,003	1,003	694	37	0	966	0	966	0	1,003	0	0	0	4	11/25/2036	1.D FM
22540V-6Q-0	CSFB 2002-19 2M1 CMO 7.000	09/25/2026	PAID ON PRINCIPAL		2,049	2,049	1,522	445	0	1,604	0	1,604	0	2,049	0	0	0	51	06/25/2032	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
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000	09/25/2026	PAID ON PRINCIPAL		1,586	1,586	1,644	1,581	0	5	0	5	0	1,586	0	0	0	64	12/25/2033	1.A FM
12647M-BW-4	CSMC 2013-6 2A3 CMO 3.500	09/25/2026	PAID ON PRINCIPAL		6,601	6,601	6,480	6,495	0	106	0	106	0	6,601	0	0	0	154	08/25/2043	1.A
12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500	09/25/2026	PAID ON PRINCIPAL		49,092	49,092	48,386	48,543	0	548	0	548	0	49,092	0	0	0	1,147	08/25/2043	1.A
12649X-AQ-2	CSMC 2015-3 A9 CMO 3.500	09/25/2026	PAID ON PRINCIPAL		4,356	4,356	4,421	4,347	0	9	0	9	0	4,356	0	0	0	101	03/25/2045	1.A
12594X-AA-2	CSMC 2017-HL1 A1 CMO 3.500	09/25/2026	PAID ON PRINCIPAL		31,771	31,771	32,401	31,748	0	23	0	23	0	31,771	0	0	0	678	06/25/2047	1.A
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500	09/25/2026	PAID ON PRINCIPAL		20,701	20,701	18,145	0	0	20,701	0	20,701	0	20,701	0	0	0	828	09/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500	09/25/2026	PAID ON PRINCIPAL		1,903	1,903	1,892	341	0	1,563	0	1,563	0	1,903	0	0	0	62	12/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500	07/25/2026	RECOVERY OF PAR WRITE-OFF		0	(31)	(30)	(5)	0	1	0	1	0	(4)	0	4	4	0	12/25/2035	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000	08/25/2026	PAID ON PRINCIPAL		9,431	9,431	8,441	1,862	0	7,569	0	7,569	0	9,431	0	0	0	418	12/25/2036	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000	08/25/2026	RECOVERY OF PAR WRITE-OFF		0	(4,338)	(3,883)	(857)	0	43	0	43	0	(813)	0	813	813	0	12/25/2036	1.D FM
126673-TD-4	CWL 2004-S1 A3 5.115	09/25/2026	PAID ON PRINCIPAL		3,133	3,133	2,851	2,922	0	210	0	210	0	3,133	0	0	0	106	02/25/2035	1.A FM
29977K-AA-1	EVER 2013-2 A CMO (144 3.000	09/25/2026	PAID ON PRINCIPAL		41,960	41,960	41,618	41,709	0	250	0	250	0	41,960	0	0	0	803	06/25/2043	1.A
33852J-AA-6	FSMT 2021-7 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		92,618	92,618	93,993	93,866	0	(1,248)	0	(1,248)	0	92,618	0	0	0	1,573	08/25/2051	1.A
33852J-AE-8	FSMT 2021-7 A5 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		338,145	338,145	289,444	296,511	0	41,634	0	41,634	0	338,145	0	0	0	5,742	08/25/2051	1.A
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750	09/25/2026	PAID ON PRINCIPAL		1,494	1,494	1,078	208	0	1,286	0	1,286	0	1,494	0	0	0	59	04/25/2036	1.D FM
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750	09/25/2026	WRITTEN OFF		0	292	210	41	0	(4)	0	(4)	0	36	0	(36)	(36)	11	04/25/2036	1.D FM
36228F-YS-9	GSAMP 2003-SEA2 A1 (AM 4.421	09/25/2026	PAID ON PRINCIPAL		20,398	20,398	17,644	18,588	0	1,810	0	1,810	0	20,398	0	0	0	625	07/25/2033	1.A FM
36242D-HQ-9	GSAMP 2004-AHL M1 4.990	09/25/2026	PAID ON PRINCIPAL		47,865	47,865	36,408	44,522	0	3,344	0	3,344	0	47,865	0	0	0	1,102	08/25/2034	1.A FM
36263V-AB-3	GSMBS 2021-PJ11 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		64,498	64,498	55,755	57,005	0	7,493	0	7,493	0	64,498	0	0	0	1,024	04/25/2052	1.A
36264D-AB-2	GSMBS 2021-PJ2 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		172,053	172,053	138,584	139,002	0	33,052	0	33,052	0	172,053	0	0	0	2,918	07/25/2051	1.A
36264P-AH-2	GSMBS 2021-PJ4 A8 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		60,185	60,185	59,038	59,342	0	842	0	842	0	60,185	0	0	0	943	09/25/2051	1.A
36261H-AB-6	GSMBS 2021-PJ5 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		19,993	19,993	20,268	20,242	0	(249)	0	(249)	0	19,993	0	0	0	314	10/25/2051	1.A
36262L-AB-6	GSMBS 2021-PJ6 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		20,917	20,917	17,858	18,174	0	2,743	0	2,743	0	20,917	0	0	0	340	11/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ7 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		109,153	109,153	103,701	104,178	0	4,976	0	4,976	0	109,153	0	0	0	1,768	01/25/2052	1.A
36262W-AB-2	GSMBS 2021-PJ8 A2 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		185,142	185,142	188,411	187,841	0	(2,699)	0	(2,699)	0	185,142	0	0	0	2,935	01/25/2052	1.A
36263C-AA-7	GSMBS 2021-PJ9 A1 CMO 2.000	09/25/2026	PAID ON PRINCIPAL		223,813	223,813	174,085	176,095	0	47,718	0	47,718	0	223,813	0	0	0	3,043	02/25/2052	1.A
362924-BK-7	GSMBS 2022-PJ3 A24 CMO 3.000	09/25/2026	PAID ON PRINCIPAL		196,635	196,635	193,071	193,837	0	2,799	0	2,799	0	196,635	0	0	0	3,857	08/25/2052	1.A
362924-AJ-1	GSMBS 2022-PJ3 A6 CMO 3.000	09/25/2026	PAID ON PRINCIPAL		460,864	460,864	443,725	445,577	0	15,286	0	15,286	0	460,864	0	0	0	9,039	08/25/2052	1.A
36270F-AD-5	GSMBS 2023-PJ3 A3 CMO 5.000	09/25/2026	PAID ON PRINCIPAL		835,426	835,426	801,748	806,225	0	29,201	0	29,201	0	835,426	0	0	0	26,708	10/27/2053	1.A
36269X-AZ-0	GSMBS 2024-PJ5 A15 CMO 6.000	09/25/2026	PAID ON PRINCIPAL		841,737	841,737	835,149	836,366	0	5,371	0	5,371	0	841,737	0	0	0	32,755	09/25/2054	1.A
36273R-AD-6	GSMBS 2025-PJ11 A4 5.500	09/25/2026	PAID ON PRINCIPAL		215,016	215,016	214,462	214,462	0	554	0	554	0	215,016	0	0	0	985	05/25/2056	1.A Z
362982-AE-0	GSMBS 2026-PJ7 A5 5.000	09/25/2026	PAID ON PRINCIPAL		358,968	358,968	355,777	355,777	0	3,191	0	3,191	0	358,968	0	0	0	4,414	10/25/2056	1.A Z
362919-AD-4	GSMBS 2026-PJ9 A4 5.500	09/25/2026	PAID ON PRINCIPAL		208,439	208,439	207,188	207,188	0	1,251	0	1,251	0	208,439	0	0	0	955	01/25/2057	1.A Z
466247-LU-5	JPMMT 2005-A1 4A1 CMO 6.408	09/25/2026	PAID ON PRINCIPAL		4,379	4,379	4,374	4,351	0	27	0	27	0	4,379	0	0	0	215	02/25/2035	1.A FM
466247-YK-3	JPMMT 2005-A8 1A3 CMO 4.735	09/25/2026	PAID ON PRINCIPAL		8,656	8,656	7,997	5,231	0	3,424	0	3,424	0	8,656	0	0	0	255	11/25/2035	1.D FM
466247-YK-3	JPMMT 2005-A8 1A3 CMO 4.735	07/25/2026	RECOVERY OF PAR WRITE-OFF		0	(46)	(43)	(28)	0	1	0	1	0	(27)	0	27	27	0	11/25/2035	1.D FM
46629C-AK-3	JPMMT 2006-A5 3A4 CMO 4.632	09/25/2026	PAID ON PRINCIPAL		8,437	8,437	5,997	2,773	0	5,664	0	5,664	0	8,437	0	0	0	289	08/25/2036	1.D FM
46629C-AK-3	JPMMT 2006-A5 3A4 CMO 4.632	08/25/2026	RECOVERY OF PAR WRITE-OFF		0	(8)	(6)	(3)	0	0	0	0	0	(3)	0	3	3	0	08/25/2036	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 4.376	09/25/2026	PAID ON PRINCIPAL		5,161	5,161	4,357	1,743	0	3,418	0	3,418	0	5,161	0	0	0	139	01/25/2037	1.D FM
46630P-AZ-8	JPMMT 2007-A2 4A1M CMO 4.609	09/25/2026	PAID ON PRINCIPAL		5,633	5,633	5,498	1,767	0	3,866	0	3,866	0	5,633	0	0	0	158	04/25/2037	1.D FM
46644V-BK-1	JPMMT 2015-4 2A3 CMO (3.000	09/25/2026	PAID ON PRINCIPAL		28,987	28,987	28,928	28,929	0	58	0	58	0	28,987	0	0	0	580	06/25/2045	1.A
46646B-AC-2	JPMMT 2016-1 A3 CMO (1 3.500	09/25/2026	PAID ON PRINCIPAL		15,180	15,180	15,564	15,244	0	(64)	0	(64)	0	15,180	0	0	0	354	05/25/2046	1.A
46648C-AB-0	JPMMT 2017-1 A2 CMO (1 3.500	09/25/2026	PAID ON PRINCIPAL		50,567	50,567	50,899	50,688	0	(121)	0	(121)	0	50,567	0	0	0	1,212	01/25/2047	1.A
46648H-AC-7	JPMMT 2017-2 A3 CMO (1 3.500	09/25/2026	PAID ON PRINCIPAL		7,312	7,312	7,439	7,370	0	(58)	0	(58)	0	7,312	0	0	0	168	05/25/2047	1.A
46647S-AE-0	JPMMT 2017-3 1A3 CMO (3.500	09/25/2026	PAID ON PRINCIPAL		17,223	17,223	17,583	17,193	0	31	0	31	0	17,223	0	0	0	401	08/25/2047	1.A
46649H-AC-6	JPMMT 2017-6 A3 CMO (1 3.500	09/25/2026	PAID ON PRINCIPAL		20,466	20,466	20,746	20,764	0	(299)	0	(299)	0	20,466	0	0	0	476	12/25/2048	1.A
46654A-AC-3	JPMMT 2021-10 A3 CMO (2.500	09/25/2026	PAID ON PRINCIPAL		114,735	114,735	117,146	116,879	0	(2,145)	0	(2,145)	0	114,735	0	0	0	1,930	12/25/2051	1.A
46654A-AF-6	JPMMT 2021-10 A4 CMO (2.500	09/25/2026	PAID ON PRINCIPAL		54,283	54,283	49,567	50,431	0	3,853	0	3,853	0	54,283	0	0	0	913	12/25/2051	1.A
46592W-AC-0	JPMMT 2021-12 A3 CMO (2.500	09/25/2026	PAID ON PRINCIPAL		304,150	304,150	306,621	306,476	0	(2,327)	0	(2,327)	0	304,150	0	0	0	5,161	02/25/2052	1.A
46592X-AF-1	JPMMT 2021-13 A4 CMO (2.500	09/25/2026	PAID ON PRINCIPAL		75,842	75,842	65,461	67,653	0	8,189	0	8,189	0	75,842	0	0	0	1,256	04/25/2052	1.A
46592N-AF-3	JPMMT 2021-7 A4 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		269,282	269,282	233,297	239,376	0	29,905	0	29,905	0	269,282	0	0	0	4,431	11/25/2051	1.A
46654W-AC-5	JPMMT 2022-1 A2 CMO (1 3.000	09/25/2026	PAID ON PRINCIPAL		192,269	192,269	189,475	189,729	0	2,539	0	2,539	0	192,269	0	0	0	3,842	07/25/2052	1.A
46655V-AC-6	JPMMT 2022-8 A3 CMO (1 4.000	09/25/2026	PAID ON PRINCIPAL		194,036	194,036	187,639	188,118	0	5,918	0	5,918	0	194,036	0	0	0	5,127	01/25/2053	1.A
46657Q-AE-1	JPMMT 2024-3 A3 CMO (1 3.000	09/25/2026	PAID ON PRINCIPAL		415,395	415,395	347,244	349,680	0	65,715	0	65,715	0	415,395	0	0	0	8,059	05/25/2054	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
585495-AA-2	MELLO 2021-MTG1 A1 CMO 2.500	09/25/2026	PAID ON PRINCIPAL		117,766	117,766	90,864	92,797	0	24,969	0	24,969	0	117,766	0	0	0	1,922	04/25/2051	1.A
60416R-AG-7	MINNESOTA ST HSG PROJ- 3.220	09/26/2026	PAID ON PRINCIPAL		18,708	18,708	18,708	18,708	0	0	0	0	0	18,708	0	0	0	405	01/01/2034	1.B FE
61772L-AJ-0	MSRM 2021-2 A3 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		94,161	94,161	95,455	95,517	0	(1,356)	0	(1,356)	0	94,161	0	0	0	1,567	05/25/2051	1.A
61774Y-AA-9	MSRM 2023-1 A1 CMO (14 4.000	09/25/2026	PAID ON PRINCIPAL		84,733	84,733	76,657	76,783	0	7,950	0	7,950	0	84,733	0	0	0	2,112	02/25/2053	1.A
67400A-AC-6	OAKS 2015-2 A3 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		3,204	3,204	3,211	3,197	0	7	0	7	0	3,204	0	0	0	75	10/25/2045	1.A
67116W-AB-5	OBX 2022-J1 A2 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		283,494	283,494	228,124	229,854	0	53,640	0	53,640	0	283,494	0	0	0	4,601	02/25/2052	1.A
67115Q-AA-1	OBX 2022-J2 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		329,036	329,036	286,569	291,845	0	37,190	0	37,190	0	329,036	0	0	0	8,148	08/25/2052	1.A
67125C-AD-4	OBX 2026-J2 A4 CMO 5.500	09/25/2026	PAID ON PRINCIPAL		408,449	408,449	407,370	407,370	0	1,080	0	1,080	0	408,449	0	0	0	2,683	07/25/2056	1.A Z
67647V-AD-1	OCMT 2021-3 A4 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		348,068	348,068	299,637	302,166	0	45,902	0	45,902	0	348,068	0	0	0	5,745	06/25/2051	1.A
67647E-AD-9	OCMT 2021-5 A4 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		228,656	228,656	196,412	199,867	0	28,789	0	28,789	0	228,656	0	0	0	3,691	10/25/2051	1.A
74388P-AD-3	PFMT 2025-3 A4 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		226,670	226,670	226,234	226,219	0	451	0	451	0	226,670	0	0	0	8,159	08/25/2055	1.A
74388T-AD-5	PFMT 2025-6 A4 CMO (14 5.000	09/25/2026	PAID ON PRINCIPAL		466,189	466,189	463,787	463,796	0	2,393	0	2,393	0	466,189	0	0	0	15,514	12/25/2055	1.A
74388V-AA-6	PFMT 2026-4 A1 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		251,734	251,734	248,390	248,390	0	3,343	0	3,343	0	251,734	0	0	0	1,154	09/25/2056	1.A Z
729912-AF-2	PMTLT 2026-CNF4 A6 5.000	09/25/2026	PAID ON PRINCIPAL		807,298	807,298	803,276	803,276	0	4,022	0	4,022	0	807,298	0	0	0	13,006	05/25/2057	1.A Z
74160M-JZ-6	PRIME 2005-4 1A3 CMO 5.000	09/25/2026	PAID ON PRINCIPAL		367	367	366	366	0	1	0	1	0	367	0	0	0	12	01/25/2055	1.A FM
74160M-KC-5	PRIME 2005-4 1A6 CMO 5.250	09/25/2026	PAID ON PRINCIPAL		1,233	1,233	1,235	1,229	0	4	0	4	0	1,233	0	0	0	41	01/25/2055	1.A FM
693650-AL-7	PSMC 2021-1 A11 CMO (1 2.500	09/25/2026	PAID ON PRINCIPAL		218,132	218,132	188,087	190,122	0	28,010	0	28,010	0	218,132	0	0	0	3,524	03/25/2051	1.A
69376C-AC-8	PSMC 2021-2 A3 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		409,402	409,402	348,752	363,994	0	45,408	0	45,408	0	409,402	0	0	0	6,351	05/25/2051	1.A
69376D-AA-0	PSMC 2021-3 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		309,630	309,630	313,694	313,097	0	(3,467)	0	(3,467)	0	309,630	0	0	0	5,065	08/25/2051	1.A
69376D-AC-6	PSMC 2021-3 A3 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		150,687	150,687	139,103	142,359	0	8,328	0	8,328	0	150,687	0	0	0	2,465	08/25/2051	1.A
45660N-PZ-2	RAST 2003-A5 A1 CMO 5.500	09/25/2026	PAID ON PRINCIPAL		16,616	16,616	15,779	13,825	0	2,791	0	2,791	0	16,616	0	0	0	610	06/25/2033	1.A FM
75409X-AA-4	RATE 2021-HB1 A1 CMO (2.500	09/25/2026	PAID ON PRINCIPAL		376,155	376,155	303,981	305,222	0	70,933	0	70,933	0	376,155	0	0	0	6,151	12/25/2051	1.A
749389-AA-0	RCKT 2020-1 A1 CMO (14 3.000	09/25/2026	PAID ON PRINCIPAL		55,969	55,969	56,590	56,935	0	(966)	0	(966)	0	55,969	0	0	0	1,131	02/25/2050	1.A
74936R-AA-2	RCKT 2021-2 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		64,540	64,540	65,276	65,150	0	(611)	0	(611)	0	64,540	0	0	0	1,116	06/25/2051	1.A
74938D-AA-1	RCKT 2021-3 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		214,005	214,005	180,165	180,321	0	33,684	0	33,684	0	214,005	0	0	0	3,701	07/25/2051	1.A
749384-AA-1	RCKT 2021-5 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		384,120	384,120	319,666	321,107	0	63,013	0	63,013	0	384,120	0	0	0	6,151	11/25/2051	1.A
74938W-AB-7	RCKT 2022-2 A2 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		181,168	181,168	150,879	150,879	0	30,289	0	30,289	0	181,168	0	0	0	1,503	02/25/2052	1.A Z
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000	08/25/2026	PAID ON PRINCIPAL		3,040	3,040	2,711	1,460	0	1,581	0	1,581	0	3,040	0	0	0	122	07/25/2036	1.D FM
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000	09/25/2026	WRITTEN OFF		0	2,254	2,010	1,082	0	(41)	0	(41)	0	1,042	0	(1,042)	(1,042)	91	07/25/2036	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000	09/25/2026	PAID ON PRINCIPAL		24,435	24,435	23,175	7,778	0	16,658	0	16,658	0	24,435	0	0	0	909	01/25/2037	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000	09/25/2026	WRITTEN OFF		0	3,004	2,849	956	0	(159)	0	(159)	0	797	0	(797)	(797)	125	01/25/2037	1.D FM
82280R-AA-7	SCOT 2017-1 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		26,525	26,525	26,517	26,493	0	32	0	32	0	26,525	0	0	0	619	04/25/2047	1.A
82281F-AA-2	SCOT 2017-2 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		11,785	11,785	12,028	11,764	0	21	0	21	0	11,785	0	0	0	296	10/25/2047	1.A
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000	09/25/2026	PAID ON PRINCIPAL		11,423	11,423	11,312	11,193	0	229	0	229	0	11,423	0	0	0	228	05/25/2043	1.A
81745B-AB-1	SEMT 2013-6 A2 CMO 3.000	09/25/2026	PAID ON PRINCIPAL		17,095	17,095	17,375	17,070	0	26	0	26	0	17,095	0	0	0	342	05/25/2043	1.A
81745C-AB-9	SEMT 2013-7 A2 CMO 3.000	09/25/2026	PAID ON PRINCIPAL		28,535	28,535	27,898	27,867	0	668	0	668	0	28,535	0	0	0	530	06/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		133,282	133,282	131,366	131,668	0	1,614	0	1,614	0	133,282	0	0	0	3,235	07/25/2043	1.A
81745N-AR-0	SEMT 2014-1 2A5 CMO (1 4.000	09/25/2026	PAID ON PRINCIPAL		19,938	19,938	20,196	19,890	0	48	0	48	0	19,938	0	0	0	532	04/25/2044	1.A
81745L-AF-0	SEMT 2014-4 A6 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		23,293	23,293	23,449	23,242	0	51	0	51	0	23,293	0	0	0	531	11/25/2044	1.A
81746L-AA-0	SEMT 2015-3 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		2,660	2,660	2,672	2,658	0	2	0	2	0	2,660	0	0	0	62	07/25/2045	1.A
81746M-AA-8	SEMT 2015-4 A1 CMO (14 3.000	09/25/2026	PAID ON PRINCIPAL		17,984	17,984	18,229	17,954	0	31	0	31	0	17,984	0	0	0	359	11/25/2030	1.A
81746K-AA-2	SEMT 2017-2 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		36,674	36,674	36,978	36,945	0	(271)	0	(271)	0	36,674	0	0	0	938	02/25/2047	1.A
81746X-AA-4	SEMT 2017-3 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		25,374	25,374	25,212	25,116	0	258	0	258	0	25,374	0	0	0	584	04/25/2047	1.A
81745X-AA-5	SEMT 2017-4 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		27,787	27,787	28,417	27,738	0	49	0	49	0	27,787	0	0	0	617	07/25/2047	1.A
81746F-AA-3	SEMT 2017-6 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		7,054	7,054	7,200	7,104	0	(49)	0	(49)	0	7,054	0	0	0	164	09/25/2047	1.A
81746V-AA-8	SEMT 2018-3 A1 CMO (14 3.500	09/25/2026	PAID ON PRINCIPAL		13,198	13,198	13,039	12,922	0	275	0	275	0	13,198	0	0	0	307	03/25/2048	1.A
81748W-AA-4	SEMT 2021-4 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		172,247	172,247	175,315	174,796	0	(2,550)	0	(2,550)	0	172,247	0	0	0	2,723	06/25/2051	1.A
81748Y-AA-0	SEMT 2021-6 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		555,421	555,421	565,922	564,193	0	(8,773)	0	(8,773)	0	555,421	0	0	0	9,079	10/25/2051	1.A
81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500	09/25/2026	PAID ON PRINCIPAL		118,082	118,082	112,806	113,402	0	4,680	0	4,680	0	118,082	0	0	0	2,012	01/25/2052	1.A
81744K-AE-6	SEMT 2023-2 A5 CMO (14 4.500	09/25/2026	PAID ON PRINCIPAL		745,019	745,019	706,837	713,006	0	32,013	0	32,013	0	745,019	0	0	0	22,374	03/25/2053	1.A
81749J-AD-6	SEMT 2024-3 A4 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		712,096	712,096	710,013	713,085	0	(989)	0	(989)	0	712,096	0	0	0	28,975	04/25/2054	1.A
81743C-AE-5	SEMT 2024-5 A5 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		977,869	977,869	972,368	972,849	0	5,020	0	5,020	0	977,869	0	0	0	39,619	06/25/2054	1.A
81743D-AE-3	SEMT 2024-6 A5 CMO (14 6.000	09/25/2026	PAID ON PRINCIPAL		1,051,956	1,051,956	1,050,026	1,049,731	0	2,225	0	2,225	0	1,051,956	0	0	0	40,644	07/27/2054	1.A
81749M-AE-7	SEMT 2025-4 A5 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		532,979	532,979	531,524	531,478	0	1,501	0	1,501	0	532,979	0	0	0	20,071	04/25/2055	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
..81743G-AB-2	SEMT 2025-5 A2 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		162,439	162,439	160,002	159,879	0	2,560	0	2,560	0	162,439	0	0	0	6,214	06/25/2055	1.A
..81743G-AE-6	SEMT 2025-5 A5 CMO (14 5.500	09/25/2026	PAID ON PRINCIPAL		249,073	249,073	247,451	247,433	0	1,640	0	1,640	0	249,073	0	0	0	9,528	06/25/2055	1.A
..78471K-AE-1	SFPMT 2016-1A 1A4 CMO 3.000	09/25/2026	PAID ON PRINCIPAL		5,094	5,094	4,859	4,702	0	392	0	392	0	5,094	0	0	0	102	11/25/2046	1.A
..929227-ZC-3	WAMU 2002-AR18 A CMO 5.758	09/25/2026	PAID ON PRINCIPAL		180	180	163	171	0	9	0	9	0	180	0	0	0	7	01/25/2033	1.D FM
..939336-PC-1	WAMU 2003-AR1 A6 CMO 5.365	09/25/2026	PAID ON PRINCIPAL		430	430	388	407	0	22	0	22	0	430	0	0	0	15	03/25/2033	1.A FM
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 4.283	09/25/2026	PAID ON PRINCIPAL		3,623	3,623	2,233	2,448	0	1,175	0	2,448	0	3,623	0	0	0	106	10/25/2036	1.D FM
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 4.283	07/25/2026	RECOVERY OF PAR WRITE-OFF		0	(393)	(242)	(128)	0	4	0	4	0	(124)	0	124	124	0	10/25/2036	1.D FM
..93363N-AD-7	WAMU 2006-AR12 1A4 CMO 4.283	09/25/2026	WRITTEN OFF		0	26	16	8	0	0	0	0	0	8	0	(8)	(8)	1	10/25/2036	1.D FM
..95002K-AA-1	WFMBS 2020-1 A1 CMO (1 3.000	09/25/2026	PAID ON PRINCIPAL		77,507	77,507	78,427	79,619	0	(2,112)	0	(2,112)	0	77,507	0	0	0	1,482	12/25/2049	1.A
..97652R-AD-9	WIN 2014-3 A4 CMO (144 3.500	09/20/2026	PAID ON PRINCIPAL		1,554	1,554	1,561	1,551	0	3	0	3	0	1,554	0	0	0	36	11/20/2044	1.A
..97653B-AC-5	WIN 2015-A A3 CMO (144 3.500	09/20/2026	PAID ON PRINCIPAL		2,384	2,384	2,421	2,380	0	4	0	4	0	2,384	0	0	0	56	06/20/2045	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					24,039,779	24,045,082	23,008,969	23,013,770	3	1,030,728	0	1,030,731	0	24,044,502	0	(4,723)	(4,723)	647,142	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)																				
..06540T-AB-6	BANK 2018-BN11 ASB 4.010	09/15/2026	PAID ON PRINCIPAL		175,001	175,001	180,247	175,601	0	(600)	0	(600)	0	175,001	0	0	0	4,703	03/15/2061	1.A
..08162P-AW-1	BMARK 2018-B1 A4 3.402	09/15/2026	PAID ON PRINCIPAL		33,600	33,600	34,162	33,711	0	(110)	0	(110)	0	33,600	0	0	0	778	01/15/2051	1.A
..36252H-AE-1	GSMS 2017-GS5 AAB 3.467	09/10/2026	PAID ON PRINCIPAL		92,214	92,214	94,980	92,322	0	(108)	0	(108)	0	92,214	0	0	0	2,038	03/10/2050	1.A
..61767E-AD-6	MSBAM 2017-C34 A3 3.276	09/15/2026	PAID ON PRINCIPAL		421,152	421,152	442,506	425,461	0	(4,309)	0	(4,309)	0	421,152	0	0	0	10,348	11/15/2052	1.A
..61690Y-BT-8	MSC 2016-BNK2 A3 2.791	09/15/2026	PAID ON PRINCIPAL		3,017,852	3,017,852	3,047,900	3,017,123	0	729	0	729	0	3,017,852	0	0	0	55,949	11/15/2049	1.A
..61691Y-AD-3	MSC 2021-L5 A3 2.438	09/15/2026	PAID ON PRINCIPAL		350,698	350,698	354,177	352,370	0	(1,671)	0	(1,671)	0	350,698	0	0	0	6,413	05/15/2054	1.A
..95000J-AU-2	WFCM 2016-LC25 A3 3.374	08/15/2026	PAID ON PRINCIPAL		3,636,952	3,636,952	3,695,627	3,638,676	0	(1,724)	0	(1,724)	0	3,636,952	0	0	0	83,150	12/15/2059	1.A
..95002R-AV-0	WFCM 2020-C56 ASB 2.420	09/15/2026	PAID ON PRINCIPAL		420,227	420,227	450,628	430,269	0	(10,042)	0	(10,042)	0	420,227	0	0	0	6,773	06/15/2053	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					8,147,697	8,147,697	8,300,226	8,165,532	0	(17,835)	0	(17,835)	0	8,147,697	0	0	0	170,150	XXX	XXX
Asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)																				
..302704-AA-9	FW ENERGY ASSET ISSUER 7.151	09/25/2026	PAID ON PRINCIPAL		263,498	263,498	263,498	263,521	0	(23)	0	(23)	0	263,498	0	0	0	12,625	08/25/2044	1.F PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					263,498	263,498	263,498	263,521	0	(23)	0	(23)	0	263,498	0	0	0	12,625	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					150,262,963	150,268,266	145,694,753	145,750,869	3	4,516,813	0	4,516,816	0	150,267,686	0	(4,723)	(4,723)	4,294,737	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					150,262,963	150,268,266	145,694,753	145,750,869	3	4,516,813	0	4,516,816	0	150,267,686	0	(4,723)	(4,723)	4,294,737	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					150,262,963	150,268,266	145,694,753	145,750,869	3	4,516,813	0	4,516,816	0	150,267,686	0	(4,723)	(4,723)	4,294,737	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					661,135,896	662,203,945	677,274,512	662,953,568	3	3,625,970	960,495	2,665,479	0	665,619,046	0	(4,574,310)	(4,574,310)	20,021,852	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
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					661,135,896	XXX	677,274,512	662,953,568	3	3,625,970	960,495	2,665,479	0	665,619,046	0	(4,574,310)	(4,574,310)	20,021,852	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 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- BOFA A TREASURY		1.A	1,122,834	1,122,834	10/01/2026
000000-00-0	REPO - CITADEL A TREASURY		1.A	841,000	841,000	10/01/2026
000000-00-0	REPO - HSBC A TREASURY		1.A	375,697	375,697	10/01/2026
000000-00-0	REPO - JPM A TREASURY		1.A	1,852,155	1,852,155	10/01/2026
000000-00-0	REPO - RBC A TREASURY		1.A	1,814,550	1,814,550	10/01/2026
000000-00-0	REPO - STATE OF WISCONSIN A TREASURY		1.A	80,080,000	80,080,000	10/01/2026
0019999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - U.S. government obligations (exempt from RBC)				86,086,236	86,086,236	XXX
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (unaffiliated)				86,086,236	86,086,236	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)				86,086,236	86,086,236	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				86,086,236	86,086,236	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				86,086,236	86,086,236	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (74,295,594) Book/Adjusted Carrying Value $ (74,295,594)
2. Average balance for the year Fair Value $ 102,663,388 Book/Adjusted Carrying Value $ 102,663,388
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 86,086,236 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 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
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Open Depositories								
Bank of America, N.A. - IL ... Chicago,IL		0.000	0	0	0	0	0	XXX.
Bank of America, N.A. - NC ... Charlotte,NC		2.370	103,576	0	24,108,456	30,641,508	23,547,504	XXX.
Bank of America, N.A. - TX ... Dallas,TX		0.000	0	0	(11,466,244)	(9,233,051)	(9,873,030)	XXX.
Bank of America, N.A. Charlotte,NC		2.370	100,106	0	28,195,216	16,017,102	17,118,189	XXX.
Bank of America, N.A. Charlotte,NC		0.000	0	0	23,807,299	23,045,364	24,575,250	XXX.
Bank of America, N.A. Hartford,CT		0.000	0	0	(12,450,343)	(18,681,808)	(12,240,687)	XXX.
Bank of New York Mellon New York,NY		0.000	0	0	45,088,361	32,904,613	46,355,200	XXX.
Bank of New York Mellon Pittsburgh,PA		0.000	0	0	21,590,365	31,650,137	15,767,604	XXX.
Citibank, N.A. - NY New York,NY		0.000	0	0	639,704	506,947	497,209	XXX.
Citibank, N.A. New Castle,DE		0.000	0	0	(855,691,207)	(901,789,759)	(866,985,529)	XXX.
Citibank, N.A. New York,NY		0.000	0	0	1,082,445	1,277,487	1,172,120	XXX.
First National Bank of Anchorage Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX.
JP Morgan Chase Bank, N.A. - IL Chicago,IL		0.000	0	0	40,000	50,133	14,630	XXX.
JP Morgan Chase Bank, N.A. ... Hartford,CT		0.000	0	0	(164)	(268)	(468)	XXX.
JP Morgan Chase Bank, N.A. ... New York,NY		0.000	0	0	(14,627,713)	(44,025,244)	11,880,896	XXX.
JP Morgan Chase, N.A. New York,NY		0.000	0	0	501	501	(1,588,384)	XXX.
The Bank of New York Mellon .. Pittsburgh,PA		0.000	0	0	100,000	100,000	100,000	XXX.
US Bank Corp Minneapolis,MN	0	0.005	9	0	687,508	687,511	687,514	XXX.
US Bank Corp Minneapolis,MN		0.000	0	0	654,926	746,076	666,949	XXX.
US Bank Corp St Paul,MN		0.000	0	0	27	27	27	XXX.
US Bank Corp St. Paul,MN		0.000	0	0	1,281	1,281	1,281	XXX.
Wells Fargo Bank, N.A. Jacksonville,FL		0.000	0	0	36,556	(82,812)	140,959	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	203,691	0	(748,178,027)	(836,159,255)	(748,137,765)	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	203,691	0	(748,178,027)	(836,159,255)	(748,137,765)	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total	XXX	XXX	203,691	0	(748,178,027)	(836,159,255)	(748,137,765)	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		492,692,816	0	137,872
8409999999. Subtotal - qualified cash pools under SSAP No. 2						492,692,816	0	137,872
8589999999. Total cash equivalents (unaffiliated)						492,692,816	0	137,872
8599999999. Total cash equivalents (affiliated)						0	0	0