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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

## AS OF SEPTEMBER 30, 2025

### OF THE CONDITION AND AFFAIRS OF

# THE TRAVELERS INDEMNITY COMPANY

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

**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. | BRUCE RICHARD JONES | Executive Vice President, Enterprise Risk Management & Chief Risk Officer |
| 7. | CHRISTINE KUCERA KALLA | Executive Vice President & General Counsel |
| 8. | MOJGAN MEHDIAN LEFEBVRE | Executive Vice President & Chief Technology & Operations Officer |

| | Name | Title |
|---|---|---|
| | DAVID DONNAY ROWLAND | Executive Vice President & Co-Chief Investment Officer |
| | DANIEL TEI-HWA YIN | Executive Vice President & Co-Chief Investment Officer |
| | DOUGLAS KEITH BELL | Senior Vice President, Accounting Standards |
| | JULIE MARIE JOYCE | Senior Vice President & Chief Corporate Actuary |
| # | JOSEPH DENNIS LAMOTT | Senior Vice President, Corporate Tax |
| | PAUL EDWARD MUNSON | Senior Vice President, Finance & Corporate Controller |
| | 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, 2025

Sandra M Bachman *Notary Public*
*My Commission Expires September 30, 2027*

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

# ASSETS

| | | Current Statement Date | | | 4 |
|---|---|---|---|---|---|
| | | 1 | 2 | 3 | December 31 |
| | | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Prior Year Net Admitted Assets |
| 1. | Bonds | 21,232,299,868 | 0 | 21,232,299,868 | 19,699,272,952 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 6,360,995 | 0 | 6,360,995 | 8,248,805 |
| | 2.2 Common stocks | 4,027,245,959 | 18,500,836 | 4,008,745,124 | 3,632,723,844 |
| 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) | 339,047,461 | 0 | 339,047,461 | 344,984,584 |
| | 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 ($ (760,983,349) ), cash equivalents ($ 1,583,732,224 ) and short-term investments ($ 0 ) | 822,748,875 | 0 | 822,748,875 | 203,127,797 |
| 6. | Contract loans (including $ 0 premium notes) | 3,955,709 | 3,955,709 | 0 | 0 |
| 7. | Derivatives | 0 | 0 | 0 | 0 |
| 8. | Other invested assets | 1,048,868,017 | 534,404,267 | 514,463,749 | 556,053,667 |
| 9. | Receivables for securities | 31,873,132 | 0 | 31,873,132 | 0 |
| 10. | Securities lending reinvested collateral assets | 148,356,807 | 0 | 148,356,807 | 93,464,794 |
| 11. | Aggregate write-ins for invested assets | (5,660,262) | 0 | (5,660,262) | (6,478,956) |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 27,655,096,560 | 556,860,812 | 27,098,235,749 | 24,531,397,485 |
| 13. | Title plants less $ 0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. | Investment income due and accrued | 160,522,988 | 186,163 | 160,336,825 | 152,843,083 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 742,848,841 | 42,718,791 | 700,130,050 | 1,434,457,629 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 33,110,670 earned but unbilled premiums) | 2,110,220,361 | 7,387,352 | 2,102,833,009 | 1,960,958,028 |
| | 15.3 Accrued retrospective premiums ($ 15,411,516 ) and contracts subject to redetermination ($ 0 ) | 15,411,516 | 1,735,903 | 13,675,613 | 10,453,344 |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 1,685,035,483 | 0 | 1,685,035,483 | 1,854,892,007 |
| | 16.2 Funds held by or deposited with reinsured companies | 1,058,079 | 0 | 1,058,079 | 1,263,218 |
| | 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 | 24,958,313 | 0 | 24,958,313 | 0 |
| 18.2 | Net deferred tax asset | 766,476,158 | 201,989,559 | 564,486,599 | 749,164,964 |
| 19. | Guaranty funds receivable or on deposit | 1,908,349 | 0 | 1,908,349 | 1,852,286 |
| 20. | Electronic data processing equipment and software | 716,356,351 | 660,474,390 | 55,881,962 | 42,312,246 |
| 21. | Furniture and equipment, including health care delivery assets ($ 0 ) | 220,993,974 | 220,993,974 | 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 | 940,071,645 | 459,062,976 | 481,008,669 | 403,901,658 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 35,040,958,618 | 2,151,409,919 | 32,889,548,699 | 31,143,495,946 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 35,040,958,618 | 2,151,409,919 | 32,889,548,699 | 31,143,495,946 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | Deferred gain | (5,660,262) | 0 | (5,660,262) | (6,478,956) |
| 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) | (5,660,262) | 0 | (5,660,262) | (6,478,956) |
| 2501. | Suspense, undistributed payments | 181,074,567 | 0 | 181,074,567 | 92,665,665 |
| 2502. | COLI supplemental benefits trust | 153,166,071 | 0 | 153,166,071 | 152,769,603 |
| 2503. | Equities and deposits in pools and associations | 43,924,417 | 0 | 43,924,417 | 50,783,152 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 561,906,590 | 459,062,976 | 102,843,614 | 107,683,237 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 940,071,645 | 459,062,976 | 481,008,669 | 403,901,658 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|---|---|---|
| 1. | Losses (current accident year $ 2,867,863,049 ) | 11,204,454,091 | 10,512,998,295 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses | 1,758,816,007 | 1,979,071,785 |
| 3. | Loss adjustment expenses | 2,292,324,144 | 2,238,251,016 |
| 4. | Commissions payable, contingent commissions and other similar charges | 224,356,260 | 256,094,203 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 189,676,385 | 175,056,628 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 74,683,330 | 95,678,341 |
| 7.1 | Current federal and foreign income taxes (including $ 0 on realized capital gains (losses)) | 0 | 65,986,439 |
| 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 $ 15,567,452,227 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) | 4,759,929,419 | 4,568,199,717 |
| 10. | Advance premium | 194,181,634 | 134,957,340 |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | 0 | 0 |
| | 11.2 Policyholders | 13,442,838 | 13,548,339 |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | 199,693,321 | 108,432,979 |
| 13. | Funds held by company under reinsurance treaties | 59,479,545 | 54,434,174 |
| 14. | Amounts withheld or retained by company for account of others | 760,796,366 | 753,827,831 |
| 15. | Remittances and items not allocated | 635,507,575 | 447,889,338 |
| 16. | Provision for reinsurance (including $ 4,350 certified) | 32,391,304 | 32,391,304 |
| 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 | 562,221,261 | 606,265,827 |
| 20. | Derivatives | 0 | 0 |
| 21. | Payable for securities | 126,596,627 | 0 |
| 22. | Payable for securities lending | 148,356,807 | 93,464,794 |
| 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 | 343,910,014 | 405,340,212 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 23,580,816,927 | 22,541,888,562 |
| 27. | Protected cell liabilities | 0 | 0 |
| 28. | Total liabilities (Lines 26 and 27) | 23,580,816,927 | 22,541,888,562 |
| 29. | Aggregate write-ins for special surplus funds | 13,049,495 | 9,666,250 |
| 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) | 5,050,736,656 | 4,346,995,514 |
| 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) | 9,308,731,773 | 8,601,607,385 |
| 38. | Totals (Page 2, Line 28, Col. 3) | 32,889,548,699 | 31,143,495,946 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Escheat liability | 243,967,957 | 222,842,004 |
| 2502. | Unpaid electronic data processing equipment | 107,213,777 | 189,658,279 |
| 2503. | Undistributed salaries | 1,055,192 | 798,119 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | (8,326,912) | (7,958,190) |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 343,910,014 | 405,340,212 |
| 2901. | Special surplus from retroactive reinsurance | 13,049,495 | 9,666,250 |
| 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) | 13,049,495 | 9,666,250 |
| 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<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **UNDERWRITING INCOME** | | | |
| 1. | Premiums earned: | | | |
| | 1.1 Direct (written $ 2,052,085,133 ) | 1,977,720,871 | 1,858,533,712 | 2,508,553,641 |
| | 1.2 Assumed (written $ 30,443,292,924 ) | 29,329,631,870 | 27,738,017,216 | 37,417,096,850 |
| | 1.3 Ceded (written $ 24,945,313,801 ) | 23,947,301,310 | 22,644,343,099 | 30,537,334,278 |
| | 1.4 Net (written $ 7,550,064,256 ) | 7,360,051,432 | 6,952,207,829 | 9,388,316,214 |
| | **DEDUCTIONS:** | | | |
| 2. | Losses incurred (current accident year $ 4,442,551,435 ): | | | |
| | 2.1 Direct | 1,094,991,907 | 881,243,896 | 1,122,664,237 |
| | 2.2 Assumed | 17,045,684,240 | 16,407,042,080 | 20,931,537,576 |
| | 2.3 Ceded | 13,840,253,641 | 13,096,478,160 | 16,730,080,297 |
| | 2.4 Net | 4,300,422,506 | 4,191,807,815 | 5,324,121,515 |
| 3. | Loss adjustment expenses incurred | 659,776,164 | 640,514,564 | 855,585,300 |
| 4. | Other underwriting expenses incurred | 2,050,354,693 | 1,971,090,325 | 2,611,416,656 |
| 5. | Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. | Total underwriting deductions (Lines 2 through 5) | 7,010,553,363 | 6,803,412,704 | 8,791,123,472 |
| 7. | Net income of protected cells | 0 | 0 | 0 |
| 8. | Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) | 349,498,069 | 148,795,125 | 597,192,742 |
| | **INVESTMENT INCOME** | | | |
| 9. | Net investment income earned | 612,691,883 | 540,180,884 | 1,034,628,636 |
| 10. | Net realized capital gains (losses) less capital gains tax of $ (2,014,108) | (28,907,813) | (29,318,859) | (37,591,989) |
| 11. | Net investment gain (loss) (Lines 9 + 10) | 583,784,069 | 510,862,025 | 997,036,646 |
| | **OTHER INCOME** | | | |
| 12. | Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 2,003,793 amount charged off $ 13,724,544 ) | (11,720,751) | (9,449,710) | (14,383,447) |
| 13. | Finance and service charges not included in premiums | 17,313,839 | 18,065,224 | 23,890,823 |
| 14. | Aggregate write-ins for miscellaneous income | 8,711,747 | 13,466,197 | 14,947,481 |
| 15. | Total other income (Lines 12 through 14) | 14,304,835 | 22,081,711 | 24,454,857 |
| 16. | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 947,586,973 | 681,738,861 | 1,618,684,246 |
| 17. | Dividends to policyholders | 5,822,022 | 6,485,934 | 8,530,646 |
| 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) | 941,764,951 | 675,252,927 | 1,610,153,600 |
| 19. | Federal and foreign income taxes incurred | (111,281,359) | 243,176,740 | 408,475,959 |
| 20. | Net income (Line 18 minus Line 19)(to Line 22) | 1,053,046,310 | 432,076,187 | 1,201,677,641 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 21. | Surplus as regards policyholders, December 31 prior year | 8,601,607,385 | 7,428,331,992 | 7,428,331,992 |
| 22. | Net income (from Line 20) | 1,053,046,310 | 432,076,187 | 1,201,677,641 |
| 23. | Net transfers (to) from Protected Cell accounts | 0 | 0 | 0 |
| 24. | Change in net unrealized capital gains (losses) less capital gains tax of $ (5,460,407) | 334,531,063 | 252,410,284 | 155,596,619 |
| 25. | Change in net unrealized foreign exchange capital gain (loss) | 2,735,619 | 230,517 | (1,100,971) |
| 26. | Change in net deferred income tax | (279,055,871) | 110,174,128 | 212,684,159 |
| 27. | Change in nonadmitted assets | 28,867,267 | (327,975,428) | (316,243,558) |
| 28. | Change in provision for reinsurance | 0 | 0 | 9,661,503 |
| 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 | (433,000,000) | (89,000,000) | (89,000,000) |
| 36. | Change in treasury stock | 0 | 0 | 0 |
| 37. | Aggregate write-ins for gains and losses in surplus | 0 | 0 | 0 |
| 38. | Change in surplus as regards policyholders (Lines 22 through 37) | 707,124,388 | 377,915,688 | 1,173,275,393 |
| 39. | Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 9,308,731,773 | 7,806,247,679 | 8,601,607,385 |
| | **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. | Retroactive reinsurance gain/loss | 4,288,817 | (1,198,148) | (2,357,482) |
| 1402. | Change in COLI cash values | 3,507,161 | 14,998,973 | 17,593,897 |
| 1403. | Profit and loss, miscellaneous | 1,590,772 | (17,541) | 105,254 |
| 1498. | Summary of remaining write-ins for Line 14 from overflow page | (675,003) | (317,087) | (394,187) |
| 1499. | Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | 8,711,747 | 13,466,197 | 14,947,481 |
| 3701. | | | | |
| 3702. | | | | |
| 3703. | | | | |
| 3798. | Summary of remaining write-ins for Line 37 from overflow page | 0 | 0 | 0 |
| 3799. | Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) | 0 | 0 | 0 |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 8,296,487,994 | 7,276,008,078 | 8,951,348,144 |
| 2. | Net investment income | 613,778,329 | 564,182,253 | 1,045,990,421 |
| 3. | Miscellaneous income | 11,194,142 | 19,616,076 | 19,868,131 |
| 4. | Total (Lines 1 to 3) | 8,921,460,465 | 7,859,806,407 | 10,017,206,696 |
| 5. | Benefit and loss related payments | 3,657,350,287 | 3,583,641,195 | 4,827,839,929 |
| 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 | 2,694,649,914 | 2,539,861,026 | 3,303,413,440 |
| 8. | Dividends paid to policyholders | 5,927,523 | 6,075,930 | 8,969,586 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 644,973 tax on capital gains (losses) | (22,350,715) | 302,882,371 | 396,555,202 |
| 10. | Total (Lines 5 through 9) | 6,335,577,009 | 6,432,460,523 | 8,536,778,156 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 2,585,883,456 | 1,427,345,884 | 1,480,428,539 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 2,041,828,834 | 1,365,419,056 | 1,978,210,146 |
| | 12.2 Stocks | 107,295 | 1,537,709 | 448,189,561 |
| | 12.3 Mortgage loans | 0 | 0 | 0 |
| | 12.4 Real estate | 0 | 0 | 0 |
| | 12.5 Other invested assets | 18,072,943 | 46,188,586 | (307,060,621) |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 | 0 |
| | 12.7 Miscellaneous proceeds | 129,707,321 | 42,924,164 | 4,586,726 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 2,189,716,392 | 1,456,069,516 | 2,123,925,813 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 3,592,742,205 | 2,413,266,149 | 3,448,843,128 |
| | 13.2 Stocks | 0 | 426,721,411 | 436,721,411 |
| | 13.3 Mortgage loans | 0 | 0 | 0 |
| | 13.4 Real estate | 6,957,537 | 9,668,755 | 16,793,125 |
| | 13.5 Other invested assets | 27,481,030 | 35,144,315 | 39,867,118 |
| | 13.6 Miscellaneous applications | 86,765,145 | 94,401,673 | 35,172,823 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 3,713,945,916 | 2,979,202,303 | 3,977,397,604 |
| 14. | Net increase/(decrease) in contract loans and premium notes | 2,571,364 | (40,107) | (352,275) |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (1,526,800,888) | (1,523,092,680) | (1,853,119,516) |
| | **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 | 433,000,000 | 89,000,000 | 89,000,000 |
| | 16.6 Other cash provided (applied) | (6,461,489) | 630,808,761 | 368,453,176 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (439,461,489) | 541,808,761 | 279,453,176 |
| | **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) | 619,621,078 | 446,061,965 | (93,237,801) |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 203,127,797 | 296,365,597 | 296,365,597 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 822,748,875 | 742,427,563 | 203,127,797 |

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

| | | | |
|---|---|---|---|
| 20.0001. Exchange of bonds | 11,492,830 | 3,945,000 | 14,923,200 |
| 20.0002. Income payment received in securities | 688,446 | 1,173,953 | 1,497,966 |
| 20.0003. Tax credits from certified capital company (CAPCO) | 48,224 | 21,576 | 21,576 |
| 20.0004. Stock distribution from limited partnership | 0 | 1,154,847 | 1,674,520 |
| 20.0005. Stock conversion to LLC | 0 | 0 | 436,721,411 |

# *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, 2025 | December 31, 2024 |
|---|---|---|---|---|---|
| 1. The Travelers Indemnity Company state basis | XXX | XXX | XXX | $ 1,053,046,310 | $ 1,201,677,641 |
| 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 | $ 1,053,046,310 | $ 1,201,677,641 |
| Surplus | | | | | |
| 5. The Travelers Indemnity Company state basis | XXX | XXX | XXX | $ 9,308,731,773 | $ 8,601,607,385 |
| 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 | $ 9,308,731,773 | $ 8,601,607,385 |

   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, 2025.

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

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

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

# NOTES TO FINANCIAL STATEMENTS

2. The following table provides aggregated information on asset-backed securities classified on the basis used for the recognized 2025 other-than-temporary impairments:

| | Amortized Cost Basis Before Other-Than-Temporary Impairment | Other-Than-Temporary Impairment Recognized in Loss | Fair Value |
|---|---|---|---|
| OTTI recognized in the quarter ending March 31, 2025 | | | |
| Present value of cash flows is less than amortized cost | $ 8,557,095 | $ 1,346,720 | $ 7,048,625 |
| Annual Aggregate Total | | $ 1,346,720 | |

3. Asset-backed and structured securities with other-than-temporary impairments recognized in 2025 are as follows:

| CUSIP | Amortized Cost Basis Before Other-Than-Temporary Impairment | Present Value of Projected Cash Flows | Other-Than-Temporary Impairment Recognized in Loss | Amortized Cost Basis After Other-Than-Temporary Impairment | Fair Value | Impairment Quarter |
|---|---|---|---|---|---|---|
| 43289VAA1 | $ 8,557,095 | $ 7,210,375 | $ 1,346,720 | $ 7,210,375 | $ 7,048,625 | Q1 2025 |
| Total: | | | $ 1,346,720 | | | |

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 $ 2,188,176
      2. 12 Months or Longer $ 65,575,924

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

      1. Less than 12 Months $ 340,465,750
      2. 12 Months or Longer $ 689,633,103

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

# 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 | 0.4 % |
| (2) | Cash equivalents | 85.1 % |
| (3) | Short-term investments | 14.5 % |
| (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

Through September 30, 2025, the Company paid dividends totaling $433 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

| (in millions) | Ordinary | Extraordinary | Total |
|---|---|---|---|
| March 21, 2025 | $ 65 | $ — | $ 65 |
| June 20, 2025 | 298 | — | 298 |
| September 22, 2025 | 70 | — | 70 |

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, 2025:

| Description | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Bonds | | | | | |
| Issuer credit obligations | $ — | $ 37,603,897 | $ — | $ — | $ 37,603,897 |
| Asset-backed securities | — | 7,793 | — | — | 7,793 |
| Total bonds | — | 37,611,690 | — | — | 37,611,690 |

# NOTES TO FINANCIAL STATEMENTS

| Description | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Preferred stock | | | | | |
| Perpetual | 4,860,995 | — | 1,500,000 | — | 6,360,995 |
| Total securities at fair value | $ 4,860,995 | $ 37,611,690 | $ 1,500,000 | $ — | $ 43,972,685 |

At September 30, 2025, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of zero.

Reconciliation of Level 3 securities:

| Description | Beginning Balance 7/1/2025 | Transfers into Level 3 | Transfers out of Level 3 | Total Gains & (Losses) Included in Net Income | Total Gains & (Losses) Included in Surplus |
|---|---|---|---|---|---|
| Bonds | $ 222,490 | $ — | $ (222,490) | $ — | $ — |
| Preferred stock | 1,500,000 | — | — | — | — |
| Total | $ 1,722,490 | $ — | $ (222,490) | $ — | $ — |

(continued)

| Description | Purchases | Issuances | Sales | Settlements | Ending Balance at 9/30/2025 |
|---|---|---|---|---|---|
| Bonds | $ — | $ — | $ — | $ — | $ — |
| Preferred stock | — | — | — | — | 1,500,000 |
| Total | $ — | $ — | $ — | $ — | $ 1,500,000 |

During the quarter, a change in the NAIC designation resulted in bonds previously carried at Level 3 of the fair value hierarchy to transfer out as they are now carried at cost.

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At September 30, 2025)

| Description | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Cash equivalents | $ 1,583,732,224 | $ 1,583,732,224 | $ 249,686,825 | $ 1,334,045,399 | $ — | $ — | $ — |
| Long-term bonds | | | | | | | |
| Issuer credit obligations | 16,349,771,312 | 16,928,076,290 | 981,423,381 | 15,342,990,243 | 25,357,688 | — | — |
| Asset-backed securities | 4,307,791,195 | 4,304,223,578 | — | 4,295,399,512 | 12,391,683 | — | — |
| Preferred stock | 6,360,995 | 6,360,995 | 4,860,995 | — | 1,500,000 | — | — |

(At December 31, 2024)

| Description | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Cash equivalents | $ 1,101,741,651 | $ 1,101,741,651 | $ 443,398,578 | $ 658,343,073 | $ — | $ — | $ — |
| Long-term bonds | 18,620,080,648 | 19,699,272,952 | 1,425,217,997 | 17,122,741,639 | 72,121,012 | — | — |
| Preferred stock | 8,248,805 | 8,248,805 | 5,248,805 | — | 3,000,000 | — | — |

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 7, 2025, the date the Company's statutory statement was available to be issued.

# *NOTES TO FINANCIAL STATEMENTS*

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA):

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2025, the prior year-end total loss and LAE reserves developed favorably by $121,712,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, private passenger auto liability, homeowners and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence. The 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 private passenger auto liability, homeowners 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.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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. ..... 12/31/2019

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

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

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

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

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

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

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| | | | | | |

# GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

## FINANCIAL

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

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

## INVESTMENT

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

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

.....

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

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

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

14.2 If yes, please complete the following:

| | | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 0 | $ 0 |
| 14.22 | Preferred Stock | $ 0 | $ 0 |
| 14.23 | Common Stock | $ 3,648,735,721 | $ 4,027,245,959 |
| 14.24 | Short-Term Investments | $ 0 | $ 0 |
| 14.25 | Mortgage Loans on Real Estate | $ 0 | $ 0 |
| 14.26 | All Other | $ 801,264,170 | $ 795,519,645 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 4,449,999,892 | $ 4,822,765,604 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | $ 0 | $ 0 |

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ X ]
If no, attach a description with this statement.

.....

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 148,356,807

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 148,356,807

16.3 Total payable for securities lending reported on the liability page. ..... $ 148,356,807

# GENERAL INTERROGATORIES

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

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

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

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| N/A | | |

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

17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. 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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Assets are internally managed by the reporting entity | I |

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

| | | | TOTAL DISCOUNT | | | | DISCOUNT TAKEN DURING PERIOD | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1<br>Line of Business | 2<br>Maximum Interest | 3<br>Discount Rate | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>TOTAL | 8<br>Unpaid Losses | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>TOTAL |
| Other liability-occurrence | 0.0 | 5.000 | 1,826,837 | 0 | 28,620,447 | 30,447,284 | 15,950 | 0 | 249,884 | 265,834 |
| | | TOTAL | 1,826,837 | 0 | 28,620,447 | 30,447,284 | 15,950 | 0 | 249,884 | 265,834 |

5. Operating Percentages:

   5.1 A&H loss percent ..... (18.810)%

   5.2 A&H cost containment percent ..... (7.670)%

   5.3 A&H expense percent excluding cost containment expenses ..... 12.280 %

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<br>NAIC Company Code | 2<br>ID Number | 3<br>Name of Reinsurer | 4<br>Domiciliary Jurisdiction | 5<br>Type of Reinsurer | 6<br>Certified Reinsurer Rating (1 through 6) | 7<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|
| | | All Other Insurers | | | | |
| 00000 | AA-1120227 | Lloyds Syndicate 3123 | GBR | Reciprocal Jurisdiction | | 03/03/2022 |
| 00000 | AA-1120236 | Lloyds Syndicate 2843 | GBR | Reciprocal Jurisdiction | | 03/03/2022 |

# 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 | 23,839,709 | 25,384,806 | 10,792,139 | 6,928,710 | 37,166,238 | 37,751,586 |
| 2. Alaska AK | L | 3,754,299 | 2,842,616 | 652,681 | 540,117 | 4,013,312 | 2,881,900 |
| 3. Arizona AZ | L | 32,036,753 | 38,856,422 | 7,477,071 | 17,627,205 | 107,121,053 | 107,698,184 |
| 4. Arkansas AR | L | 21,496,408 | 24,317,535 | 8,432,238 | 15,841,123 | 53,315,572 | 72,667,368 |
| 5. California CA | L | 200,878 | 24,420 | 5,634,076 | 2,876,298 | 40,931,924 | 39,694,295 |
| 6. Colorado CO | L | 39,210,761 | 41,139,184 | 13,457,979 | 15,099,826 | 87,702,973 | 92,805,601 |
| 7. Connecticut CT | L | 45,762,451 | 38,539,881 | 14,290,574 | 15,730,490 | 95,723,681 | 90,226,872 |
| 8. Delaware DE | L | 4,218,154 | 3,122,430 | 1,036,840 | 1,444,182 | 14,116,827 | 15,413,986 |
| 9. District of Columbia DC | L | 6,952,813 | 9,226,770 | 2,962,905 | 7,797,274 | 24,570,257 | 27,121,119 |
| 10. Florida FL | L | 61,980,990 | 54,364,803 | 23,380,507 | 30,409,675 | 175,346,607 | 165,732,292 |
| 11. Georgia GA | L | 37,319,162 | 40,087,897 | 24,627,570 | 14,236,543 | 75,043,075 | 79,176,610 |
| 12. Hawaii HI | L | 5,447,079 | 4,419,633 | 1,198,751 | 1,508,185 | 14,071,851 | 12,856,171 |
| 13. Idaho ID | L | 11,564,581 | 9,832,590 | 3,913,439 | 2,357,470 | 14,939,692 | 11,345,375 |
| 14. Illinois IL | L | 92,633,535 | 102,696,464 | 37,659,563 | 32,867,277 | 172,359,045 | 176,841,837 |
| 15. Indiana IN | L | 52,641,199 | 51,485,605 | 17,037,094 | 14,131,779 | 58,773,763 | 58,034,465 |
| 16. Iowa IA | L | 16,284,543 | 18,467,845 | 2,343,892 | 7,292,211 | 35,409,594 | 38,504,534 |
| 17. Kansas KS | L | 35,185,995 | 35,491,308 | 11,011,679 | 17,329,806 | 56,873,361 | 54,792,497 |
| 18. Kentucky KY | L | 17,493,786 | 18,861,591 | 12,551,684 | 4,734,828 | 79,063,458 | 51,518,396 |
| 19. Louisiana LA | L | 24,365,989 | 26,355,160 | 17,414,068 | 17,635,552 | 66,270,728 | 70,378,855 |
| 20. Maine ME | L | 7,921,789 | 8,615,363 | 1,917,163 | 890,913 | 12,565,041 | 12,013,776 |
| 21. Maryland MD | L | 35,464,420 | 33,758,414 | 10,924,622 | 15,868,242 | 92,181,732 | 94,649,447 |
| 22. Massachusetts MA | L | 89,420,893 | 86,137,810 | 34,338,673 | 43,628,114 | 254,090,945 | 279,889,029 |
| 23. Michigan MI | L | 52,412,812 | 54,358,127 | 17,583,472 | 33,525,515 | 112,055,565 | 107,982,670 |
| 24. Minnesota MN | L | 58,328,121 | 59,462,089 | 11,251,248 | 14,718,133 | 70,684,876 | 84,052,142 |
| 25. Mississippi MS | L | 24,611,835 | 26,392,564 | 10,925,676 | 10,766,813 | 64,087,400 | 81,248,675 |
| 26. Missouri MO | L | 49,635,998 | 51,033,805 | 23,961,892 | 14,997,370 | 126,700,806 | 78,918,590 |
| 27. Montana MT | L | 6,860,805 | 5,875,438 | 1,835,848 | 3,189,532 | 10,311,306 | 10,391,864 |
| 28. Nebraska NE | L | 23,726,871 | 29,355,617 | 6,985,727 | 8,342,231 | 52,407,988 | 52,982,774 |
| 29. Nevada NV | L | 27,759,648 | 31,937,061 | 7,407,015 | 13,350,852 | 51,784,587 | 40,747,640 |
| 30. New Hampshire NH | L | 9,786,404 | 9,738,741 | 7,209,949 | 7,451,899 | 31,649,492 | 31,773,018 |
| 31. New Jersey NJ | L | 94,441,349 | 84,976,080 | 33,700,646 | 28,469,268 | 279,213,097 | 292,665,517 |
| 32. New Mexico NM | L | 22,428,588 | 19,662,023 | 10,449,948 | 8,224,669 | 40,293,664 | 36,186,533 |
| 33. New York NY | L | 413,506,443 | 369,505,577 | 201,699,582 | 175,400,376 | 1,302,727,591 | 1,115,153,550 |
| 34. North Carolina NC | L | 67,235,096 | 76,600,791 | 20,875,068 | 17,211,152 | 90,926,146 | 85,202,461 |
| 35. North Dakota ND | L | 8,208,194 | 11,593,403 | 2,957,582 | 1,560,569 | 7,673,985 | 6,289,387 |
| 36. Ohio OH | L | 40,313,798 | 40,190,807 | 28,606,237 | 15,174,113 | 88,087,947 | 87,666,049 |
| 37. Oklahoma OK | L | 29,495,158 | 28,626,347 | 8,536,541 | 13,815,656 | 36,874,966 | 35,226,934 |
| 38. Oregon OR | L | 22,783,596 | 21,277,329 | 4,527,488 | 7,866,082 | 21,818,160 | 24,144,034 |
| 39. Pennsylvania PA | L | 101,842,608 | 96,262,348 | 33,390,819 | 31,377,164 | 212,534,187 | 211,284,117 |
| 40. Rhode Island RI | L | 9,044,583 | 11,557,091 | 3,357,677 | 4,234,931 | 18,654,025 | 18,323,800 |
| 41. South Carolina SC | L | 25,547,727 | 21,924,653 | 2,431,919 | 8,733,154 | 46,519,941 | 44,586,121 |
| 42. South Dakota SD | L | 14,082,169 | 13,670,149 | 2,177,084 | 2,781,157 | 12,992,323 | 12,647,012 |
| 43. Tennessee TN | L | 51,681,947 | 52,261,978 | 14,181,792 | 29,405,361 | 152,482,905 | 176,953,337 |
| 44. Texas TX | L | 86,475,153 | 81,846,326 | 40,323,798 | 47,167,970 | 410,436,984 | 418,910,177 |
| 45. Utah UT | L | 14,936,515 | 14,879,914 | 2,981,868 | 3,199,036 | 20,752,841 | 17,691,609 |
| 46. Vermont VT | L | 3,686,912 | 4,666,800 | 1,736,815 | 2,144,929 | 13,147,601 | 14,669,036 |
| 47. Virginia VA | L | 28,014,454 | 27,084,806 | 15,677,102 | 11,371,639 | 69,416,107 | 70,430,988 |
| 48. Washington WA | L | 37,032,216 | 31,780,953 | 11,698,746 | 15,177,861 | 40,971,174 | 39,175,058 |
| 49. West Virginia WV | L | 10,549,243 | 11,117,367 | 4,270,972 | 5,374,903 | 35,630,456 | 36,845,925 |
| 50. Wisconsin WI | L | 43,967,943 | 40,351,822 | 12,804,949 | 5,535,411 | 90,669,511 | 68,246,894 |
| 51. Wyoming WY | L | 8,172,104 | 8,501,861 | 1,661,508 | 1,622,458 | 41,566,217 | 6,066,184 |
| 52. American Samoa AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam GU | L | 38,904 | 34,479 | 713 | 5,225 | 29,347 | 18,705 |
| 54. Puerto Rico PR | L | 281,605 | 195,516 | 1,063,588 | 224,715 | 420,235 | 1,259,511 |
| 55. U.S. Virgin Islands VI | L | 1 | 68,711 | 0 | 0 | 37,876 | 40,120 |
| 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 | 143 | (69) | 21,194 | 17,339 | 621,771 | 653,791 |
| 59. Totals | XXX | 2,052,085,133 | 2,010,819,051 | 809,349,669 | 829,213,302 | 5,125,831,805 | 4,900,428,420 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. ZZZ Other Alien | XXX | 142 | (69) | 21,194 | 17,339 | 621,735 | 653,572 |
| 58002. BHS Bahamas | XXX | 1 | 0 | 0 | 0 | 0 | 0 |
| 58003. SGP Singapore | XXX | 0 | 0 | 0 | 0 | 36 | 219 |
| 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 | 143 | (69) | 21,194 | 17,339 | 621,771 | 653,791 |

(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 | … … Upper Lake Growth Capital, LLC (99%) | Minnesota | 41-1927945 |
| … St. Paul Fire and Marine Insurance Company (24767) * | Connecticut | 41-0406690 | … … Windamere III, LLC (99%) | Minnesota | 41-2007089 |
| … … St. Paul Mercury Insurance Company (24791) * | Connecticut | 41-0881659 | … … Spire GS Co-Investment, LLC (31.12%) | Delaware | 99-2174283 |
| … … St. Paul Guardian Insurance Company (24775) * | Connecticut | 41-0963301 | … Camperdown Corporation | Delaware | 41-1762781 |
| … … St. Paul Surplus Lines Insurance Company (30481) * | Delaware | 41-1230819 | … SPC Insurance Agency, Inc. | Minnesota | 41-1888760 |
| … … The Travelers Casualty Company (41769) * | Connecticut | 41-1435765 | … Aprilgrange Limited | United Kingdom | |
| … … Travelers Constitution State Insurance Company (41750) * | Connecticut | 41-1435766 | … F&G UK Underwriters Limited | United Kingdom | |
| … … Northbrook Holdings, Inc. | Delaware | 51-0375653 | … Travelers Underwriting Agency Limited | United Kingdom | |
| … … … TravCo Personal Insurance Company (36463) * | Connecticut | 36-2999370 | … … Corvus Agency Limited | United Kingdom | |
| … … … St. Paul Protective Insurance Company (19224) * | Connecticut | 36-2542404 | … Travelers Syndicate Management Limited | United Kingdom | |
| … … Travelers Specialty Insurance Company (10213) * | Connecticut | 52-1925132 | … Travelers Corporate Trustee Limited | United Kingdom | |
| … … United States Fidelity and Guaranty Company (25887) * | Connecticut | 52-0515280 | … Travelers London Limited | United Kingdom | |
| … … … Laurel Village Fidelity Realty, Inc. | Maryland | 52-1551225 | … TCI Global Services, Inc. | Delaware | 52-1965525 |
| … … … … Laurel Village Joint Venture Partnership (50%) | Minnesota | 41-1616702 | … Travelers Management Limited | United Kingdom | |
| … … … … … Laurel Village I Limited Partnership (99%) | Minnesota | 41-1542260 | … Travelers Insurance Company Limited * | United Kingdom | AA-1121375 |
| … … … … … Laurel Village II Limited Partnership (99%) | Minnesota | 41-1542261 | … … Travelers Insurance Designated Activity Company * | Ireland | |
| … … … … … Laurel Village III Limited Partnership (99%) | Minnesota | 41-1542263 | … Xbridge Limited | United Kingdom | |
| … … … … … Laurel Village IV Limited Partnership (99%) | Minnesota | 41-1542264 | … 10762962 Canada Inc. | Canada | |
| … … … … … Laurel Village Tower A Limited Partnership (99%) | Minnesota | 41-1542266 | … … Zensurance Inc. | Canada | |
| … … … … … Laurel Village Tower B Limited Partnership (99%) | Minnesota | 41-1593312 | … … … Zensurance Brokers Inc. | Canada | |
| … … … … … Laurel Village Tower C Limited Partnership (99%) | Minnesota | 41-1542267 | … … … ClearCover Underwriting Inc. | Canada | |
| … … … … … Laurel Village Swinford Limited Partnership (99%) | Minnesota | 41-1542255 | … Travelers Property Casualty Corp. | Connecticut | 06-1008174 |
| … … … USF&G Retail Associates GP, Inc. | Maryland | 52-1704255 | … … Travelers Insurance Group Holdings Inc. | Delaware | 06-1445591 |
| … … … … USF&G/Fidelity Retail Associates Limited Partnership (1%) | Maryland | 52-1704256 | … … … The Standard Fire Insurance Company (19070) * | Connecticut | 06-6033509 |
| … … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%) | Maryland | 52-1704256 | … … … … Standard Fire Properties, LLC | Delaware | 06-6033509 |
| … … … BMR Sports Properties, Inc. | Maryland | 52-1852190 | … … … … … Bayhill Restaurant II Associates (50%) | California | 94-3097171 |
| … … … … Black Mountain Ranch Limited Partnership (1%) | Maryland | 52-1573778 | … … … … Standard Fire UK Investments, LLC | Delaware | 06-6033509 |
| … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) * | Wisconsin | 52-0616768 | … … … … The Automobile Insurance Company of Hartford, Connecticut (19062) * | Connecticut | 06-0848755 |
| … … Fidelity and Guaranty Insurance Company (35386) * | Iowa | 42-1091525 | … … … … … Auto Hartford Investments, LLC | Delaware | 06-0848755 |
| … … Black Mountain Ranch Limited Partnership (85%) | Maryland | 52-1573778 | … … … … Travelers Personal Security Insurance Company (36145) * | Connecticut | 06-1286264 |
| … … MMI Capital Trust I | Delaware | 52-2073764 | … … … … Travelers Property Casualty Insurance Company (36161) * | Connecticut | 06-1286274 |
| … … Promenade Partners, L.L.C. | Delaware | 41-0406690 | … … … … Travelers Personal Insurance Company (38130) * | Connecticut | 36-3703200 |
| … … SPFM Holdings, LLC | Delaware | 41-0406690 | … … … … Travelers Texas MGA, Inc. | Texas | 27-4469564 |
| … … … Shelf Holdco Ltd. (22%) | Bermuda | | … … … … Oregon Evergreen Investor I, LLC | Delaware | 06-6033509 |
| … … USF&G Capital I | Delaware | 52-1953822 | … … … Travelers (Bermuda) Limited * | Bermuda | AA-3194119 |
| … … USF&G Capital III | Delaware | 52-2044075 | … … … Travelers Lloyds Management Company | Texas | 20-4312440 |
| … … 350 Market Street, LLC | Delaware | 38-4046010 | … … … TPC Investments Inc. | Connecticut | 06-1534005 |
| … … Travelers Special Services Limited | United Kingdom | | … … … Travelers Group Captive Insurance Company * | Connecticut | 93-2131852 |
| … … Yonkers Financing Corp. | Delaware | 20-3033027 | … … … Travelers Casualty and Surety Company (19038) * | Connecticut | 06-6033504 |
| … … English Turn Fidelity Realty, Inc. | Minnesota | 52-1466734 | … … … … Farmington Casualty Company (41483) * | Connecticut | 06-1067463 |
| … … … English Turn LLC (99%) | Minnesota | 59-2635727 | … … … … … Travelers MGA, Inc. | Texas | 75-2676034 |
| … … … Fidelity English Turn Club LLC (99%) | Minnesota | 59-2709441 | … … … … 8527512 Canada Inc. (77.52%) | Canada | |
| … … English Turn LLC (1%) | Minnesota | 59-2635727 | … … … … … The Dominion of Canada General Insurance Company * | Canada | AA-1560270 |
| … … English Turn Realty Management, Inc. | Minnesota | 52-1715225 | … … … … Travelers Insurance Company of Canada * | Canada | AA-1560039 |
| … … … Fidelity English Turn Club LLC (1%) | Minnesota | 59-2709441 | … … … … Travelers Casualty and Surety Company of America (31194) * | Connecticut | 06-0907370 |
| … … 8527512 Canada Inc. (22.48%) | Canada | | … … … … … Travelers Global, Inc. | Delaware | 47-2215437 |
| … … … The Dominion of Canada General Insurance Company * | Canada | AA-1560270 | … … … … … … Travelers Brazil Holding LLC | Delaware | 47-2215437 |
| … … Fog City Fund, LLC (99%) | Minnesota | 41-1985480 | … … … … … … … Travelers Brazil Acquisition LLC | Delaware | 47-2215437 |
| … … Symmetry Growth Capital II, LLC | Minnesota | 76-0753165 | … … … … … … … … Junto Holding Brasil 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

| | | | |
|---|---|---|---|
| … … … … … … … … … … Junto Resseguros S.A. * | Brazil | AA-2230021 | |
| … … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%) | Brazil | | |
| … … … … … … … … … … Junto Seguros S.A. * | Brazil | AA-2230002 | |
| … … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%) | Brazil | | |
| … … … … … … … … … Junto Holding Latam S.A. (49.5%) | Brazil | | |
| … … … … … … … … … … 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 | |
| … … … … … Highwing, Inc. (17.11%) | Delaware | 85-3666408 | |
| … … … … TPC U.K. Investments LLC | Delaware | 06-0566050 | |
| … … … … The Phoenix Insurance Company (25623) * | Connecticut | 06-0303275 | |
| … … … … … The Travelers Indemnity Company of America (25666) * | Connecticut | 58-6020487 | |
| … … … … … The Travelers Indemnity Company of Connecticut (25682) * | Connecticut | 06-0336212 | |
| … … … … … Travelers Property Casualty Company of America (25674) * | Connecticut | 36-2719165 | |
| … … … … … Constitution State Services LLC | Delaware | 06-1501229 | |
| … … … … … Phoenix UK Investments LLC | Delaware | 06-0303275 | |
| … … … … TravCo Insurance Company (28188) * | Connecticut | 35-1838077 | |
| … … … … 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 Holdings, LLC | Delaware | 81-4981134 | |
| … … … … … 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | | 41-0406690 | 0 | 0 | | SPFM Holdings, LLC | DE | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Shelf Holdco Ltd. | BMU | NIA | SPFM Holdings, LLC | B | 22.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | 52-1953822 | 0 | 0 | | USF&G Capital I | DE | NIA | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-2044075 | 0 | 0 | | USF&G Capital III | DE | NIA | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 38-4046010 | 0 | 0 | | 350 Market Street, LLC | DE | NIA | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Special Services Limited | GBR | NIA | St. Paul Fire and Marine Insurance Company | O/B | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 20-3033027 | 0 | 0 | | Yonkers Financing Corp. | DE | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-1466734 | 0 | 0 | | English Turn Fidelity Realty, Inc. | MN | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 59-2635727 | 0 | 0 | | English Turn LLC | MN | NIA | English Turn Fidelity Realty, Inc. | O/M | 99.000 | The Travelers Companies, Inc. | NO | 103 |
| 3548 | The Travelers Companies, Inc. | | 59-2709441 | 0 | 0 | | Fidelity English Turn Club LLC | MN | NIA | English Turn Fidelity Realty, Inc. | O/M | 99.000 | The Travelers Companies, Inc. | NO | 104 |
| 3548 | The Travelers Companies, Inc. | | 59-2635727 | 0 | 0 | | English Turn LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 1.000 | The Travelers Companies, Inc. | NO | 103 |
| 3548 | The Travelers Companies, Inc. | | 52-1715225 | 0 | 0 | | English Turn Realty Management, Inc. | MN | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 59-2709441 | 0 | 0 | | Fidelity English Turn Club LLC | MN | NIA | English Turn Realty Management, Inc. | O/B/M | 1.000 | The Travelers Companies, Inc. | NO | 104 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 8527512 Canada Inc. | CAN | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 22.480 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1560270 | 0 | 0 | | The Dominion of Canada General Insurance Company | CAN | IA | 8527512 Canada Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1985480 | 0 | 0 | | Fog City Fund, LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 76-0753165 | 0 | 0 | | Symmetry Growth Capital II, LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 100.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 41-1927945 | 0 | 0 | | Upper Lake Growth Capital, LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 41-2007089 | 0 | 0 | | Windamere III, LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 99-2174283 | 0 | 0 | | Spire GS Co-Investment, LLC | DE | NIA | St. Paul Fire and Marine Insurance Company | O | 31.120 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1762781 | 0 | 0 | | Camperdown Corporation | DE | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1888760 | 0 | 0 | | SPC Insurance Agency, Inc. | MN | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Aprilgrange Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | F&G UK Underwriters Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Underwriting Agency Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 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 |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Xbridge Limited | GBR | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 10762962 Canada Inc. | CAN | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Zensurance Inc. | CAN | NIA | 10762962 Canada Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Zensurance Brokers Inc. | CAN | NIA | Zensurance Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | ClearCover Underwriting Inc. | CAN | NIA | Zensurance Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1008174 | 0 | 0 | | Travelers Property Casualty Corp. | CT | UIP | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1445591 | 0 | 0 | | Travelers Insurance Group Holdings Inc. | DE | UDP | Travelers Property Casualty Corp. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19070 | 06-6033509 | 0 | 0 | | The Standard Fire Insurance Company | CT | IA | Travelers Insurance Group Holdings Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Standard Fire Properties, LLC | DE | NIA | The Standard Fire Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 94-3097171 | 0 | 0 | | Bayhill Restaurant II Associates | CA | NIA | Standard Fire Properties, LLC | O | 50.000 | The Travelers Companies, Inc. | NO | 105 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Standard Fire UK Investments, LLC | DE | NIA | The Standard Fire Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19062 | 06-0848755 | 0 | 0 | | The Automobile Insurance Company of Hartford, Connecticut | CT | IA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0848755 | 0 | 0 | | Auto Hartford Investments, LLC | DE | NIA | The Automobile Insurance Company of Hartford, Connecticut | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36145 | 06-1286264 | 0 | 0 | | Travelers Personal Security Insurance Company | CT | IA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36161 | 06-1286274 | 0 | 0 | | Travelers Property Casualty Insurance Company | CT | IA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 38130 | 36-3703200 | 0 | 0 | | Travelers Personal Insurance Company | CT | IA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 27-4469564 | 0 | 0 | | Travelers Texas MGA, Inc. | TX | NIA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Oregon Evergreen Investor I, LLC | DE | NIA | The Standard Fire Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-3194119 | 0 | 0 | | Travelers (Bermuda) Limited | BMU | IA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 20-4312440 | 0 | 0 | | Travelers Lloyds Management Company | TX | NIA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1534005 | 0 | 0 | | TPC Investments Inc. | CT | NIA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 93-2131852 | 0 | 0 | | Travelers Group Captive Insurance Company | CT | IA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19038 | 06-6033504 | 0 | 0 | | Travelers Casualty and Surety Company | CT | IA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 41483 | 06-1067463 | 0 | 0 | | Farmington Casualty Company | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 75-2676034 | 0 | 0 | | Travelers MGA, Inc. | TX | NIA | Farmington Casualty Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 8527512 Canada Inc. | CAN | NIA | Travelers Casualty and Surety Company | O/B/M | 77.520 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1560270 | 0 | 0 | | The Dominion of Canada General Insurance Company | CAN | IA | 8527512 Canada Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1560039 | 0 | 0 | | Travelers Insurance Company of Canada | CAN | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | 31194 | 06-0907370 | 0 | 0 | | Travelers Casualty and Surety Company of America | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 47-2215437 | 0 | 0 | | Travelers Global, Inc. | DE | NIA | Travelers Casualty and Surety Company of America | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 47-2215437 | 0 | 0 | | Travelers Brazil Holding LLC | DE | NIA | Travelers Global, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 47-2215437 | 0 | 0 | | Travelers Brazil Acquisition LLC | DE | NIA | Travelers Brazil Holding LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Holding Brasil S.A. | BRA | NIA | Travelers Brazil Acquisition LLC | O/B | 49.500 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | AA-2230021 | 0 | 0 | | Junto Resseguros S.A. | BRA | IA | Junto Holding Brasil S.A. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Controle de Riscos Ltda. | BRA | NIA | Junto Resseguros S.A. | O/B | 0.010 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | AA-2230002 | 0 | 0 | | Junto Seguros S.A. | BRA | IA | Junto Holding Brasil S.A. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Controle de Riscos Ltda. | BRA | NIA | Junto Seguros S.A. | O/B | 99.990 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Holding Latam S.A. | BRA | NIA | Travelers Brazil Acquisition LLC | O/B | 49.500 | The Travelers Companies, Inc. | NO | 106 |
| 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 |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | 36137 | 06-1286268 | 0 | 0 | | Travelers Commercial Insurance Company | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 29696 | 06-1203698 | 0 | 0 | | Travelers Excess and Surplus Lines Company | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 41564 | 75-1732040 | 0 | 0 | | Travelers Lloyds of Texas Insurance Company | TX | IA | Travelers Casualty and Surety Company | O/M/A | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033504 | 0 | 0 | | Performance Construction Advisors LLC | DE | NIA | Travelers Casualty and Surety Company | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 30-0956205 | 0 | 0 | | Simply Business, LLC | MA | NIA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 85-4220959 | 0 | 0 | | Harborway Insurance Agency, LLC | MA | NIA | Simply Business, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 82-0925474 | 0 | 0 | | IHP Capital Partners Fund VIII, L.P. | DE | NIA | Travelers Casualty and Surety Company | O | 97.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25658 | 06-0566050 | 0 | 0 | | The Travelers Indemnity Company | CT | RE | Travelers Insurance Group Holdings Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Arch Street North LLC | DE | DS | The Travelers Indemnity Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25615 | 06-0291290 | 0 | 0 | | The Charter Oak Fire Insurance Company | CT | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Travelers Real Estate, LLC | DE | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 10647 | 59-3372141 | 0 | 0 | | First Floridian Auto and Home Insurance Company | FL | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 42811 | 56-1371361 | 0 | 0 | | Gulf Underwriters Insurance Company | CT | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 22233 | 75-6013697 | 0 | 0 | | Select Insurance Company | TX | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Crystal Brook, LLC | DE | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Durham Holding, LLC | DE | DS | Crystal Brook, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Sutton Holdco, LLC | DE | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Cadet Limited, LLC | DE | DS | Sutton Holdco, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Arrowhead Company, LLC | DE | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Eastern Asset, LLC | DE | DS | Arrowhead Company, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 43117 | 86-0703220 | 0 | 0 | | American Equity Insurance Company | AZ | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 10819 | 86-0868106 | 0 | 0 | | American Equity Specialty Insurance Company | CT | DS | American Equity Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 24015 | 41-6009967 | 0 | 0 | | Northland Insurance Company | CT | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 27987 | 41-0983992 | 0 | 0 | | Northfield Insurance Company | IA | DS | Northland Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 24031 | 94-6051964 | 0 | 0 | | Northland Casualty Company | CT | DS | Northland Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Travelers Indemnity U.K. Investments LLC | CT | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 85-3666408 | 0 | 0 | | Highwing, Inc. | DE | DS | Travelers Indemnity U.K. Investments LLC | O/B | 17.110 | 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 |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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. | | 81-4981134 | 0 | 0 | | Corvus Insurance Holdings, 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 | Corvus Insurance Holdings, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| | | | | | | | | | | | | 0.000 | | | |
| | | | | | | | | | | | | 0.000 | | | |
| | | | | | | | | | | | | 0.000 | | | |
| | | | | | | | | | | | | 0.000 | | | |
| | | | | | | | | | | | | 0.000 | | | |
| | | | | | | | | | | | | 0.000 | | | |

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

# PART 1 - LOSS EXPERIENCE

| | Line of Business | Current Year to Date 1 Direct Premiums Earned | Current Year to Date 2 Direct Losses Incurred | Current Year to Date 3 Direct Loss Percentage | 4 Prior Year to Date Direct Loss Percentage |
|---|---|---|---|---|---|
| 1. | Fire | 226,732,045 | 36,003,066 | 15.9 | 23.7 |
| 2.1 | Allied Lines | 338,650,174 | 323,151,964 | 95.4 | 34.5 |
| 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 | 21,982,494 | 13,405,270 | 61.0 | 57.6 |
| 4. | Homeowners multiple peril | 14,455,744 | 5,942,420 | 41.1 | 23.3 |
| 5.1 | Commercial multiple peril (non-liability portion) | 176,615,596 | 65,420,870 | 37.0 | 38.6 |
| 5.2 | Commercial multiple peril (liability portion) | 142,444,489 | 62,364,345 | 43.8 | 40.7 |
| 6. | Mortgage guaranty | 0 | 0 | 0.0 | 0.0 |
| 8. | Ocean marine | 823 | (15,883) | (1,930.5) | 16,837.2 |
| 9.1 | Inland marine | 11,148,139 | 785,797 | 7.0 | (5.9) |
| 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 | 413 | 0.0 | 0.0 |
| 11.2 | Medical professional liability - claims-made | 0 | (36) | 0.0 | 0.0 |
| 12. | Earthquake | 57,431,551 | 84,201 | 0.1 | 0.6 |
| 13.1 | Comprehensive (hospital and medical) individual | 0 | 0 | 0.0 | 0.0 |
| 13.2 | Comprehensive (hospital and medical) group | 0 | 0 | 0.0 | 0.0 |
| 14. | Credit accident and health | 0 | 0 | 0.0 | 0.0 |
| 15.1 | Vision only | 0 | 0 | 0.0 | 0.0 |
| 15.2 | Dental only | 0 | 0 | 0.0 | 0.0 |
| 15.3 | Disability income | 0 | 0 | 0.0 | 0.0 |
| 15.4 | Medicare supplement | 0 | 0 | 0.0 | 0.0 |
| 15.5 | Medicaid Title XIX | 0 | 0 | 0.0 | 0.0 |
| 15.6 | Medicare Title XVIII | 0 | 0 | 0.0 | 0.0 |
| 15.7 | Long-term care | 0 | 0 | 0.0 | 0.0 |
| 15.8 | Federal employees health benefits plan | 0 | 0 | 0.0 | 0.0 |
| 15.9 | Other health | 121,740 | (28,669) | (23.5) | (11.4) |
| 16. | Workers' compensation | 155,792,177 | 48,094,360 | 30.9 | 21.3 |
| 17.1 | Other liability - occurrence | 370,923,785 | 288,767,064 | 77.9 | 84.4 |
| 17.2 | Other liability - claims-made | 17,613,984 | 9,841,071 | 55.9 | 80.4 |
| 17.3 | Excess workers' compensation | 167,245 | 3,170,363 | 1,895.6 | 0.0 |
| 18.1 | Products liability - occurrence | 22,856,628 | 11,208,721 | 49.0 | 71.7 |
| 18.2 | Products liability - claims-made | 432,548 | 33,407 | 7.7 | 0.0 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 152,727 | 1,098,363 | 719.2 | (219.1) |
| 19.2 | Other private passenger auto liability | 1,284,026 | 1,465,779 | 114.2 | 62.7 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 5,596,406 | 1,524,446 | 27.2 | 66.2 |
| 19.4 | Other commercial auto liability | 301,437,004 | 177,614,267 | 58.9 | 63.9 |
| 21.1 | Private passenger auto physical damage | 1,165,886 | 526,379 | 45.1 | 40.2 |
| 21.2 | Commercial auto physical damage | 82,280,612 | 42,344,162 | 51.5 | 70.3 |
| 22. | Aircraft (all perils) | 0 | 37,273 | 0.0 | 0.0 |
| 23. | Fidelity | 8,052 | (349) | (4.3) | (539.3) |
| 24. | Surety | 2,096,136 | 392,373 | 18.7 | 15.0 |
| 26. | Burglary and theft | 1,807 | 224 | 12.4 | (29.8) |
| 27. | Boiler and machinery | 26,329,054 | 1,751,454 | 6.7 | 17.1 |
| 28. | Credit | 0 | 0 | 0.0 | 0.0 |
| 29. | International | 0 | 8,792 | 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 | 1,977,720,871 | 1,094,991,907 | 55.4 | 47.4 |
| | **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<br>Current Quarter | 2<br>Current Year to Date | 3<br>Prior Year Year to Date |
|---|---|---|---|---|
| 1. | Fire | 94,045,074 | 232,761,475 | 241,947,633 |
| 2.1 | Allied Lines | 151,885,933 | 352,872,721 | 369,457,934 |
| 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 | 6,142,988 | 23,348,900 | 19,558,461 |
| 4. | Homeowners multiple peril | 5,789,466 | 14,880,400 | 14,606,551 |
| 5.1 | Commercial multiple peril (non-liability portion) | 59,034,949 | 181,315,009 | 176,285,984 |
| 5.2 | Commercial multiple peril (liability portion) | 45,977,624 | 139,439,672 | 144,256,083 |
| 6. | Mortgage guaranty | 0 | 0 | 0 |
| 8. | Ocean marine | 500 | 1,050 | 1,050 |
| 9.1 | Inland marine | 4,781,330 | 11,346,837 | 11,933,129 |
| 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 | 26,696,638 | 58,578,319 | 59,921,109 |
| 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 | 49,765,286 | 158,702,279 | 165,541,416 |
| 17.1 | Other liability - occurrence | 127,625,344 | 396,256,228 | 349,607,830 |
| 17.2 | Other liability - claims-made | 7,841,542 | 17,965,896 | 16,618,456 |
| 17.3 | Excess workers' compensation | 0 | 167,245 | 0 |
| 18.1 | Products liability - occurrence | 8,155,331 | 24,013,691 | 17,958,552 |
| 18.2 | Products liability - claims-made | 205,572 | 1,033,417 | 0 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 41,721 | 131,956 | 195,443 |
| 19.2 | Other private passenger auto liability | 184,675 | 783,602 | 2,258,046 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 2,428,159 | 6,239,754 | 5,971,564 |
| 19.4 | Other commercial auto liability | 111,433,820 | 319,153,656 | 297,787,592 |
| 21.1 | Private passenger auto physical damage | 170,644 | 704,444 | 2,076,347 |
| 21.2 | Commercial auto physical damage | 29,128,040 | 84,931,907 | 85,089,124 |
| 22. | Aircraft (all perils) | 0 | 0 | 0 |
| 23. | Fidelity | 2,044 | 8,296 | 10,197 |
| 24. | Surety | 171,959 | 514,504 | 1,872,127 |
| 26. | Burglary and theft | 386 | 2,050 | 2,482 |
| 27. | Boiler and machinery | 12,739,189 | 26,931,826 | 27,861,943 |
| 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 | 744,248,213 | 2,052,085,133 | 2,010,819,051 |
| | **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<br>Prior Year-End Known Case Loss and LAE Reserves | 2<br>Prior Year-End IBNR Loss and LAE Reserves | 3<br>Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 4<br>2025 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5<br>2025 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6<br>Total 2025 Loss and LAE Payments (Cols. 4+5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | 8<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | 13<br>Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2022 + Prior | 2,936,544 | 4,010,203 | 6,946,747 | 817,537 | 90,929 | 908,467 | 2,534,751 | 58,569 | 3,433,229 | 6,026,549 | 415,744 | (427,476) | (11,732) |
| 2. 2023 | 752,454 | 1,343,494 | 2,095,948 | 395,772 | 48,792 | 444,565 | 636,015 | 42,385 | 967,101 | 1,645,500 | 279,334 | (285,217) | (5,883) |
| 3. Subtotals 2023 + Prior | 3,688,998 | 5,353,698 | 9,042,695 | 1,213,309 | 139,722 | 1,353,031 | 3,170,766 | 100,953 | 4,400,330 | 7,672,049 | 695,077 | (712,693) | (17,615) |
| 4. 2024 | 1,007,903 | 2,700,651 | 3,708,554 | 864,788 | 192,129 | 1,056,917 | 745,745 | 81,134 | 1,720,661 | 2,547,540 | 602,630 | (706,726) | (104,097) |
| 5. Subtotals 2024 + Prior | 4,696,901 | 8,054,349 | 12,751,250 | 2,078,097 | 331,851 | 2,409,949 | 3,916,511 | 182,087 | 6,120,991 | 10,219,589 | 1,297,707 | (1,419,419) | (121,712) |
| 6. 2025 | XXX | XXX | XXX | XXX | 1,804,721 | 1,804,721 | XXX | 825,699 | 2,451,490 | 3,277,189 | XXX | XXX | XXX |
| 7. Totals | 4,696,901 | 8,054,349 | 12,751,250 | 2,078,097 | 2,136,573 | 4,214,670 | 3,916,511 | 1,007,786 | 8,572,481 | 13,496,778 | 1,297,707 | (1,419,419) | (121,712) |
| 8. Prior Year-End Surplus As Regards Policyholders | 8,601,607 | | | | | | | | | | Col. 11, Line 7 As % of Col. 1 Line 7 | Col. 12, Line 7 As % of Col. 2 Line 7 | Col. 13, Line 7 As % of Col. 3 Line 7 |
| | | | | | | | | | | | 1. 27.6 | 2. (17.6) | 3. (1.0) |
| | | | | | | | | | | | | | Col. 13, Line 7 As a % of Col. 1 Line 8 |
| | | | | | | | | | | | | | 4. (1.4) |

# 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<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 2504. | Other assets | 41,112,601 | 0 | 41,112,601 | 41,920,672 |
| 2505. | Service contract receivable | 23,032,395 | 0 | 23,032,395 | 25,127,111 |
| 2506. | Amounts receivable under high deductible policies | 19,826,530 | 2,000,185 | 17,826,345 | 19,452,167 |
| 2507. | Due from unaffiliated companies | 11,423,998 | 0 | 11,423,998 | 12,017,955 |
| 2508. | State surcharges receivable | 8,750,099 | 0 | 8,750,099 | 9,306,414 |
| 2509. | Reinsurance receivable and payable | 788,175 | 0 | 788,175 | 70,001 |
| 2510. | Other assets nonadmitted | 428,948,878 | 428,948,878 | 0 | 0 |
| 2511. | Miscellaneous ledger balances | 28,113,912 | 28,113,912 | 0 | 0 |
| 2512. | Performance guarantees receivable | (90,000) | 0 | (90,000) | (211,083) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 561,906,590 | 459,062,976 | 102,843,614 | 107,683,237 |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|---|---|---|
| 2504. | Retroactive reinsurance reserve assumed | 347,584 | 528,489 |
| 2505. | Federal excise tax-reinsurance contracts | (101) | (168) |
| 2506. | Retroactive reinsurance reserve ceded | (8,674,395) | (8,486,510) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | (8,326,912) | (7,958,190) |

Additional Write-ins for Statement of Income Line 14

| | | 1<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1404. | Other income/expense | (266) | (6,381) | (6,381) |
| 1405. | Fines and penalties of regulatory authorities | (674,737) | (310,706) | (387,806) |
| 1497. | Summary of remaining write-ins for Line 14 from overflow page | (675,003) | (317,087) | (394,187) |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 344,984,585 | 344,981,896 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 0 | 0 |
| | 2.2 Additional investment made after acquisition | 6,957,537 | 16,793,125 |
| 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 | 12,894,660 | 16,790,436 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 339,047,462 | 344,984,585 |
| 10. | Deduct total nonadmitted amounts | 0 | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 339,047,462 | 344,984,585 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

| | | 1<br>Year to Date | 2<br>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) | | |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,095,988,953 | 827,150,566 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 0 | 437,157,296 |
| | 2.2 Additional investment made after acquisition | 27,481,030 | 39,431,233 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 0 | 0 |
| 5. | Unrealized valuation increase/(decrease) | (50,618,657) | (51,918,794) |
| 6. | Total gain (loss) on disposals | (7,548) | 0 |
| 7. | Deduct amounts received on disposals | 18,072,943 | 131,335,311 |
| 8. | Deduct amortization of premium, depreciation and proportional amortization | 3,292,927 | 4,833,634 |
| 9. | Total foreign exchange change in book/adjusted carrying value | 599,009 | (628,339) |
| 10. | Deduct current year's other than temporary impairment recognized | 3,208,900 | 19,034,064 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 1,048,868,017 | 1,095,988,953 |
| 12. | Deduct total nonadmitted amounts | 534,404,267 | 539,935,285 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 514,463,750 | 556,053,667 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 23,356,257,477 | 21,714,459,406 |
| 2. | Cost of bonds and stocks acquired | 3,604,923,481 | 3,903,660,225 |
| 3. | Accrual of discount | 41,580,036 | 50,976,038 |
| 4. | Unrealized valuation increase/(decrease) | 378,870,619 | 204,456,099 |
| 5. | Total gain (loss) on disposals | (24,224,504) | (23,964,279) |
| 6. | Deduct consideration for bonds and stocks disposed of | 2,055,769,304 | 2,443,008,414 |
| 7. | Deduct amortization of premium | 34,647,626 | 51,057,111 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. | Deduct current year's other than temporary impairment recognized | 3,375,477 | 928,418 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 2,292,121 | 1,663,931 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 25,265,906,823 | 23,356,257,477 |
| 12. | Deduct total nonadmitted amounts | 18,500,836 | 16,011,877 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 25,247,405,987 | 23,340,245,600 |

# 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|---|
| | ISSUER CREDIT OBLIGATIONS (ICO) | | | | | | | | |
| 1. | NAIC 1 (a) | 13,425,493,845 | 699,820,328 | 385,127,027 | 28,280,032 | 12,742,181,568 | 13,425,493,845 | 13,768,467,178 | 12,606,248,565 |
| 2. | NAIC 2 (a) | 2,904,080,652 | 186,028,728 | 61,202,297 | (34,495,123) | 2,958,519,223 | 2,904,080,652 | 2,994,411,961 | 2,833,725,294 |
| 3. | NAIC 3 (a) | 104,187,808 | 0 | 0 | 6,337,830 | 102,708,644 | 104,187,808 | 110,525,638 | 101,147,047 |
| 4. | NAIC 4 (a) | 38,274,221 | 1,057,500 | 2,051,742 | (2,279,590) | 41,090,588 | 38,274,221 | 35,000,389 | 37,811,639 |
| 5. | NAIC 5 (a) | 19,867,764 | 0 | 235,436 | 38,797 | 2,485,611 | 19,867,764 | 19,671,125 | 4,295,181 |
| 6. | NAIC 6 (a) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. | Total ICO | 16,491,904,290 | 886,906,556 | 448,616,501 | (2,118,054) | 15,846,985,634 | 16,491,904,290 | 16,928,076,290 | 15,583,227,725 |
| | ASSET-BACKED SECURITIES (ABS) | | | | | | | | |
| 8. | NAIC 1 | 4,206,621,073 | 227,451,069 | 134,737,017 | 4,630,864 | 4,079,475,784 | 4,206,621,073 | 4,303,965,990 | 4,115,640,341 |
| 9. | NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. | NAIC 3 | 0 | 0 | 0 | 7,793 | 7,713 | 0 | 7,793 | 7,568 |
| 11. | NAIC 4 | 7,853 | 0 | 0 | (7,853) | 0 | 7,853 | 0 | 0 |
| 12. | NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. | NAIC 6 | 387,296 | 0 | 177,883 | 40,382 | 392,367 | 387,296 | 249,794 | 397,315 |
| 14. | Total ABS | 4,207,016,222 | 227,451,069 | 134,914,900 | 4,671,187 | 4,079,875,864 | 4,207,016,222 | 4,304,223,577 | 4,116,045,225 |
| | PREFERRED STOCK | | | | | | | | |
| 15. | NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. | NAIC 2 | 5,034,080 | 0 | 0 | (173,085) | 5,391,000 | 5,034,080 | 4,860,995 | 5,248,805 |
| 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 | 1,500,000 | 0 | 0 | 0 | 1,500,000 | 1,500,000 | 1,500,000 | 3,000,000 |
| 20. | NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. | Total Preferred Stock | 6,534,080 | 0 | 0 | (173,085) | 6,891,000 | 6,534,080 | 6,360,995 | 8,248,805 |
| 22. | Total ICO, ABS & Preferred Stock | 20,705,454,592 | 1,114,357,625 | 583,531,402 | 2,380,047 | 19,933,752,498 | 20,705,454,592 | 21,238,660,862 | 19,707,521,755 |

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

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

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,101,741,651 | 1,151,788,182 |
| 2. | Cost of cash equivalents acquired | 76,890,298,656 | 95,461,679,128 |
| 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 | 76,408,308,083 | 95,511,725,659 |
| 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) | 1,583,732,224 | 1,101,741,651 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 1,583,732,224 | 1,101,741,651 |

# SCHEDULE A - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| RE # 11112 & RE # 11118 700 Main Street | Hartford | CT | 03/31/2002 | | 0 | 0 | 0 | 1,255,319 |
| RE # 10500 & RE # 10600 50 Prospect(Plaza Bldg) | Hartford | CT | 03/31/2002 | | 0 | 0 | 0 | 47,160 |
| 0199999. Acquired by Purchase | | | | | 0 | 0 | 0 | 1,302,479 |
| | | | | | | | | |
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| | | | | | | | | |
| 0399999 - Totals | | | | | 0 | 0 | 0 | 1,302,479 |

# SCHEDULE A - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in Book/Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | |
| 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) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated | | | | | | | | | | | | |
| | MC Credit Fund I LP | New York | NY | MC Credit Partners | | 08/14/2013 | | 0 | 46,049 | 0 | 19,179,247 | 1.410 |
| 1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated | | | | | | | | 0 | 46,049 | 0 | 19,179,247 | XXX |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated | | | | | | | | | | | | |
| | Altaris Health Partners III, L.P. | New York | NY | Altaris Capital Partners | | 05/16/2013 | 3 | 0 | 22,021 | 0 | 43,107 | 2.580 |
| | Consonance Private Equity, L.P. | New York | NY | Consonance Capital Partners | | 01/18/2013 | 3 | 0 | 9,315 | 0 | 3,816,068 | 3.270 |
| | NB Secondary Opportunities Fund III LP | New York | NY | Neuberger Berman Investment Management | | 06/21/2013 | 3 | 0 | 11,927 | 0 | 2,976,744 | 0.660 |
| | Sentinel Capital Partners V, L.P. | New York | NY | Sentinel Capital Partners | | 07/18/2013 | 3 | 0 | 5,726 | 0 | 1,471,381 | 1.350 |
| 1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated | | | | | | | | 0 | 48,989 | 0 | 8,307,299 | 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 | 69,145 | 0 | 2,462,933 | 0.140 |
| | Tishman Speyer Brazil Fund III, L.P. | New York | NY | Tishman Speyer | | 11/02/2012 | | 0 | 169,213 | 0 | 0 | 4.290 |
| 2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated | | | | | | | | 0 | 238,358 | 0 | 2,462,933 | XXX |
| 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 | Blue Water Energy | | 09/07/2012 | | 0 | 266,964 | 0 | 3,182,532 | 3.070 |
| | Level Equity Growth Partners II, L.P. | New York | NY | Level Equity Management LLC | | 11/14/2013 | | 0 | 100,760 | 0 | 26,727 | 4.120 |
| 2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated | | | | | | | | 0 | 367,724 | 0 | 3,209,259 | XXX |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated | | | | | | | | | | | | |
| | Corvus Insurance Holdings LLC | Wilmington | DE | Travelers Indemnity Company | | 12/31/2024 | | 0 | 10,000,000 | 0 | 0 | 100.000 |
| | Travelers Marketplace Holdings, LLC | Wilmington | DE | Travelers Indemnity Company | | 11/25/2020 | | 0 | 13,000,000 | 0 | 0 | 100.000 |
| 2699999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated | | | | | | | | 0 | 23,000,000 | 0 | 0 | XXX |
| Qualifying State Tax Credit Investments - Unaffiliated | | | | | | | | | | | | |
| | Capital Partners Series T-MOSC I, LLC | Columbia | MO | Affordable Equity Partners | | 09/29/2023 | | 0 | 14,925 | 0 | 0 | 8.290 |
| 3999999. Qualifying State Tax Credit Investments - Unaffiliated | | | | | | | | 0 | 14,925 | 0 | 0 | XXX |
| 6899999. Total - Unaffiliated | | | | | | | | 0 | 716,044 | 0 | 33,158,738 | XXX |
| 6999999. Total - Affiliated | | | | | | | | 0 | 23,000,000 | 0 | 0 | XXX |
| 7099999 - Totals | | | | | | | | 0 | 23,716,044 | 0 | 33,158,738 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase/ (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated | | | | | | | | | | | | | | | | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase/ (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| | Altaris Health Partners III, L.P. | New York | NY | Distribution | 05/16/2013 | 09/08/2025 | 1,748,037 | 0 | 0 | 0 | 0 | 0 | 0 | 1,748,037 | 1,748,037 | 0 | 0 | 0 | 0 |
| | Bain Capital VII Coinvestment Fund, L.P. | Boston | MA | Distribution | 06/29/2001 | 09/30/2025 | 234,610 | 0 | 0 | 0 | 0 | 0 | 0 | 234,610 | 234,610 | 0 | 0 | 0 | 0 |
| | Blackstone Capital Partners VI L.P. | New York | NY | Distribution | 06/30/2010 | 09/10/2025 | 671,611 | 0 | 0 | 0 | 0 | 0 | 0 | 671,611 | 671,611 | 0 | 0 | 0 | 0 |
| | Draper Fisher Jurvetson Gotham Ventures L.P. | New York | NY | Distribution | 04/19/2000 | 08/22/2025 | 32,374 | 0 | 0 | 0 | 0 | 0 | 0 | 32,374 | 32,374 | 0 | 0 | 0 | 0 |
| | Essex Woodlands Health Ventures Fund V, L.P. | The Woodlands | TX | Distribution | 04/20/2001 | 09/10/2025 | 47,536 | 0 | 0 | 0 | 0 | 0 | 0 | 47,536 | 47,536 | 0 | 0 | 0 | 0 |
| | HCI Equity Partners IV, L.P. | Washington | DC | Distribution | 09/30/2013 | 09/17/2025 | 295,734 | 0 | 0 | 0 | 0 | 0 | 0 | 295,734 | 295,734 | 0 | 0 | 0 | 0 |
| | NB Secondary Opportunities Fund III LP | New York | NY | Distribution | 06/21/2013 | 09/15/2025 | 187,385 | 0 | 0 | 0 | 0 | 0 | 0 | 187,385 | 187,385 | 0 | 0 | 0 | 0 |
| | Sentinel Capital Partners V, L.P. | New York | NY | Distribution | 07/18/2013 | 08/29/2025 | 5,726 | 0 | 0 | 0 | 0 | 0 | 0 | 5,726 | 5,726 | 0 | 0 | 0 | 0 |
| | Trident V, L.P. | Greenwich | CT | Distribution | 09/22/2010 | 07/14/2025 | 805,156 | 0 | 0 | 0 | 0 | 0 | 0 | 805,156 | 805,156 | 0 | 0 | 0 | 0 |
| | Gilde Buy-out Fund II Parallel C.V. | Utrecht | NLD | Liquidation | 08/14/2001 | 09/29/2025 | 6,310 | (570) | 0 | 0 | 0 | (570) | (202) | (570) | (570) | (6,108) | 0 | (6,108) | 570 |
| 1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated | | | | | | | 4,034,480 | (570) | 0 | 0 | 0 | (570) | (202) | 4,027,600 | 4,027,600 | (6,108) | 0 | (6,108) | 570 |
| 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 | 09/15/2025 | 571,974 | 0 | 0 | 0 | 0 | 0 | 0 | 571,974 | 571,974 | 0 | 0 | 0 | 0 |
| | HighBrook Income Property Fund II, LP | Wilmington | DE | Distribution | 05/16/2014 | 09/09/2025 | 31,635 | 0 | 0 | 0 | 0 | 0 | 0 | 31,635 | 31,635 | 0 | 0 | 0 | 0 |
| | Rialto Real Estate Fund II, LP | Miami | FL | Distribution | 07/31/2013 | 09/30/2025 | 164,386 | 0 | 0 | 0 | 0 | 0 | 0 | 164,386 | 164,386 | 0 | 0 | 0 | 0 |
| | Silverpeak Legacy Partners III, L.P. | New York | NY | Distribution | 01/01/2010 | 07/28/2025 | 9,097 | 0 | 0 | 0 | 0 | 0 | 0 | 9,097 | 9,097 | 0 | 0 | 0 | 0 |
| 2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated | | | | | | | 777,092 | 0 | 0 | 0 | 0 | 0 | 0 | 777,092 | 777,092 | 0 | 0 | 0 | 0 |
| 6899999. Total - Unaffiliated | | | | | | | 4,811,572 | (570) | 0 | 0 | 0 | (570) | (202) | 4,804,692 | 4,804,692 | (6,108) | 0 | (6,108) | 570 |
| 6999999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7099999 - Totals | | | | | | | 4,811,572 | (570) | 0 | 0 | 0 | (570) | (202) | 4,804,692 | 4,804,692 | (6,108) | 0 | (6,108) | 570 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC) | | | | | | | | |
| 912810-UF-3 | U S TREASURY BONDS 4.625 2044 11 | 09/22/2025 | WELLS FARGO SECURITIES | | 14,806,115 | 15,000,000 | 246,960 | 1.A |
| 912810-UN-6 | U S TREASURY BONDS 4.875 2045 08 | 08/21/2025 | WELLS FARGO SECURITIES | | 19,926,643 | 20,000,000 | 47,690 | 1.A |
| 0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC) | | | | | 34,732,757 | 35,000,000 | 294,650 | XXX |
| Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed) | | | | | | | | |
| 033738-UT-3 | ANDERSON CNTY SCH DIST # 4.750 2050 03 | 08/13/2025 | BAS-MERRILL LYNCH | | 9,956,800 | 10,000,000 | 0 | 1.C FE |
| 164555-ED-2 | ARAPAHOE CO SD #5 CHERRY 5.250 2044 12 | 09/10/2025 | HILLTOP SECURITIES | | 2,013,417 | 1,855,000 | 23,265 | 1.C FE |
| 052430-XY-6 | AUSTIN ISD GENERAL OBLIG 5.250 2050 08 | 08/19/2025 | CABRERA CAPITAL MARKETS INC | | 15,515,550 | 15,000,000 | 0 | 1.A FE |
| 145628-U7-6 | CARROLLTON-FARMERS BRH I 4.750 2050 02 | 07/17/2025 | BOK FINANCIAL SECURITIES INC | | 9,607,800 | 10,000,000 | 0 | 1.A FE |
| 232769-MM-8 | CYPRESS-FAIRBANKS ISD GO 4.000 2043 02 | 08/14/2025 | RBC CAPITAL MARKETS | | 1,807,580 | 2,000,000 | 0 | 1.A FE |
| 236092-SL-7 | DANE CO GENERAL OBLIGATI 4.250 2040 06 | 09/05/2025 | PIPER JAFFRAY | | 20,089,118 | 20,640,000 | 0 | 1.A FE |
| 249174-ZD-8 | DENVER CITY & CNTY SCH D 5.250 2043 12 | 08/18/2025 | JEFFERIES & CO INC | | 8,247,008 | 7,750,000 | 88,156 | 1.B FE |
| 249174-YP-2 | DENVER CITY & CO SD #1 G 5.000 2045 12 | 08/25/2025 | PIPER JAFFRAY | | 1,531,800 | 1,500,000 | 17,708 | 1.B FE |
| 280606-MT-8 | EDINA GENERAL OBLIGATION 4.000 2041 02 | 09/03/2025 | HILLTOP SECURITIES | | 2,322,264 | 2,365,000 | 0 | 1.A FE |
| 40955P-CP-8 | HAMPTON GO S2025 4.000 2042 10 | 09/23/2025 | BAS-MERRILL LYNCH | | 14,200,000 | 14,200,000 | 0 | 1.B FE |
| 40955P-CS-2 | HAMPTON GO S2025 4.125 2045 10 | 09/23/2025 | BAS-MERRILL LYNCH | | 15,419,789 | 15,640,000 | 0 | 1.B FE |
| 463813-P5-8 | IRVING ISD GO S2025 (PSF 4.500 2045 02 | 07/16/2025 | BOK FINANCIAL SECURITIES INC | | 9,634,700 | 10,000,000 | 0 | 1.A FE |
| 521841-H4-1 | LEANDER ISD GO S2022 (PS 5.000 2047 08 | 07/17/2025 | PIPER JAFFRAY | | 3,301,584 | 3,300,000 | 72,875 | 1.A FE |
| 55844R-F9-0 | MADISON GENERAL OBLIGATI 4.000 2039 10 | 08/20/2025 | WELLS FARGO SECURITIES | | 1,266,141 | 1,310,000 | 0 | 1.A FE |
| 55844R-G3-2 | MADISON GENERAL OBLIGATI 4.250 2041 10 | 08/20/2025 | WELLS FARGO SECURITIES | | 2,817,081 | 2,840,000 | 0 | 1.A FE |
| 55844R-G6-5 | MADISON GENERAL OBLIGATI 4.625 2044 10 | 08/20/2025 | WELLS FARGO SECURITIES | | 4,260,000 | 4,260,000 | 0 | 1.A FE |
| 577286-BP-1 | MAUI CNTY GO S2025 4.500 2043 09 | 07/24/2025 | BAS-MERRILL LYNCH | | 20,629,597 | 20,910,000 | 0 | 1.B FE |
| 577286-BQ-9 | MAUI CNTY GO S2025 4.625 2044 09 | 07/24/2025 | BAS-MERRILL LYNCH | | 21,671,704 | 21,850,000 | 0 | 1.B FE |
| 64327T-LF-3 | NEW CASTLE CO GENERAL OB 4.375 2042 10 | 07/23/2025 | BAS-MERRILL LYNCH | | 12,975,950 | 13,000,000 | 0 | 1.A FE |
| 64327T-LJ-5 | NEW CASTLE CO GENERAL OB 4.500 2045 10 | 07/23/2025 | BAS-MERRILL LYNCH | | 14,660,251 | 14,855,000 | 0 | 1.A FE |
| 706388-VJ-1 | PEMBROKE GO S2025 4.375 2050 08 | 09/11/2025 | HUNTINGTON SECURITIES | | 7,346,901 | 7,375,000 | 0 | 1.C FE |
| 727199-J5-1 | PLANO ISD GO S2025A 5.000 2044 02 | 07/29/2025 | RBC CAPITAL MARKETS | | 815,736 | 800,000 | 0 | 1.A FE |
| 727199-J6-9 | PLANO ISD GO S2025A 5.000 2045 02 | 07/29/2025 | RBC CAPITAL MARKETS | | 558,718 | 550,000 | 0 | 1.A FE |
| 763631-5P-9 | RICHLAND CO GENERAL OBLI 4.250 2045 03 | 09/09/2025 | J P MORGAN CHASE SECURITIES INC | | 11,201,480 | 11,320,000 | 0 | 1.A FE |
| 798186-S9-4 | SAN JOSE USD GO S2025A 5.250 2050 08 | 07/17/2025 | STIFEL NICOLAUS & CO INC | | 2,106,440 | 2,000,000 | 0 | 1.A FE |
| 849254-J3-2 | SPOTSYLVANIA CO GEN OBLI 5.000 2045 01 | 09/19/2025 | J P MORGAN CHASE SECURITIES INC | | 5,120,309 | 4,770,000 | 0 | 1.A FE |
| 0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed) | | | | | 219,077,718 | 220,090,000 | 202,004 | XXX |
| Issuer Credit Obligations - Municipal Bonds - Special Revenues | | | | | | | | |
| 118087-FD-2 | BUCKEYE EXCISE TAX REV S 4.375 2040 07 | 08/21/2025 | STIFEL NICOLAUS & CO INC | | 4,323,035 | 4,335,000 | 0 | 1.B FE |
| 343137-YS-8 | FLORIDA TURNPIKE AUTH RE 4.750 2050 07 | 07/24/2025 | BAS-MERRILL LYNCH | | 9,841,600 | 10,000,000 | 0 | 1.C FE |
| 54659R-GF-2 | LOUISVILLE & JEFFERSON C 4.500 2043 11 | 08/21/2025 | BAS-MERRILL LYNCH | | 32,043,290 | 32,085,000 | 0 | 1.A FE |
| 54659R-GH-8 | LOUISVILLE & JEFFERSON C 4.625 2045 11 | 08/21/2025 | BAS-MERRILL LYNCH | | 15,099,702 | 15,150,000 | 0 | 1.A FE |
| 662842-VB-6 | NORTH TEXAS WTR DIST UPP 4.625 2050 06 | 09/26/2025 | WELLS FARGO SECURITIES | | 31,309,356 | 31,425,000 | 0 | 1.B FE |
| 875291-BM-7 | TAMPA WATER & SEWER REV 5.000 2047 10 | 07/17/2025 | GOLDMAN SACHS & CO | | 5,032,650 | 5,000,000 | 74,306 | 1.A FE |
| 0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues | | | | | 97,649,633 | 97,995,000 | 74,306 | XXX |
| Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | | | | |
| 025816-EK-1 | AMERICAN EXPRESS CO 4.918 2033 07 | 07/22/2025 | BARCLAYS CAPITAL INC | | 2,002,360 | 2,000,000 | 0 | 1.F FE |
| 03027X-CP-3 | AMERICAN TOWER CORP 5.350 2035 03 | 09/11/2025 | MORGAN STANLEY | | 8,285,360 | 8,000,000 | 1,189 | 2.A FE |
| 43475R-AD-8 | AMRIZE LTD (144A) 5.400 2035 04 | 09/15/2025 | J P MORGAN CHASE SECURITIES INC | | 5,193,900 | 5,000,000 | 119,250 | 2.A FE |
| 04636N-AB-9 | ASTRAZENECA FINANCE LLC 2.250 2031 05 | 09/11/2025 | VARIOUS | | 9,935,935 | 10,897,000 | 70,831 | 1.E FE |
| 00206R-NC-2 | AT&T INC 4.900 2035 11 | 09/18/2025 | CITIGROUP GLOBAL MARKETS | | 4,984,650 | 5,000,000 | 0 | 2.B FE |
| 049560-BC-8 | ATMOS ENERGY CORP 5.200 2035 08 | 07/28/2025 | J P MORGAN CHASE SECURITIES INC | | 4,994,175 | 4,972,000 | 23,700 | 1.G FE |
| 11135F-CY-5 | BROADCOM INC 4.800 2036 02 | 09/29/2025 | DEUTSCHE BANC | | 2,998,680 | 3,000,000 | 400 | 2.A FE |
| 14149Y-BV-9 | CARDINAL HEALTH INC 5.150 2035 09 | 08/14/2025 | BAS-MERRILL LYNCH | | 4,975,800 | 5,000,000 | 0 | 2.B FE |
| 142339-AN-0 | CARLISLE COS INC 5.250 2035 09 | 08/13/2025 | GOLDMAN SACHS & CO | | 2,989,650 | 3,000,000 | 0 | 2.B FE |
| 15201G-AB-5 | CENTERPOINT ENERGY RESTO 4.826 2039 06 | 09/09/2025 | CITIGROUP GLOBAL MARKETS | | 6,499,834 | 6,500,000 | 0 | 1.A FE |
| 154051-L@-3 | CENTRAL MAINE POWER COMP 5.100 2035 12 | 09/30/2025 | SCOTIA CAPITAL | | 13,000,000 | 13,000,000 | 0 | 1.E Z |
| 166756-BL-9 | CHEVRON USA INC 4.850 2035 10 | 08/25/2025 | J P MORGAN CHASE SECURITIES INC | | 4,987,750 | 5,000,000 | 8,757 | 1.D FE |
| 172967-QH-7 | CITIGROUP INC 5.174 2036 09 | 09/18/2025 | VARIOUS | | 14,136,570 | 14,000,000 | 3,449 | 1.G FE |
| 202795-HG-8 | COMMONWEALTH EDISON 5.875 2033 02 | 09/22/2025 | MIZUHO INTERNATIONAL PLC | | 6,428,760 | 6,000,000 | 50,917 | 1.F FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 209111-ED-1 | CONSOLIDATED EDISON CO 0 5.100 2033 06 | 09/24/2025 | VARIOUS | | 7,167,070 | 7,000,000 | 99,167 | 1.G FE |
| 12626P-AF-0 | CRH AMERICA FINANCE INC 6.400 2033 10 | 08/25/2025 | STIFEL NICOLAUS & CO INC | | 12,421,725 | 11,500,000 | 267,822 | 2.A FE |
| 24703D-BU-4 | DELL INT LLC/ EMC CORP 5.100 2036 02 | 09/24/2025 | RBC CAPITAL MARKETS | | 1,988,540 | 2,000,000 | 0 | 2.B FE |
| 23331A-BU-2 | DR HORTON INC 5.500 2035 10 | 09/29/2025 | MORGAN STANLEY | | 5,202,350 | 5,000,000 | 163,472 | 1.G FE |
| 278865-BS-8 | ECOLAB INC 5.000 2035 09 | 09/18/2025 | VARIOUS | | 19,274,300 | 19,000,000 | 29,167 | 1.G FE |
| 532457-DE-5 | ELI LILLY & CO 4.900 2035 10 | 08/18/2025 | MIZUHO INTERNATIONAL PLC | | 4,995,850 | 5,000,000 | 0 | 1.E FE |
| 29364W-BP-2 | ENTERGY LOUISIANA LLC 5.150 2034 09 | 07/24/2025 | DEUTSCHE BANC | | 7,022,680 | 7,000,000 | 130,181 | 1.F FE |
| 26875P-AZ-4 | EOG RESOURCES INC 5.350 2036 01 | 09/10/2025 | CITADEL SECURITIES | | 7,737,525 | 7,500,000 | 78,021 | 1.G FE |
| 34404S-AB-5 | FLUTTER TREASURY DAC (14 5.875 2031 06 | 07/24/2025 | BAS-MERRILL LYNCH | | 1,000,000 | 1,000,000 | 10,281 | 2.C FE |
| 369604-CA-9 | GENERAL ELECTRIC COMPANY 4.900 2036 01 | 09/16/2025 | VARIOUS | | 30,198,750 | 30,000,000 | 79,625 | 1.G FE |
| 373334-LB-5 | GEORGIA POWER CO 5.200 2035 03 | 09/11/2025 | VARIOUS | | 5,447,903 | 5,266,000 | 143,762 | 1.G FE |
| 437076-DK-5 | HOME DEPOT INC 4.650 2035 09 | 09/17/2025 | VARIOUS | | 15,002,750 | 15,000,000 | 3,875 | 1.F FE |
| 455434-BX-7 | INDIANAPOLIS POWER & LIG 5.050 2035 08 | 09/04/2025 | VARIOUS | | 8,127,087 | 8,105,000 | 25,013 | 1.F FE |
| 461070-AV-6 | INTERSTATE POWER & LIGHT 4.950 2034 09 | 09/17/2025 | VARIOUS | | 6,911,595 | 6,899,000 | 159,367 | 2.A FE |
| 476556-DH-5 | JERSEY CENTRAL POWER & L 5.150 2036 01 | 09/23/2025 | VARIOUS | | 11,254,709 | 11,136,000 | 8,257 | 1.G FE |
| 24422E-YF-0 | JOHN DEERE CAPITAL CORP 4.375 2030 10 | 07/30/2025 | MUFG SECURITIES AMERICAS INC | | 1,595,440 | 1,600,000 | 1,361 | 1.E FE |
| 46647P-BL-9 | JPMORGAN CHASE & CO 2.522 2031 04 | 07/21/2025 | J P MORGAN CHASE SECURITIES INC | | 5,124,728 | 5,600,000 | 35,308 | 1.E FE |
| 46647P-EX-0 | JPMORGAN CHASE & CO 5.572 2036 04 | 07/16/2025 | RBC CAPITAL MARKETS | | 5,125,550 | 5,000,000 | 65,781 | 1.E FE |
| 502431-AU-3 | L3HARRIS TECH INC 5.350 2034 06 | 09/16/2025 | SUSQUEHANNA INTL GROUP | | 2,207,885 | 2,112,000 | 33,270 | 2.B FE |
| 539830-CM-9 | LOCKHEED MARTIN CORP 5.000 2035 08 | 07/23/2025 | CITIGROUP GLOBAL MARKETS | | 9,976,300 | 10,000,000 | 0 | 1.F FE |
| 539830-AR-0 | LOCKHEED MARTIN CORP 6.150 2036 09 | 09/30/2025 | GOLDMAN SACHS & CO | | 5,582,100 | 5,000,000 | 25,625 | 1.F Z |
| 548661-EX-1 | LOWES COMPANIES 4.850 2035 10 | 09/23/2025 | BAS-MERRILL LYNCH | | 4,988,050 | 5,000,000 | 0 | 2.A FE |
| 571903-BU-6 | MARRIOTT INTERNATIONAL 5.500 2037 04 | 09/30/2025 | CITIGROUP GLOBAL MARKETS | | 5,125,200 | 5,000,000 | 164,236 | 2.B Z |
| 571676-BA-2 | MARS INC (144A) 5.200 2035 03 | 07/16/2025 | GOLDMAN SACHS & CO | | 9,956,100 | 10,000,000 | 180,556 | 1.F FE |
| 573284-BA-3 | MARTIN MARIETTA MATERIAL 5.150 2034 12 | 09/25/2025 | TRUIST SECURITIES | | 3,051,270 | 3,000,000 | 49,354 | 2.B FE |
| 58013M-GC-2 | MCDONALDS CORP 5.000 2036 02 | 08/21/2025 | VARIOUS | | 9,947,100 | 10,000,000 | 0 | 2.A FE |
| 58933Y-BS-3 | MERCK & CO INC 4.950 2035 09 | 09/09/2025 | VARIOUS | | 10,073,600 | 10,000,000 | 688 | 1.E FE |
| 595620-AE-5 | MIDAMERICAN ENERGY CO 5.750 2035 11 | 08/26/2025 | CITADEL SECURITIES | | 9,393,726 | 8,860,000 | 164,156 | 1.F FE |
| 61776N-VG-5 | MORGAN STANLEY PRIVATE B 4.734 2031 07 | 07/17/2025 | MORGAN STANLEY | | 5,000,000 | 5,000,000 | 0 | 1.D FE |
| 55354G-AR-1 | MSCI INC 5.250 2035 09 | 09/04/2025 | CITIGROUP GLOBAL MARKETS | | 4,985,700 | 5,000,000 | 19,688 | 2.C FE |
| 641062-AL-8 | NESTLE HOLDINGS INC (144 3.900 2038 09 | 09/16/2025 | SEAPORT GROUP | | 3,682,160 | 4,000,000 | 74,967 | 1.D FE |
| 653522-DT-6 | NIAGARA MOHAWK POWER (14 4.647 2030 10 | 07/01/2025 | MIZUHO INTERNATIONAL PLC | | 1,499,895 | 1,500,000 | 0 | 2.A FE |
| 68902V-AS-6 | OTIS WORLDWIDE CORP 5.131 2035 09 | 09/30/2025 | VARIOUS | | 15,215,310 | 15,000,000 | 23,945 | 2.B FE |
| 70109H-AM-7 | PARKER-HANNIFIN CORP 4.200 2034 11 | 09/25/2025 | VARIOUS | | 2,483,645 | 2,565,000 | 37,406 | 2.A FE |
| 693304-BH-9 | PECO ENERGY CO 4.875 2035 09 | 09/09/2025 | VARIOUS | | 20,053,600 | 20,000,000 | 0 | 1.F FE |
| 718172-DD-8 | PHILIP MORRIS INTERNATIO 5.500 2030 09 | 07/30/2025 | SUSQUEHANNA INTL GROUP | | 5,219,500 | 5,000,000 | 110,000 | 1.F FE |
| 756109-CX-0 | REALTY INCOME CORP 4.500 2033 02 | 09/25/2025 | WELLS FARGO SECURITIES | | 4,943,550 | 5,000,000 | 0 | 1.G FE |
| 74949L-AG-7 | RELX CAPITAL INC 5.250 2035 03 | 07/24/2025 | VARIOUS | | 10,179,900 | 10,000,000 | 169,896 | 1.G FE |
| 760759-BM-1 | REPUBLIC SERVICES INC 5.150 2035 03 | 09/16/2025 | WELLS FARGO SECURITIES | | 4,110,676 | 3,934,000 | 1,126 | 1.G FE |
| 75513E-CW-9 | RTX CORP 6.100 2034 03 | 09/11/2025 | TRUIST SECURITIES | | 5,532,100 | 5,000,000 | 149,958 | 2.A FE |
| 824348-BW-5 | SHERWIN-WILLIAMS CO 5.150 2035 08 | 09/10/2025 | VARIOUS | | 20,683,566 | 20,426,000 | 84,756 | 2.B FE |
| 84346L-AD-2 | SOUTHERN NATURAL GAS (14 5.450 2035 08 | 08/26/2025 | VARIOUS | | 20,038,650 | 20,000,000 | 28,007 | 2.A FE |
| 871829-BU-0 | SYSCO CORP 5.100 2030 09 | 09/16/2025 | MIZUHO INTERNATIONAL PLC | | 13,910,272 | 13,400,000 | 383,463 | 2.B FE |
| 92345Y-AM-8 | VERISK ANALYTICS INC 4.500 2030 08 | 08/07/2025 | GOLDMAN SACHS & CO | | 1,999,040 | 2,000,000 | 0 | 2.B FE |
| 92345Y-AN-6 | VERISK ANALYTICS INC 5.125 2036 02 | 09/24/2025 | VARIOUS | | 13,109,190 | 13,000,000 | 44,132 | 2.B FE |
| 92921E-AA-0 | VOYAGER PARENT LLC 9.250 2032 07 | 09/03/2025 | DEUTSCHE BANC | | 1,057,500 | 1,000,000 | 28,007 | 4.A FE |
| 94106L-CE-7 | WASTE MANAGEMENT INC 4.950 2035 03 | 07/24/2025 | SOCIETY GENERALE AMERICAS | | 4,976,600 | 5,000,000 | 89,375 | 1.G FE |
| 95000U-4B-6 | WELLS FARGO & CO 4.892 2036 09 | 09/16/2025 | VARIOUS | | 15,028,650 | 15,000,000 | 2,038 | 1.E FE |
| 95000U-3W-1 | WELLS FARGO & CO 5.150 2031 04 | 07/28/2025 | RBC CAPITAL MARKETS | | 13,270,140 | 13,000,000 | 178,533 | 1.E FE |
| 97670M-C*-5 | WISCONSIN GAS LLC 5.390 2035 10 | 08/20/2025 | TD SECURITIES | | 3,000,000 | 3,000,000 | 0 | 1.G Z |
| 98978V-AX-1 | ZOETIS INC 5.000 2035 08 | 09/03/2025 | SUSQUEHANNA INTL GROUP | | 2,997,360 | 3,000,000 | 6,667 | 2.A FE |
| 375916-AF-0 | GILDAN ACTIVEWEAR INC (1 4.700 2030 10 | 09/24/2025 | DEUTSCHE BANC | | 2,002,380 | 2,000,000 | 0 | 2.C FE |
| 375916-AG-8 | GILDAN ACTIVEWEAR INC (1 5.400 2035 10 | 09/24/2025 | DEUTSCHE BANC | | 2,505,175 | 2,500,000 | 0 | 2.C FE |
| 055451-BN-7 | BHP BILLITON FINANCE USA 5.000 2036 02 | 09/25/2025 | VARIOUS | | 10,044,150 | 10,000,000 | 14,583 | 1.F FE |
| 65558R-AN-9 | NORDEA BANK ABP (144A) 4.250 2030 08 | 09/24/2025 | MORGAN STANLEY | | 6,607,392 | 6,600,000 | 21,038 | 1.D FE |
| 78017T-AB-9 | ROYAL CARIBBEAN CRUISES 5.375 2036 01 | 09/22/2025 | MORGAN STANLEY | | 1,997,040 | 2,000,000 | 0 | 2.C FE |

# SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| 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 |
| 225401-BP-2 | UBS GROUP AG (144A) 5.010 2037 03 | 09/18/2025 | UBS AG- CORP | | 2,000,000 | 2,000,000 | 0 | 1.F FE |
| 0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | 535,446,448 | 529,872,000 | 3,664,419 | XXX |
| 0489999999. Total - Issuer Credit Obligations (Unaffiliated) | | | | | 886,906,556 | 882,957,000 | 4,235,379 | XXX |
| 0499999999. Total - Issuer Credit Obligations (Affiliated) | | | | | 0 | 0 | 0 | XXX |
| 0509999997. Total - Issuer Credit Obligations - Part 3 | | | | | 886,906,556 | 882,957,000 | 4,235,379 | XXX |
| 0509999998. Total - Issuer Credit Obligations - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 0509999999. Total - Issuer Credit Obligations | | | | | 886,906,556 | 882,957,000 | 4,235,379 | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | | | |
| 38375B-SF-0 | GNR 2012-H11 BA CMO 2.000 2062 05 | 09/20/2025 | PAR WRITE-UP | | 62 | 62 | 0 | 1.A |
| 38375B-RQ-7 | GNR 2012-H12 HA CMO 2.000 2062 03 | 09/20/2025 | PAR WRITE-UP | | 32 | 32 | 0 | 1.A |
| 38375B-TF-9 | GNR 2012-H14 GA CMO 2.000 2062 06 | 09/20/2025 | PAR WRITE-UP | | 1,468 | 1,468 | 0 | 1.A |
| 38375B-TA-0 | GNR 2012-H16 HA CMO 2.000 2062 07 | 09/20/2025 | PAR WRITE-UP | | 705 | 705 | 0 | 1.A |
| 38375B-K8-4 | GNR 2013-H04 BA CMO 1.650 2063 02 | 09/20/2025 | PAR WRITE-UP | | 45 | 45 | 0 | 1.A |
| 38376R-GW-0 | GNR 2015-H22 HA CMO 2.550 2065 08 | 09/20/2025 | PAR WRITE-UP | | 10,578 | 10,578 | 0 | 1.A |
| 38376R-LX-2 | GNR 2015-H29 HA CMO 2.500 2065 09 | 09/20/2025 | PAR WRITE-UP | | 5,127 | 5,127 | 0 | 1.A |
| 38375U-WW-6 | GNR 2016-H11 GA CMO 2.000 2066 04 | 09/20/2025 | PAR WRITE-UP | | 15,177 | 15,177 | 0 | 1.A |
| 38376R-VM-5 | GNR 2016-H13 JA CMO 2.000 2066 06 | 09/20/2025 | PAR WRITE-UP | | 28,084 | 28,084 | 0 | 1.A |
| 38376R-YG-5 | GNR 2016-H20 FN CMO 5.216 2066 09 | 09/20/2025 | PAR WRITE-UP | | 49,919 | 49,919 | 0 | 1.A |
| 38376R-G7-5 | GNR 2016-H24 DA CMO 2.500 2066 09 | 09/20/2025 | PAR WRITE-UP | | 42,388 | 42,388 | 0 | 1.A |
| 38375U-J9-2 | GNR 2017-H19 MA CMO 2.500 2067 04 | 09/20/2025 | PAR WRITE-UP | | 36,905 | 36,905 | 0 | 1.A |
| 38381N-DC-9 | GNR 2025-105 NA 5.000 2054 12 | 07/24/2025 | BMO | | 14,921,495 | 14,980,011 | 58,256 | 1.A |
| 1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 15,111,986 | 15,170,501 | 58,256 | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | | | |
| 38381M-Y5-3 | GNR 2025-142 AP (PROJECT 5.000 2065 05 | 08/20/2025 | CITIGROUP GLOBAL MARKETS | | 14,944,336 | 15,000,000 | 58,333 | 1.A |
| 83162C-2V-4 | SBAP 2025-25I 1 4.730 2050 09 | 09/11/2025 | STIFEL NICOLAUS & CO INC | | 14,500,000 | 14,500,000 | 0 | 1.A |
| 831641-GA-7 | SBIC 2025-10B 1 4.532 2035 09 | 09/16/2025 | STIFEL NICOLAUS & CO INC | | 16,000,000 | 16,000,000 | 0 | 1.A |
| 1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 45,444,336 | 45,500,000 | 58,333 | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | | | | |
| 3133KP-T6-5 | FHLMC PASS THR #RA7773 4.000 2052 08 | 07/23/2025 | J P MORGAN | | 16,597,023 | 17,917,002 | 45,788 | 1.A |
| 3132DN-ET-6 | FHLMC PASS THR #SD1046 4.000 2052 07 | 08/26/2025 | CITIGROUP GLOBAL MARKETS | | 22,509,984 | 23,881,293 | 68,990 | 1.A |
| 3132DV-5K-7 | FHLMC PASS THR #SD8050 3.000 2050 03 | 08/26/2025 | SANTANDER INVESTMENTS | | 16,364,362 | 18,695,451 | 40,507 | 1.A |
| 3140MK-FU-1 | FNMA PASS THRU #BV5578 3.000 2052 05 | 07/28/2025 | J P MORGAN | | 14,410,614 | 16,811,508 | 39,227 | 1.A |
| 3140QM-RM-8 | FNMA PASS THRU #CB2291 2.500 2051 12 | 09/19/2025 | CANTOR FITZGERALD | | 14,214,077 | 16,782,602 | 24,475 | 1.A |
| 3140QN-WS-7 | FNMA PASS THRU #CB3356 2.500 2052 04 | 09/25/2025 | CANTOR FITZGERALD | | 10,021,135 | 11,854,948 | 20,582 | 1.A |
| 3140XB-NR-7 | FNMA PASS THRU #FM7599 3.500 2051 01 | 09/04/2025 | MORGAN STANLEY | | 18,432,012 | 20,092,808 | 7,814 | 1.A |
| 3140XH-JK-4 | FNMA PASS THRU #FS2065 4.000 2052 06 | 09/29/2025 | J P MORGAN | | 12,474,688 | 13,088,197 | 42,173 | 1.A |
| 3140XH-KL-0 | FNMA PASS THRU #FS2098 3.000 2050 12 | 08/26/2025 | SANTANDER INVESTMENTS | | 16,458,496 | 18,802,995 | 40,740 | 1.A |
| 1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 141,482,392 | 157,926,803 | 330,295 | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | | | | |
| 12564E-AA-0 | CIM 2021-J2 A1 CMO (144A 2.500 2051 04 | 07/17/2025 | BAS-MERRILL LYNCH | | 4,415,398 | 5,494,031 | 6,486 | 1.A |
| 36264D-AB-2 | GSMBS 2021-PJ2 A2 CMO (1 2.500 2051 07 | 07/18/2025 | GOLDMAN SACHS | | 6,524,854 | 8,100,691 | 11,251 | 1.A |
| 74388P-AD-3 | PFMT 2025-3 A4 CMO (144A 5.500 2055 08 | 07/18/2025 | BAS-MERRILL LYNCH | | 14,472,103 | 14,500,000 | 62,028 | 1.A |
| 1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | 25,412,355 | 28,094,722 | 79,765 | XXX |
| 1889999999. Total - Asset-Backed Securities (Unaffiliated) | | | | | 227,451,069 | 246,692,027 | 526,649 | XXX |
| 1899999999. Total - Asset-Backed Securities (Affiliated) | | | | | 0 | 0 | 0 | XXX |
| 1909999997. Total - Asset-Backed Securities - Part 3 | | | | | 227,451,069 | 246,692,027 | 526,649 | XXX |
| 1909999998. Total - Asset-Backed Securities - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 1909999999. Total - Asset-Backed Securities | | | | | 227,451,069 | 246,692,027 | 526,649 | XXX |
| 2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities | | | | | 1,114,357,625 | 1,129,649,027 | 4,762,028 | XXX |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | 0 | XXX | 0 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 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 | | | | | 1,114,357,625 | XXX | 4,762,028 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 | 08/01/2025 | REDEEMED | | 68,908 | 68,908 | 68,908 | 69,335 | 0 | (426) | 0 | (426) | 0 | 68,908 | 0 | 0 | 0 | 3,397 | 02/01/2027 | 1.A |
| 88410X-AA-4 | THIRAX 1 LCC .968 | 07/14/2025 | REDEEMED | | 102,086 | 102,086 | 102,086 | 102,086 | 0 | 0 | 0 | 0 | 0 | 102,086 | 0 | 0 | 0 | 741 | 01/14/2033 | 1.A |
| 912810-EV-6 | U S TREASURY BONDS 6.875 | 08/15/2025 | MATURED | | 200,000 | 200,000 | 197,438 | 199,856 | 0 | 144 | 0 | 144 | 0 | 200,000 | 0 | 0 | 0 | 13,750 | 08/15/2025 | 1.A |
| 912828-4Z-0 | U S TREASURY NOTES 2.750 | 08/31/2025 | MATURED | | 39,000,000 | 39,000,000 | 38,543,099 | 38,899,798 | 0 | 100,202 | 0 | 100,202 | 0 | 39,000,000 | 0 | 0 | 0 | 1,072,500 | 08/31/2025 | 1.A |
| 91282C-EY-3 | U S TREASURY NOTES 3.000 | 07/15/2025 | MATURED | | 47,000,000 | 47,000,000 | 45,656,251 | 46,709,149 | 0 | 290,851 | 0 | 290,851 | 0 | 47,000,000 | 0 | 0 | 0 | 1,410,000 | 07/15/2025 | 1.A |
| 91282C-FK-2 | U S TREASURY NOTES 3.500 | 09/15/2025 | MATURED | | 50,000,000 | 50,000,000 | 48,984,543 | 49,732,687 | 0 | 267,313 | 0 | 267,313 | 0 | 50,000,000 | 0 | 0 | 0 | 1,750,000 | 09/15/2025 | 1.A |
| 228027-AA-6 | VESSEL MANAGEMENT SERV 3.432 | 08/15/2025 | REDEEMED | | 30,000 | 30,000 | 30,000 | 29,685 | 0 | 315 | 0 | 315 | 0 | 30,000 | 0 | 0 | 0 | 1,030 | 08/15/2036 | 1.A |
| 228027-AB-4 | VESSEL MANAGEMENT SERV 3.477 | 07/16/2025 | 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) | | | | | 136,440,995 | 136,440,995 | 133,622,325 | 135,782,596 | 0 | 658,399 | 0 | 658,399 | 0 | 136,440,995 | 0 | 0 | 0 | 4,252,809 | XXX | XXX |
| Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed) | | | | | | | | | | | | | | | | | | | | |
| 033162-CT-3 | ANCHORAGE GO TAXABLE R .714 | 08/01/2025 | MATURED | | 300,000 | 300,000 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 0 | 300,000 | 0 | 0 | 0 | 2,142 | 08/01/2025 | 1.D FE |
| 052430-KY-0 | AUSTIN ISD GENERAL OBL 5.000 | 08/01/2025 | REDEEMED | | 10,390,000 | 10,390,000 | 12,513,093 | 10,530,782 | 0 | (140,782) | 0 | (140,782) | 0 | 10,390,000 | 0 | 0 | 0 | 519,500 | 08/01/2027 | 1.B FE |
| 139078-DF-3 | CANYONS SCHOOL DISTRIC 3.500 | 08/13/2025 | REDEEMED | | 6,250,000 | 6,250,000 | 6,433,563 | 6,259,405 | 0 | (9,405) | 0 | (9,405) | 0 | 6,250,000 | 0 | 0 | 0 | 144,618 | 06/15/2033 | 1.A FE |
| 14984P-DE-2 | CECIL CO GENERAL OBLIG 2.750 | 09/24/2025 | SIEBERT WILLIAMS SHANK & CO MUNI | | 230,697 | 230,000 | 226,893 | 228,233 | 0 | 265 | 0 | 265 | 0 | 228,498 | 0 | 2,199 | 2,199 | 7,274 | 08/01/2039 | 1.A |
| 194475-RS-0 | COLLEGE STATION ISD GO 4.250 | 07/23/2025 | REDEEMED | | 975,000 | 975,000 | 1,073,982 | 975,019 | 0 | (19) | 0 | (19) | 0 | 975,000 | 0 | 0 | 0 | 38,905 | 08/15/2036 | 1.A FE |
| 194740-HQ-2 | COLLIN CO GENERAL OBLI 4.000 | 09/08/2025 | REDEEMED | | 1,305,000 | 1,305,000 | 1,343,471 | 1,305,500 | 0 | (500) | 0 | (500) | 0 | 1,305,000 | 0 | 0 | 0 | 55,535 | 02/15/2034 | 1.A FE |
| 250375-JV-5 | DESERT CCD GO TAXABLE .767 | 08/01/2025 | MATURED | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 1,534 | 08/01/2025 | 1.C FE |
| 282726-HD-3 | EL CAMINO CCD GO TAXAB 2.422 | 08/01/2025 | REDEEMED | | 130,000 | 130,000 | 130,560 | 130,336 | 0 | (336) | 0 | (336) | 0 | 130,000 | 0 | 0 | 0 | 3,149 | 08/01/2037 | 1.B FE |
| 44256P-EQ-2 | HOWARD CO GENERAL OBLI 3.250 | 07/28/2025 | PNC CAPITAL MARKETS | | 868,252 | 880,000 | 938,247 | 891,231 | 0 | (5,749) | 0 | (5,749) | 0 | 885,482 | 0 | (17,230) | (17,230) | 27,329 | 02/15/2032 | 1.A FE |
| 489819-BV-3 | KENOSHA GENERAL OBLIGA 3.000 | 09/15/2025 | LOOP CAPITAL MARKETS | | 1,788,255 | 1,750,000 | 1,869,840 | 1,830,204 | 0 | (10,484) | 0 | (10,484) | 0 | 1,819,720 | 0 | (31,465) | (31,465) | 54,688 | 03/01/2030 | 1.C FE |
| 498531-HK-1 | KLEIN ISD GO REF S2016 4.000 | 08/01/2025 | REDEEMED | | 3,850,000 | 3,850,000 | 4,301,259 | 3,881,829 | 0 | (31,829) | 0 | (31,829) | 0 | 3,850,000 | 0 | 0 | 0 | 154,000 | 08/01/2032 | 1.A FE |
| 639905-FU-7 | NEENAH JOINT SCH DIST 3.000 | 09/15/2025 | PIPER JAFFRAY | | 434,061 | 425,000 | 424,146 | 424,313 | 0 | 71 | 0 | 71 | 0 | 424,384 | 0 | 9,677 | 9,677 | 13,281 | 03/01/2034 | 1.C Z |
| 639905-FV-5 | NEENAH JOINT SCH DIST 3.000 | 07/21/2025 | HEADLANDS (TD SEC AUTOMATED) | | 472,585 | 470,000 | 464,539 | 465,511 | 0 | 280 | 0 | 280 | 0 | 465,791 | 0 | 6,794 | 6,794 | 12,573 | 03/01/2035 | 1.C Z |
| 68608U-2Z-8 | OREGON GENERAL OBLIGAT 5.000 | 08/01/2025 | REDEEMED | | 2,250,000 | 2,250,000 | 2,639,520 | 2,292,447 | 0 | (42,447) | 0 | (42,447) | 0 | 2,250,000 | 0 | 0 | 0 | 112,500 | 08/01/2038 | 1.B FE |
| 742633-VG-2 | PRIOR LAKE SAVAGE ISD 3.000 | 07/28/2025 | ROBERT W BAIRD & CO | | 1,279,850 | 1,300,000 | 1,384,071 | 1,310,501 | 0 | (5,563) | 0 | (5,563) | 0 | 1,304,938 | 0 | (25,088) | (25,088) | 38,783 | 02/01/2031 | 1.B FE |
| 752147-HJ-0 | RANCHO SANTIAGO CCD GO .734 | 09/01/2025 | MATURED | | 9,810,000 | 9,810,000 | 9,810,000 | 9,810,000 | 0 | 0 | 0 | 0 | 0 | 9,810,000 | 0 | 0 | 0 | 72,005 | 09/01/2025 | 1.C FE |
| 783244-GF-7 | RUTHERFORD CO GENERAL 3.000 | 07/29/2025 | TD SECURITIES | | 5,725,435 | 5,935,000 | 6,159,224 | 5,967,512 | 0 | (15,023) | 0 | (15,023) | 0 | 5,952,490 | 0 | (227,055) | (227,055) | 147,880 | 04/01/2032 | 1.B FE |
| 798186-N8-1 | SAN JOSE USD GO TAXABL .558 | 08/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 5,580 | 08/01/2025 | 1.B FE |
| 802088-LL-6 | SANTA FE PUBLIC SCHOOL 3.000 | 08/01/2025 | MATURED | | 2,475,000 | 2,475,000 | 2,503,809 | 2,475,000 | 0 | 0 | 0 | 0 | 0 | 2,475,000 | 0 | 0 | 0 | 74,250 | 08/01/2025 | 1.D FE |
| 864813-Q9-4 | SUFFOLK GENERAL OBLIGA 2.750 | 07/29/2025 | RBC CAPITAL MARKETS | | 3,453,544 | 3,590,000 | 3,721,035 | 3,606,382 | 0 | (8,711) | 0 | (8,711) | 0 | 3,597,671 | 0 | (144,126) | (144,126) | 98,451 | 02/01/2031 | 1.A FE |
| 879709-7J-6 | TEMPE GENERAL OBLIGATI 5.000 | 07/21/2025 | MESIROW FINANCIAL | | 785,127 | 735,000 | 858,936 | 782,490 | 0 | (7,258) | 0 | (7,258) | 0 | 775,232 | 0 | 9,895 | 9,895 | 38,894 | 07/01/2036 | 1.A |
| 93974D-RM-2 | WASHINGTON GENERAL OBL 5.000 | 08/01/2025 | REDEEMED | | 6,950,000 | 6,950,000 | 8,046,919 | 7,024,764 | 0 | (74,764) | 0 | (74,764) | 0 | 6,950,000 | 0 | 0 | 0 | 347,500 | 08/01/2036 | 1.B FE |
| 975673-BJ-2 | WINSTON SALEM GENERAL 3.250 | 07/28/2025 | PIPER JAFFRAY | | 3,149,492 | 3,165,000 | 3,284,321 | 3,183,721 | 0 | (7,594) | 0 | (7,594) | 0 | 3,176,126 | 0 | (26,635) | (26,635) | 68,004 | 06/01/2032 | 1.A FE |
| 0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed) | | | | | 64,072,298 | 64,365,000 | 69,627,426 | 64,875,181 | 0 | (359,849) | 0 | (359,849) | 0 | 64,515,333 | 0 | (443,035) | (443,035) | 2,038,374 | XXX | XXX |
| Issuer Credit Obligations - Municipal Bonds - Special Revenues | | | | | | | | | | | | | | | | | | | | |
| 139883-AA-0 | CAPITAL CITY ECONOMIC 5.000 | 09/29/2025 | REDEEMED | | 222,405 | 222,405 | 222,405 | 220,714 | 1,691 | 0 | 0 | 1,690 | 0 | 222,405 | 0 | 0 | 0 | 6,686 | 12/01/2027 | 5.B GI |
| 162393-EM-0 | CHATTANOOGA ELEC REV R 4.000 | 09/01/2025 | REDEEMED | | 10,500,000 | 10,500,000 | 11,347,245 | 10,564,290 | 0 | (64,290) | 0 | (64,290) | 0 | 10,500,000 | 0 | 0 | 0 | 420,000 | 09/01/2029 | 1.D FE |
| 46246K-2G-6 | IOWA FINANCE AUTH ST G 5.000 | 08/01/2025 | REDEEMED | | 6,775,000 | 6,775,000 | 8,280,066 | 6,869,962 | 0 | (94,962) | 0 | (94,962) | 0 | 6,775,000 | 0 | 0 | 0 | 338,750 | 08/01/2032 | 1.A FE |
| 557363-DB-1 | MADISON CO CAP RES COR 4.000 | 07/01/2025 | REDEEMED | | 2,845,000 | 2,845,000 | 2,887,134 | 2,847,513 | 0 | (2,513) | 0 | (2,513) | 0 | 2,845,000 | 0 | 0 | 0 | 113,800 | 07/01/2035 | 1.D FE |
| 646066-JN-1 | NEW JERSEY EDL FACS (P 5.000 | 07/01/2025 | REDEEMED | | 2,830,000 | 2,830,000 | 3,348,230 | 2,859,290 | 0 | (29,290) | 0 | (29,290) | 0 | 2,830,000 | 0 | 0 | 0 | 141,500 | 07/01/2034 | 1.A FE |
| 662903-QB-2 | NORTH TEXAS MUNI WTR D 5.000 | 09/01/2025 | REDEEMED | | 11,310,000 | 11,310,000 | 13,207,026 | 11,451,730 | 0 | (141,730) | 0 | (141,730) | 0 | 11,310,000 | 0 | 0 | 0 | 565,500 | 09/01/2036 | 1.B FE |
| 678908-3Z-5 | OKLAHOMA DEV OKLAHOMA 4.285 | 08/01/2025 | REDEEMED | | 582,968 | 582,968 | 582,968 | 582,942 | 0 | 26 | 0 | 26 | 0 | 582,968 | 0 | 0 | 0 | 24,980 | 02/01/2034 | 1.A FE |
| 70917S-KW-2 | PENNSYLVANIA HIGHER ED 3.750 | 09/30/2025 | REDEEMED | | 2,135,000 | 2,135,000 | 2,286,414 | 2,135,641 | 0 | (641) | 0 | (641) | 0 | 2,135,000 | 0 | 0 | 0 | 66,496 | 12/01/2032 | 1.C FE |
| 882117-2M-5 | TEXAS A & M PERM UNIV 4.000 | 07/01/2025 | REDEEMED | | 15,785,000 | 15,785,000 | 16,960,193 | 15,851,826 | 0 | (66,826) | 0 | (66,826) | 0 | 15,785,000 | 0 | 0 | 0 | 631,400 | 07/01/2032 | 1.A FE |
| 927749-JJ-1 | VIRGINIA BEACH WATER & 3.000 | 07/21/2025 | WELLS FARGO SECURITIES | | 1,935,635 | 1,940,000 | 2,038,494 | 1,958,457 | 0 | (5,815) | 0 | (5,815) | 0 | 1,952,642 | 0 | (17,007) | (17,007) | 47,045 | 10/01/2030 | 1.A FE |
| 92818H-EH-0 | VIRGINIA PUBLIC SCH AU 3.000 | 09/15/2025 | ZIONS BANK | | 5,579,413 | 5,565,000 | 5,758,217 | 5,598,375 | 0 | (14,821) | 0 | (14,821) | 0 | 5,583,554 | 0 | (4,141) | (4,141) | 187,819 | 08/01/2030 | 1.B FE |
| 92818H-BQ-3 | VIRGINIA PUBLIC SCH AU 3.500 | 08/01/2025 | REDEEMED | | 4,800,000 | 4,800,000 | 5,066,976 | 4,817,010 | 0 | (17,010) | 0 | (17,010) | 0 | 4,800,000 | 0 | 0 | 0 | 168,000 | 08/01/2032 | 1.B FE |
| 0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues | | | | | 65,300,421 | 65,290,373 | 71,985,369 | 65,757,751 | 1,691 | (437,873) | 0 | (436,182) | 0 | 65,321,569 | 0 | (21,148) | (21,148) | 2,711,976 | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 88579Y-AR-2 | 3M COMPANY 3.000 | 08/07/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,960,870 | 1,996,448 | 0 | 3,552 | 0 | 3,552 | 0 | 2,000,000 | 0 | 0 | 0 | 60,000 | 08/07/2025 | 1.G FE |
| 002824-BM-1 | ABBOTT LABORATORIES 3.875 | 09/15/2025 | MATURED | | 6,000,000 | 6,000,000 | 6,343,280 | 6,027,830 | 0 | (27,830) | 0 | (27,830) | 0 | 6,000,000 | 0 | 0 | 0 | 232,500 | 09/15/2025 | 1.D FE |
| 06051G-FS-3 | BANK OF AMERICA CORP 3.875 | 08/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,996,380 | 1,999,697 | 0 | 303 | 0 | 303 | 0 | 2,000,000 | 0 | 0 | 0 | 77,500 | 08/01/2025 | 1.G FE |
| 07274N-AY-9 | BAYER US FINANCE II LL 5.500 | 08/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,067,160 | 1,006,704 | 0 | (6,704) | 0 | (6,704) | 0 | 1,000,000 | 0 | 0 | 0 | 55,000 | 08/15/2025 | 2.B FE |
| 103730-AB-6 | BP CAP MARKETS AMERICA 3.796 | 09/21/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,003,280 | 2,000,284 | 0 | (284) | 0 | (284) | 0 | 2,000,000 | 0 | 0 | 0 | 75,920 | 09/21/2025 | 1.E FE |
| 14149Y-BE-7 | CARDINAL HEALTH 3.750 | 09/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,999,240 | 1,999,847 | 0 | 153 | 0 | 153 | 0 | 2,000,000 | 0 | 0 | 0 | 75,000 | 09/15/2025 | 2.B FE |
| 14913Q-AB-6 | CATERPILLAR FINANCIAL 5.150 | 08/11/2025 | MATURED | | 20,000,000 | 20,000,000 | 19,997,800 | 19,998,152 | 0 | 1,848 | 0 | 1,848 | 0 | 20,000,000 | 0 | 0 | 0 | 1,030,000 | 08/11/2025 | 1.F FE |
| 161175-AY-0 | CHARTER COMM OPT 4.908 | 07/23/2025 | MATURED | | 231,000 | 231,000 | 249,773 | 231,865 | 0 | (865) | 0 | (865) | 0 | 231,000 | 0 | 0 | 0 | 11,337 | 07/23/2025 | 2.C FE |
| 195869-AP-7 | COLONIAL PIPELINE CO ( 3.750 | 09/29/2025 | REDEEMED | | 2,000,000 | 2,000,000 | 1,994,520 | 1,999,429 | 0 | 560 | 0 | 560 | 0 | 1,999,989 | 0 | 11 | 11 | 74,583 | 10/01/2025 | 1.G FE |
| 200339-DX-4 | COMERICA BANK 4.000 | 07/27/2025 | MATURED | | 1,125,000 | 1,125,000 | 1,118,785 | 1,124,544 | 0 | 456 | 0 | 456 | 0 | 1,125,000 | 0 | 0 | 0 | 45,000 | 07/27/2025 | 2.B FE |
| 21036P-AP-3 | CONSTELLATION BRANDS I 4.750 | 07/02/2025 | MAKE WHOLE CALL 100.00 | | 1,494,000 | 1,494,000 | 1,606,915 | 1,507,322 | 0 | (7,314) | 0 | (7,314) | 0 | 1,500,008 | 0 | (6,008) | (6,008) | 41,593 | 12/01/2025 | 2.B FE |
| 126650-CL-2 | CVS HEALTH CORP 3.875 | 07/20/2025 | MATURED | | 1,000,000 | 1,000,000 | 989,940 | 999,316 | 0 | 684 | 0 | 684 | 0 | 1,000,000 | 0 | 0 | 0 | 38,750 | 07/20/2025 | 2.B FE |
| 126650-BV-1 | CVS LEASE PASS THRU CE 5.773 | 09/10/2025 | REDEEMED | | 89,517 | 89,517 | 92,815 | 91,047 | 0 | (1,529) | 0 | (1,529) | 0 | 89,517 | 0 | 0 | 0 | 3,447 | 01/10/2033 | 2.B |
| 126650-BY-5 | CVS LEASE PASS THRU CE 5.926 | 09/10/2025 | REDEEMED | | 77,683 | 77,683 | 79,851 | 78,814 | 0 | (1,131) | 0 | (1,131) | 0 | 77,683 | 0 | 0 | 0 | 3,070 | 01/10/2034 | 2.C FE |
| 126650-BP-4 | CVS LEASE PASS THRU CE 6.036 | 09/10/2025 | REDEEMED | | 78,256 | 78,256 | 84,227 | 80,410 | 0 | (2,153) | 0 | (2,153) | 0 | 78,256 | 0 | 0 | 0 | 3,150 | 12/10/2028 | 2.B FE |
| 126650-BQ-2 | CVS LEASE PASS THRU CE 6.943 | 09/10/2025 | REDEEMED | | 27,510 | 27,510 | 31,705 | 28,811 | 0 | (1,301) | 0 | (1,301) | 0 | 27,510 | 0 | 0 | 0 | 1,274 | 01/10/2030 | 2.B FE |
| 126650-BS-8 | CVS LEASE PASS THRU CE 7.507 | 09/10/2025 | REDEEMED | | 71,916 | 71,916 | 71,916 | 71,916 | 0 | 0 | 0 | 0 | 0 | 71,916 | 0 | 0 | 0 | 3,601 | 01/10/2032 | 2.B FE |
| 233851-CB-8 | DAIMLER FINANCE NA LLC 3.500 | 08/03/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,019,200 | 1,001,513 | 0 | (1,513) | 0 | (1,513) | 0 | 1,000,000 | 0 | 0 | 0 | 35,000 | 08/03/2025 | 1.F FE |
| 235851-AQ-5 | DANAHER CORP 3.350 | 09/15/2025 | MATURED | | 10,630,000 | 10,630,000 | 10,828,431 | 10,641,945 | 0 | (11,945) | 0 | (11,945) | 0 | 10,630,000 | 0 | 0 | 0 | 356,105 | 09/15/2025 | 1.G FE |
| 25470D-AL-3 | DISCOVERY COMMUNICATIO 4.900 | 06/24/2025 | TENDERED | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 85,292 | 03/11/2026 | 2.C FE |
| 256677-AE-5 | DOLLAR GENERAL 3.875 | 09/30/2025 | MAKE WHOLE CALL 100.00 | | 4,000,000 | 4,000,000 | 4,010,720 | 4,002,430 | 0 | (2,726) | 0 | (2,726) | 0 | 3,999,705 | 0 | 295 | 295 | 148,542 | 04/15/2027 | 2.B FE |
| 26444G-AC-7 | DUKE ENERGY FLORIDA PR 2.538 | 09/01/2025 | REDEEMED | | 360,156 | 360,156 | 360,446 | 360,270 | 0 | (114) | 0 | (114) | 0 | 360,156 | 0 | 0 | 0 | 9,141 | 09/01/2031 | 1.A FE |
| 485134-BP-4 | EVERGY METRO 3.650 | 08/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 996,440 | 999,707 | 0 | 293 | 0 | 293 | 0 | 1,000,000 | 0 | 0 | 0 | 36,500 | 08/15/2025 | 1.F FE |
| 37045X-AZ-9 | GENERAL MOTORS FINANCI 4.300 | 07/13/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,010,160 | 1,000,453 | 0 | (453) | 0 | (453) | 0 | 1,000,000 | 0 | 0 | 0 | 43,000 | 07/13/2025 | 2.B FE |
| 39121J-AH-3 | GREAT RIVER ENERGY (14 4.478 | 07/01/2025 | REDEEMED | | 696,000 | 696,000 | 696,000 | 696,002 | 0 | (2) | 0 | (2) | 0 | 696,000 | 0 | 0 | 0 | 31,167 | 07/01/2030 | 1.G FE |
| 412822-AD-0 | HARLEY-DAVIDSON 3.500 | 07/28/2025 | MATURED | | 1,000,000 | 1,000,000 | 994,490 | 999,608 | 0 | 392 | 0 | 392 | 0 | 1,000,000 | 0 | 0 | 0 | 35,000 | 07/28/2025 | 2.C FE |
| 427866-AU-2 | HERSHEY COMPANY 3.200 | 08/21/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,000,340 | 1,000,021 | 0 | (21) | 0 | (21) | 0 | 1,000,000 | 0 | 0 | 0 | 32,000 | 08/21/2025 | 1.E FE |
| 437076-BK-7 | HOME DEPOT INC 3.350 | 09/15/2025 | MATURED | | 4,000,000 | 4,000,000 | 4,095,224 | 4,007,553 | 0 | (7,553) | 0 | (7,553) | 0 | 4,000,000 | 0 | 0 | 0 | 134,000 | 09/15/2025 | 1.F FE |
| 458140-AS-9 | INTEL CORP 3.700 | 07/29/2025 | MATURED | | 1,000,000 | 1,000,000 | 998,510 | 999,876 | 0 | 124 | 0 | 124 | 0 | 1,000,000 | 0 | 0 | 0 | 37,000 | 07/29/2025 | 2.A FE |
| 461070-AM-6 | INTERSTATE POWER & LIG 3.400 | 08/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,035,569 | 2,002,614 | 0 | (2,614) | 0 | (2,614) | 0 | 2,000,000 | 0 | 0 | 0 | 68,000 | 08/15/2025 | 2.A FE |
| 46625H-MN-7 | JPMORGAN CHASE & CO 3.900 | 07/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,014,050 | 1,000,530 | 0 | (530) | 0 | (530) | 0 | 1,000,000 | 0 | 0 | 0 | 39,000 | 07/15/2025 | 1.F FE |
| 494368-BR-3 | KIMBERLY-CLARK 3.050 | 08/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,054,223 | 2,006,346 | 0 | (6,346) | 0 | (6,346) | 0 | 2,000,000 | 0 | 0 | 0 | 61,000 | 08/15/2025 | 1.F FE |
| 548661-DH-7 | LOWES COMPANIES 3.375 | 09/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,000,170 | 1,000,010 | 0 | (10) | 0 | (10) | 0 | 1,000,000 | 0 | 0 | 0 | 33,750 | 09/15/2025 | 2.A FE |
| 595017-BA-1 | MICROCHIP TECHNOLOGY I 4.250 | 09/01/2025 | MATURED | | 7,000,000 | 7,000,000 | 6,947,500 | 6,987,354 | 0 | 12,646 | 0 | 12,646 | 0 | 7,000,000 | 0 | 0 | 0 | 297,500 | 09/01/2025 | 2.B FE |
| 617446-8C-6 | MORGAN STANLEY 4.000 | 07/23/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,180 | 999,924 | 0 | 76 | 0 | 76 | 0 | 1,000,000 | 0 | 0 | 0 | 40,000 | 07/23/2025 | 1.G FE |
| 665772-BN-8 | NORTHERN STATES POWER 7.125 | 07/01/2025 | MATURED | | 1,450,000 | 1,450,000 | 1,780,760 | 1,475,619 | 0 | (25,619) | 0 | (25,619) | 0 | 1,450,000 | 0 | 0 | 0 | 103,313 | 07/01/2025 | 1.F FE |
| 69073T-AU-7 | OWENS-BROCKWAY (144A) 7.250 | 09/03/2025 | WELLS FARGO SECURITIES | | 1,013,750 | 1,000,000 | 1,000,000 | 974,470 | 25,530 | 0 | 0 | 25,530 | 0 | 1,000,000 | 0 | 13,750 | 13,750 | 58,201 | 05/15/2031 | 4.B FE |
| 694308-JL-2 | PACIFIC GAS & ELECTRIC 3.450 | 07/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,045,280 | 1,004,786 | 0 | (4,786) | 0 | (4,786) | 0 | 1,000,000 | 0 | 0 | 0 | 34,500 | 07/01/2025 | 2.B FE |
| 695114-CS-5 | PACIFICORP 3.350 | 07/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,068,610 | 1,002,193 | 0 | (2,193) | 0 | (2,193) | 0 | 1,000,000 | 0 | 0 | 0 | 33,500 | 07/01/2025 | 1.F FE |
| 718172-BQ-1 | PHILIP MORRIS INTERNAT 3.375 | 08/11/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,980,560 | 1,998,559 | 0 | 1,441 | 0 | 1,441 | 0 | 2,000,000 | 0 | 0 | 0 | 67,500 | 08/11/2025 | 1.G FE |
| 720186-AJ-4 | PIEDMONT NATURAL GAS C 3.600 | 09/01/2025 | MATURED | | 5,000,000 | 5,000,000 | 4,996,750 | 4,999,560 | 0 | 440 | 0 | 440 | 0 | 5,000,000 | 0 | 0 | 0 | 180,000 | 09/01/2025 | 2.A FE |
| 80282K-AE-6 | SANTANDER HOLDINGS USA 4.500 | 07/17/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,600 | 999,953 | 0 | 47 | 0 | 47 | 0 | 1,000,000 | 0 | 0 | 0 | 45,000 | 07/17/2025 | 2.A FE |
| 824348-AR-7 | SHERWIN-WILLIAMS CO 3.450 | 08/01/2025 | MATURED | | 2,530,000 | 2,530,000 | 2,567,919 | 2,532,243 | 0 | (2,243) | 0 | (2,243) | 0 | 2,530,000 | 0 | 0 | 0 | 87,285 | 08/01/2025 | 2.B FE |
| 824348-BR-6 | SHERWIN-WILLIAMS CO 4.250 | 08/08/2025 | MATURED | | 8,000,000 | 8,000,000 | 8,001,520 | 8,000,050 | 0 | (50) | 0 | (50) | 0 | 8,000,000 | 0 | 0 | 0 | 340,000 | 08/08/2025 | 2.B FE |
| 828807-CV-7 | SIMON PROPERTY GROUP 3.500 | 09/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 993,540 | 999,463 | 0 | 537 | 0 | 537 | 0 | 1,000,000 | 0 | 0 | 0 | 35,000 | 09/01/2025 | 1.G FE |
| 85208N-AE-0 | SPRINT SPECTRUM / SPEC 5.152 | 09/20/2025 | REDEEMED | | 198,250 | 198,250 | 197,259 | 197,384 | 0 | 866 | 0 | 866 | 0 | 198,250 | 0 | 0 | 0 | 7,660 | 03/20/2028 | 1.F FE |
| 857477-AT-0 | STATE STREET CORP 3.550 | 08/18/2025 | MATURED | | 2,100,000 | 2,100,000 | 2,198,915 | 2,111,047 | 0 | (11,047) | 0 | (11,047) | 0 | 2,100,000 | 0 | 0 | 0 | 74,550 | 08/18/2025 | 1.F FE |
| 07330M-AB-3 | TRUIST BANK 3.625 | 09/16/2025 | MATURED | | 2,673,000 | 2,673,000 | 2,811,328 | 2,683,707 | 0 | (10,707) | 0 | (10,707) | 0 | 2,673,000 | 0 | 0 | 0 | 96,896 | 09/16/2025 | 1.G FE |
| 904764-AS-6 | UNILEVER CAPITAL 3.100 | 07/30/2025 | MATURED | | 2,305,000 | 2,305,000 | 2,289,912 | 2,303,987 | 0 | 1,013 | 0 | 1,013 | 0 | 2,305,000 | 0 | 0 | 0 | 71,455 | 07/30/2025 | 1.E FE |
| 90783X-AA-9 | UNION PACIFIC PASS THR 6.176 | 07/15/2025 | REDEEMED | | 11,058 | 11,058 | 11,058 | 11,140 | 0 | (82) | 0 | (82) | 0 | 11,058 | 0 | 0 | 0 | 684 | 01/02/2031 | 1.C FE |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC 3.750 | 07/15/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,001,430 | 3,000,052 | 0 | (52) | 0 | (52) | 0 | 3,000,000 | 0 | 0 | 0 | 112,500 | 07/15/2025 | 1.F FE |
| 919794-AE-7 | VALLEY NATIONAL BANCOR 3.000 | 08/19/2025 | DEUTSCHE BANC | | 1,588,125 | 1,750,000 | 1,398,938 | 1,447,830 | 0 | 24,634 | 0 | 24,634 | 0 | 1,472,464 | 0 | 115,661 | 115,661 | 35,729 | 06/15/2031 | 2.B FE |
| 931427-AQ-1 | WALGREENS BOOTS ALLIAN 3.450 | 08/06/2025 | TENDERED 99.35 | | 1,045,109 | 1,052,000 | 1,049,506 | 1,019,851 | 31,722 | 169 | 0 | 31,891 | 0 | 1,051,742 | 0 | (6,632) | (6,632) | 26,918 | 06/01/2026 | 4.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| ..25468P-DF-0 | WALT DISNEY COMPANY 3.150 | 09/17/2025 | MATURED | | 1,500,000 | 1,500,000 | 1,529,052 | 1,503,876 | 0 | (3,876) | 0 | (3,876) | 0 | 1,500,000 | 0 | 0 | 0 | 47,250 | 09/17/2025 | 1.G FE |
| ..55903V-BA-0 | WARNERMEDIA HOLDINGS I 3.755 | 06/26/2025 | EXCHANGED | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 165,978 | 03/15/2027 | 2.C FE |
| ..55903V-BA-0 | WARNERMEDIA HOLDINGS I 3.755 | 06/24/2025 | TENDERED 98.61 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 359,310 | 03/15/2027 | 2.C FE |
| ..94974B-GP-9 | WELLS FARGO & CO 3.550 | 09/29/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,000,180 | 2,999,898 | 0 | 102 | 0 | 102 | 0 | 3,000,000 | 0 | 0 | 0 | 106,500 | 09/29/2025 | 2.A FE |
| ..95000U-3C-5 | WELLS FARGO & CO 4.540 | 08/15/2025 | REDEEMED | | 12,000,000 | 12,000,000 | 11,997,690 | 11,998,695 | 0 | 696 | 0 | 696 | 0 | 11,999,391 | 0 | 609 | 609 | 544,800 | 08/15/2026 | 2.A FE |
| ..98978V-AK-9 | ZOETIS INC 4.500 | 09/17/2025 | REDEEMED | | 2,000,000 | 2,000,000 | 2,000,480 | 1,999,930 | 0 | (83) | 0 | (83) | 0 | 1,999,847 | 0 | 153 | 153 | 76,000 | 11/13/2025 | 2.A FE |
| ..559222-AR-5 | MAGNA INTERNATIONAL IN 4.150 | 09/24/2025 | REDEEMED | | 3,000,000 | 3,000,000 | 2,988,300 | 2,998,786 | 0 | 1,137 | 0 | 1,137 | 0 | 2,999,923 | 0 | 77 | 77 | 122,079 | 10/01/2025 | 1.G FE |
| ..453140-AF-2 | IMPERIAL BRANDS FINANC 4.250 | 07/21/2025 | MATURED | | 1,000,000 | 1,000,000 | 978,860 | 998,539 | 0 | 1,461 | 0 | 1,461 | 0 | 1,000,000 | 0 | 0 | 0 | 42,500 | 07/21/2025 | 2.B FE |
| ..638602-BP-6 | NATIONWIDE BUILDING SO 3.900 | 07/21/2025 | MATURED | | 2,100,000 | 2,100,000 | 2,126,425 | 2,101,715 | 0 | (1,715) | 0 | (1,715) | 0 | 2,100,000 | 0 | 0 | 0 | 81,900 | 07/21/2025 | 1.E FE |
| ..65558R-AC-3 | NORDEA BANK ABP (144A) 4.750 | 09/22/2025 | MATURED | | 5,000,000 | 5,000,000 | 4,933,500 | 4,982,275 | 0 | 17,725 | 0 | 17,725 | 0 | 5,000,000 | 0 | 0 | 0 | 237,500 | 09/22/2025 | 1.D FE |
| ..G77418-AA-8 | SVF II FINCO (CAYMAN) 6.000 | 09/30/2025 | REDEEMED | | 32,048,159 | 32,048,159 | 32,048,159 | 32,048,159 | 0 | 0 | 0 | 0 | 0 | 32,048,159 | 0 | 0 | 0 | 1,507,544 | 12/23/2025 | 1.F PL |
| ..90351D-AB-3 | UBS GROUP FUNDING (144 4.125 | 09/24/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,030,840 | 3,002,699 | 0 | (2,699) | 0 | (2,699) | 0 | 3,000,000 | 0 | 0 | 0 | 123,750 | 09/24/2025 | 1.G FE |
| 0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | 182,443,490 | 182,598,506 | 183,775,480 | 182,345,053 | 57,252 | (76,730) | 0 | (19,479) | 0 | 182,325,574 | 0 | 117,916 | 117,916 | 8,179,527 | XXX | XXX |
| Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| ..00805@-AH-8 | ADVANTAGE CAPITAL 2021 .000 | 09/15/2025 | TAX CREDIT - STATE | | 13,031 | 13,031 | 13,031 | 13,598 | 0 | (567) | 0 | (567) | 0 | 13,031 | 0 | 0 | 0 | 1,005 | 05/15/2029 | 5.B GI |
| 0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated) | | | | | 13,031 | 13,031 | 13,031 | 13,598 | 0 | (567) | 0 | (567) | 0 | 13,031 | 0 | 0 | 0 | 1,005 | XXX | XXX |
| 0489999999. Total - Issuer Credit Obligations (Unaffiliated) | | | | | 448,270,235 | 448,707,905 | 459,023,631 | 448,774,179 | 58,942 | (216,620) | 0 | (157,678) | 0 | 448,616,501 | 0 | (346,266) | (346,266) | 17,183,691 | 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 | | | | | 448,270,235 | 448,707,905 | 459,023,631 | 448,774,179 | 58,942 | (216,620) | 0 | (157,678) | 0 | 448,616,501 | 0 | (346,266) | (346,266) | 17,183,691 | 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 | | | | | 448,270,235 | 448,707,905 | 459,023,631 | 448,774,179 | 58,942 | (216,620) | 0 | (157,678) | 0 | 448,616,501 | 0 | (346,266) | (346,266) | 17,183,691 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| ..36225C-B7-0 | G2 (ARM) #80061 5.625 | 09/20/2025 | PAID ON PRINCIPAL | | 188 | 188 | 190 | 187 | 0 | 2 | 0 | 2 | 0 | 188 | 0 | 0 | 0 | 6 | 04/20/2027 | 1.A |
| ..36225C-CN-4 | G2 (ARM) #80076 5.625 | 09/20/2025 | PAID ON PRINCIPAL | | 185 | 185 | 187 | 184 | 0 | 2 | 0 | 2 | 0 | 185 | 0 | 0 | 0 | 6 | 05/20/2027 | 1.A |
| ..36225C-C9-5 | G2 (ARM) #80095 4.625 | 09/20/2025 | PAID ON PRINCIPAL | | 266 | 266 | 269 | 265 | 0 | 0 | 0 | 0 | 0 | 266 | 0 | 0 | 0 | 8 | 07/20/2027 | 1.A |
| ..36179M-E2-2 | GNMA II PASS #00MA0153 3.000 | 09/20/2025 | PAID ON PRINCIPAL | | 14,992 | 14,992 | 15,205 | 15,198 | 0 | (206) | 0 | (206) | 0 | 14,992 | 0 | 0 | 0 | 294 | 06/20/2042 | 1.A |
| ..36202C-3X-9 | GNMA II PASS #2614 6.000 | 09/20/2025 | PAID ON PRINCIPAL | | 488 | 488 | 473 | 483 | 0 | 6 | 0 | 6 | 0 | 488 | 0 | 0 | 0 | 20 | 07/20/2028 | 1.A |
| ..36202D-6D-8 | GNMA II PASS #3568 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 18,833 | 18,833 | 18,715 | 18,735 | 0 | 98 | 0 | 98 | 0 | 18,833 | 0 | 0 | 0 | 617 | 06/20/2034 | 1.A |
| ..36202E-BU-2 | GNMA II PASS #3651 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 46,674 | 46,674 | 46,382 | 46,430 | 0 | 244 | 0 | 244 | 0 | 46,674 | 0 | 0 | 0 | 1,556 | 12/20/2034 | 1.A |
| ..36202E-DD-8 | GNMA II PASS #3700 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 2,599 | 2,599 | 2,461 | 2,497 | 0 | 102 | 0 | 102 | 0 | 2,599 | 0 | 0 | 0 | 78 | 04/20/2035 | 1.A |
| ..36202E-ET-2 | GNMA II PASS #3746 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 9,473 | 9,473 | 9,028 | 9,124 | 0 | 349 | 0 | 349 | 0 | 9,473 | 0 | 0 | 0 | 285 | 08/20/2035 | 1.A |
| ..36202E-E7-0 | GNMA II PASS #3758 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 17,735 | 17,735 | 16,925 | 17,174 | 0 | 561 | 0 | 561 | 0 | 17,735 | 0 | 0 | 0 | 532 | 09/20/2035 | 1.A |
| ..36202E-E8-8 | GNMA II PASS #3759 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 12,524 | 12,524 | 12,487 | 12,488 | 0 | 36 | 0 | 36 | 0 | 12,524 | 0 | 0 | 0 | 420 | 09/20/2035 | 1.A |
| ..36202E-FL-8 | GNMA II PASS #3771 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 15,918 | 15,918 | 15,309 | 15,488 | 0 | 430 | 0 | 430 | 0 | 15,918 | 0 | 0 | 0 | 478 | 10/20/2035 | 1.A |
| ..36202E-F2-0 | GNMA II PASS #3785 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 35,167 | 35,167 | 34,425 | 34,587 | 0 | 579 | 0 | 579 | 0 | 35,167 | 0 | 0 | 0 | 1,175 | 11/20/2035 | 1.A |
| ..36202E-HF-9 | GNMA II PASS #3830 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 17,541 | 17,541 | 16,820 | 16,878 | 0 | 663 | 0 | 663 | 0 | 17,541 | 0 | 0 | 0 | 657 | 03/20/2036 | 1.A |
| ..3622AC-KH-2 | GNMA II PASS #7686696 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 579,090 | 579,090 | 574,656 | 574,872 | 0 | 4,218 | 0 | 4,218 | 0 | 579,090 | 0 | 0 | 0 | 19,116 | 03/20/2053 | 1.A |
| ..3622A2-6K-3 | GNMA II PASS #784474 3.500 | 09/20/2025 | PAID ON PRINCIPAL | | 145,801 | 145,801 | 147,077 | 147,615 | 0 | (1,814) | 0 | (1,814) | 0 | 145,801 | 0 | 0 | 0 | 3,436 | 02/20/2048 | 1.A |
| ..3622AB-4W-9 | GNMA II PASS #786337 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 430,791 | 430,791 | 419,113 | 419,594 | 0 | 11,198 | 0 | 11,198 | 0 | 430,791 | 0 | 0 | 0 | 12,688 | 09/20/2052 | 1.A |
| ..3622AB-5J-7 | GNMA II PASS #786349 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 358,915 | 358,915 | 345,961 | 346,536 | 0 | 12,379 | 0 | 12,379 | 0 | 358,915 | 0 | 0 | 0 | 10,510 | 08/20/2052 | 1.A |
| ..3622AB-6B-3 | GNMA II PASS #786366 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 325,926 | 325,926 | 311,209 | 311,209 | 0 | 14,718 | 0 | 14,718 | 0 | 325,926 | 0 | 0 | 0 | 2,754 | 08/20/2052 | 1.A |
| ..3622AC-JC-5 | GNMA II PASS #786659 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 628,026 | 628,026 | 628,443 | 628,200 | 0 | (174) | 0 | (174) | 0 | 628,026 | 0 | 0 | 0 | 20,663 | 04/20/2053 | 1.A |
| ..3622AC-JD-3 | GNMA II PASS #786660 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 639,839 | 639,839 | 641,638 | 641,355 | 0 | (1,516) | 0 | (1,516) | 0 | 639,839 | 0 | 0 | 0 | 24,311 | 04/20/2053 | 1.A |
| ..3622AC-JJ-0 | GNMA II PASS #786665 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 863,176 | 863,176 | 870,931 | 869,756 | 0 | (6,580) | 0 | (6,580) | 0 | 863,176 | 0 | 0 | 0 | 32,893 | 04/20/2053 | 1.A |
| ..3622AC-KV-1 | GNMA II PASS #786708 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 726,835 | 726,835 | 730,810 | 729,918 | 0 | (3,084) | 0 | (3,084) | 0 | 726,835 | 0 | 0 | 0 | 26,007 | 05/20/2053 | 1.A |
| ..3622AC-MJ-1 | GNMA II PASS #786771 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 984,260 | 984,260 | 977,032 | 977,255 | 0 | 7,004 | 0 | 7,004 | 0 | 984,260 | 0 | 0 | 0 | 33,424 | 06/20/2053 | 1.A |
| ..3622AC-N9-7 | GNMA II PASS #786816 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 521,999 | 521,999 | 515,800 | 516,275 | 0 | 5,725 | 0 | 5,725 | 0 | 521,999 | 0 | 0 | 0 | 19,668 | 07/20/2053 | 1.A |
| ..3622AC-PQ-7 | GNMA II PASS #786831 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 371,168 | 371,168 | 360,685 | 361,460 | 0 | 9,707 | 0 | 9,707 | 0 | 371,168 | 0 | 0 | 0 | 13,609 | 07/20/2053 | 1.A |
| ..3622AC-XB-1 | GNMA II PASS #787074 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 594,519 | 594,519 | 595,077 | 595,018 | 0 | (499) | 0 | (499) | 0 | 594,519 | 0 | 0 | 0 | 22,354 | 08/20/2053 | 1.A |
| ..3622AD-CP-1 | GNMA II PASS #787378 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 556,325 | 556,325 | 557,194 | 557,142 | 0 | (817) | 0 | (817) | 0 | 556,325 | 0 | 0 | 0 | 20,765 | 04/20/2054 | 1.A |
| ..3622AD-PD-4 | GNMA II PASS #787720 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 111,679 | 111,679 | 109,594 | 109,594 | 0 | 2,085 | 0 | 2,085 | 0 | 111,679 | 0 | 0 | 0 | 2,061 | 12/20/2054 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 3622AD-T8-1 | GNMA II PASS #787875 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 270,645 | 270,645 | 266,173 | 266,173 | 0 | 4,472 | 0 | 4,472 | 0 | 270,645 | 0 | 0 | 0 | 4,542 | 03/20/2055 | 1.A |
| 3622AD-VC-9 | GNMA II PASS #787911 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 371,937 | 371,937 | 371,690 | 371,690 | 0 | 247 | 0 | 247 | 0 | 371,937 | 0 | 0 | 0 | 6,761 | 04/20/2055 | 1.A |
| 36179S-UT-2 | GNMA II PASS #MA4194 2.500 | 09/20/2025 | PAID ON PRINCIPAL | | 41,170 | 41,170 | 40,797 | 40,681 | 0 | 490 | 0 | 490 | 0 | 41,170 | 0 | 0 | 0 | 703 | 01/20/2047 | 1.A |
| 36179T-G2-5 | GNMA II PASS #MA4717 2.500 | 09/20/2025 | PAID ON PRINCIPAL | | 30,913 | 30,913 | 30,652 | 30,614 | 0 | 299 | 0 | 299 | 0 | 30,913 | 0 | 0 | 0 | 517 | 09/20/2047 | 1.A |
| 36179X-HY-5 | GNMA II PASS #MA8347 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 426,126 | 426,126 | 406,501 | 406,588 | 0 | 19,538 | 0 | 19,538 | 0 | 426,126 | 0 | 0 | 0 | 12,764 | 10/20/2052 | 1.A |
| 36179X-LH-7 | GNMA II PASS #MA8428 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 574,918 | 574,918 | 565,463 | 565,948 | 0 | 8,970 | 0 | 8,970 | 0 | 574,918 | 0 | 0 | 0 | 19,080 | 11/20/2052 | 1.A |
| 36179X-NG-7 | GNMA II PASS #MA8491 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 582,354 | 582,354 | 579,784 | 579,820 | 0 | 2,534 | 0 | 2,534 | 0 | 582,354 | 0 | 0 | 0 | 21,398 | 12/20/2052 | 1.A |
| 36179X-NH-5 | GNMA II PASS #MA8492 6.000 | 09/20/2025 | PAID ON PRINCIPAL | | 671,861 | 671,861 | 674,118 | 674,423 | 0 | (2,562) | 0 | (2,562) | 0 | 671,861 | 0 | 0 | 0 | 27,051 | 12/20/2052 | 1.A |
| 36179X-TA-4 | GNMA II PASS #MA8645 4.000 | 09/20/2025 | PAID ON PRINCIPAL | | 483,857 | 483,857 | 455,809 | 456,060 | 0 | 27,797 | 0 | 27,797 | 0 | 483,857 | 0 | 0 | 0 | 13,090 | 02/20/2053 | 1.A |
| 36179X-VQ-6 | GNMA II PASS #MA8723 4.000 | 09/20/2025 | PAID ON PRINCIPAL | | 345,680 | 345,680 | 314,758 | 315,442 | 0 | 30,238 | 0 | 30,238 | 0 | 345,680 | 0 | 0 | 0 | 9,285 | 03/20/2053 | 1.A |
| 36179X-VR-4 | GNMA II PASS #MA8724 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 193,383 | 193,383 | 184,272 | 184,307 | 0 | 9,076 | 0 | 9,076 | 0 | 193,383 | 0 | 0 | 0 | 5,767 | 03/20/2053 | 1.A |
| 36179X-X3-5 | GNMA II PASS #MA8798 4.000 | 09/20/2025 | PAID ON PRINCIPAL | | 516,402 | 516,402 | 480,819 | 481,013 | 0 | 35,389 | 0 | 35,389 | 0 | 516,402 | 0 | 0 | 0 | 13,870 | 04/20/2053 | 1.A |
| 36179X-X6-8 | GNMA II PASS #MA8801 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 733,343 | 733,343 | 733,314 | 733,134 | 0 | 208 | 0 | 208 | 0 | 733,343 | 0 | 0 | 0 | 26,960 | 04/20/2053 | 1.A |
| 36179X-2L-9 | GNMA II PASS #MA8879 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 823,824 | 823,824 | 823,180 | 822,990 | 0 | 834 | 0 | 834 | 0 | 823,824 | 0 | 0 | 0 | 30,654 | 05/20/2053 | 1.A |
| 36179X-5E-2 | GNMA II PASS #MA8945 4.000 | 09/20/2025 | PAID ON PRINCIPAL | | 453,004 | 453,004 | 423,948 | 424,074 | 0 | 28,930 | 0 | 28,930 | 0 | 453,004 | 0 | 0 | 0 | 11,869 | 06/20/2053 | 1.A |
| 36179X-5G-7 | GNMA II PASS #MA8947 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 740,196 | 740,196 | 730,220 | 731,022 | 0 | 9,174 | 0 | 9,174 | 0 | 740,196 | 0 | 0 | 0 | 24,575 | 06/20/2053 | 1.A |
| 36179Y-AP-9 | GNMA II PASS #MA9014 4.000 | 09/20/2025 | PAID ON PRINCIPAL | | 518,014 | 518,014 | 481,186 | 481,481 | 0 | 36,533 | 0 | 36,533 | 0 | 518,014 | 0 | 0 | 0 | 13,964 | 07/20/2053 | 1.A |
| 36179Y-YT-5 | GNMA II PASS #MA9722 4.000 | 09/20/2025 | PAID ON PRINCIPAL | | 301,758 | 301,758 | 277,499 | 277,499 | 0 | 24,259 | 0 | 24,259 | 0 | 301,758 | 0 | 0 | 0 | 2,083 | 06/20/2054 | 1.A |
| 3618N5-C4-9 | GNMA II PASS #MB0090 4.500 | 09/20/2025 | PAID ON PRINCIPAL | | 191,013 | 191,013 | 180,119 | 180,119 | 0 | 10,894 | 0 | 10,894 | 0 | 191,013 | 0 | 0 | 0 | 2,291 | 12/20/2054 | 1.A |
| 36177P-CY-9 | GNMA PASS TH #00794586 3.500 | 09/15/2025 | PAID ON PRINCIPAL | | 13,557 | 13,557 | 14,131 | 14,346 | 0 | (789) | 0 | (789) | 0 | 13,557 | 0 | 0 | 0 | 317 | 03/15/2042 | 1.A |
| 36213E-WV-4 | GNMA PASS TH #552460 6.000 | 09/15/2025 | PAID ON PRINCIPAL | | 420 | 420 | 407 | 410 | 0 | 10 | 0 | 10 | 0 | 420 | 0 | 0 | 0 | 17 | 03/15/2032 | 1.A |
| 36201M-SA-1 | GNMA PASS TH #587413 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 330 | 330 | 337 | 335 | 0 | (5) | 0 | (5) | 0 | 330 | 0 | 0 | 0 | 12 | 11/15/2032 | 1.A |
| 36201M-SJ-2 | GNMA PASS TH #587421 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 1,178 | 1,178 | 1,204 | 1,195 | 0 | (18) | 0 | (18) | 0 | 1,178 | 0 | 0 | 0 | 43 | 11/15/2032 | 1.A |
| 36200M-YX-5 | GNMA PASS TH #604726 4.500 | 09/15/2025 | PAID ON PRINCIPAL | | 4,317 | 4,317 | 4,114 | 4,170 | 0 | 147 | 0 | 147 | 0 | 4,317 | 0 | 0 | 0 | 129 | 10/15/2033 | 1.A |
| 36290R-YQ-0 | GNMA PASS TH #615519 4.500 | 09/15/2025 | PAID ON PRINCIPAL | | 3,911 | 3,911 | 3,685 | 3,767 | 0 | 145 | 0 | 145 | 0 | 3,911 | 0 | 0 | 0 | 120 | 09/15/2033 | 1.A |
| 36290R-6X-6 | GNMA PASS TH #615686 4.500 | 09/15/2025 | PAID ON PRINCIPAL | | 1,296 | 1,296 | 1,221 | 1,247 | 0 | 49 | 0 | 49 | 0 | 1,296 | 0 | 0 | 0 | 39 | 10/15/2033 | 1.A |
| 3620AQ-PR-8 | GNMA PASS TH #736732 4.500 | 09/15/2025 | PAID ON PRINCIPAL | | 1,374 | 1,374 | 1,380 | 1,383 | 0 | (9) | 0 | (9) | 0 | 1,374 | 0 | 0 | 0 | 41 | 05/15/2040 | 1.A |
| 3620AW-FY-1 | GNMA PASS TH #741883 4.500 | 09/15/2025 | PAID ON PRINCIPAL | | 6,203 | 6,203 | 6,232 | 6,243 | 0 | (39) | 0 | (39) | 0 | 6,203 | 0 | 0 | 0 | 167 | 05/15/2040 | 1.A |
| 38378A-CR-0 | GNR 2011-151 JV CMO 3.000 | 09/20/2025 | PAID ON PRINCIPAL | | 66,438 | 66,438 | 66,666 | 66,535 | 0 | (97) | 0 | (97) | 0 | 66,438 | 0 | 0 | 0 | 1,326 | 02/20/2041 | 1.A |
| 38375B-RQ-7 | GNR 2012-H12 HA CMO 2.000 | 09/20/2025 | PAID ON PRINCIPAL | | 58 | 58 | 58 | 58 | 0 | 0 | 0 | 0 | 0 | 58 | 0 | 0 | 0 | 1 | 03/20/2062 | 1.A |
| 38375B-TF-9 | GNR 2012-H14 GA CMO 2.000 | 09/20/2025 | PAID ON PRINCIPAL | | 1,781 | 1,781 | 1,777 | 1,778 | 0 | 3 | 0 | 3 | 0 | 1,781 | 0 | 0 | 0 | 24 | 06/20/2062 | 1.A |
| 38375B-TA-0 | GNR 2012-H16 HA CMO 2.000 | 09/20/2025 | PAID ON PRINCIPAL | | 469 | 469 | 470 | 469 | 0 | 0 | 0 | 0 | 0 | 469 | 0 | 0 | 0 | 6 | 07/20/2062 | 1.A |
| 38376R-GW-0 | GNR 2015-H22 HA CMO 2.550 | 08/20/2025 | PAID ON PRINCIPAL | | 858,411 | 858,411 | 855,440 | 856,995 | 0 | 1,416 | 0 | 1,416 | 0 | 858,411 | 0 | 0 | 0 | 13,969 | 08/20/2065 | 1.A |
| 38376R-LX-2 | GNR 2015-H29 HA CMO 2.500 | 09/20/2025 | PAID ON PRINCIPAL | | 364,563 | 364,563 | 362,057 | 363,814 | 0 | 749 | 0 | 749 | 0 | 364,563 | 0 | 0 | 0 | 5,695 | 09/20/2065 | 1.A |
| 38375U-WW-6 | GNR 2016-H11 GA CMO 2.000 | 09/20/2025 | PAID ON PRINCIPAL | | 517,507 | 517,507 | 500,203 | 512,950 | 0 | 4,557 | 0 | 4,557 | 0 | 517,507 | 0 | 0 | 0 | 7,027 | 04/20/2066 | 1.A |
| 38376R-VM-5 | GNR 2016-H13 JA CMO 2.000 | 09/20/2025 | PAID ON PRINCIPAL | | 714,883 | 714,883 | 682,713 | 707,111 | 0 | 7,773 | 0 | 7,773 | 0 | 714,883 | 0 | 0 | 0 | 9,196 | 06/20/2066 | 1.A |
| 38376R-YG-5 | GNR 2016-H20 FN CMO 5.216 | 09/20/2025 | PAID ON PRINCIPAL | | 695,156 | 695,156 | 693,852 | 727,536 | 0 | (32,381) | 0 | (32,381) | 0 | 695,156 | 0 | 0 | 0 | 23,164 | 09/20/2066 | 1.A |
| 38376R-G7-5 | GNR 2016-H24 DA CMO 2.500 | 09/20/2025 | PAID ON PRINCIPAL | | 337,674 | 337,674 | 330,392 | 335,809 | 0 | 1,865 | 0 | 1,865 | 0 | 337,674 | 0 | 0 | 0 | 5,430 | 09/20/2066 | 1.A |
| 38375U-J9-2 | GNR 2017-H19 MA CMO 2.500 | 09/20/2025 | PAID ON PRINCIPAL | | 840,399 | 840,399 | 833,570 | 837,698 | 0 | 2,701 | 0 | 2,701 | 0 | 840,399 | 0 | 0 | 0 | 14,085 | 04/20/2067 | 1.A |
| 38380U-WQ-2 | GNR 2018-11 PA CMO 3.000 | 09/20/2025 | PAID ON PRINCIPAL | | 89,456 | 89,456 | 89,039 | 89,064 | 0 | 393 | 0 | 393 | 0 | 89,456 | 0 | 0 | 0 | 1,832 | 12/20/2047 | 1.A |
| 38381A-E2-8 | GNR 2018-151 P CMO 3.500 | 09/20/2025 | PAID ON PRINCIPAL | | 112,537 | 112,537 | 112,220 | 112,240 | 0 | 297 | 0 | 297 | 0 | 112,537 | 0 | 0 | 0 | 2,649 | 01/20/2047 | 1.A |
| 38384P-MW-7 | GNR 2024-101 EA CMO 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 1,426,909 | 1,426,909 | 1,421,656 | 1,421,795 | 0 | 5,115 | 0 | 5,115 | 0 | 1,426,909 | 0 | 0 | 0 | 52,933 | 04/20/2052 | 1.A |
| 38384M-X7-7 | GNR 2024-105 C CMO 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 1,112,910 | 1,112,910 | 1,110,823 | 1,110,805 | 0 | 2,105 | 0 | 2,105 | 0 | 1,112,910 | 0 | 0 | 0 | 41,122 | 04/20/2054 | 1.A |
| 38384U-HR-3 | GNR 2024-108 GC CMO 5.500 | 09/20/2025 | PAID ON PRINCIPAL | | 1,493,474 | 1,493,474 | 1,490,440 | 1,490,315 | 0 | 3,159 | 0 | 3,159 | 0 | 1,493,474 | 0 | 0 | 0 | 55,690 | 06/20/2052 | 1.A |
| 38385B-WF-3 | GNR 2024-203 AC CMO 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 235,585 | 235,585 | 234,481 | 234,481 | 0 | 1,104 | 0 | 1,104 | 0 | 235,585 | 0 | 0 | 0 | 5,939 | 08/20/2053 | 1.A |
| 38384K-B2-6 | GNR 2024-51 P CMO 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 286,834 | 286,834 | 279,013 | 279,537 | 0 | 7,297 | 0 | 7,297 | 0 | 286,834 | 0 | 0 | 0 | 9,588 | 07/20/2053 | 1.A |
| 38381N-DC-9 | GNR 2025-105 NA 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 126,623 | 126,623 | 126,129 | 126,129 | 0 | 495 | 0 | 495 | 0 | 126,623 | 0 | 0 | 0 | 976 | 12/20/2054 | 1.A |
| 38385G-6X-2 | GNR 2025-97 ED (CMO) 5.000 | 09/20/2025 | PAID ON PRINCIPAL | | 155,153 | 155,153 | 154,611 | 154,611 | 0 | 543 | 0 | 543 | 0 | 155,153 | 0 | 0 | 0 | 1,350 | 05/20/2054 | 1.A |
| 1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 25,770,733 | 25,770,733 | 25,372,722 | 25,461,414 | 0 | 309,319 | 0 | 309,319 | 0 | 25,770,733 | 0 | 0 | 0 | 770,504 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| 36198V-KR-7 | GN AI8404 (PROJECT LOA 3.310 | 09/15/2025 | PAID ON PRINCIPAL | | 213,636 | 213,636 | 225,253 | 218,032 | 0 | (4,395) | 0 | (4,395) | 0 | 213,636 | 0 | 0 | 0 | 4,715 | 05/15/2030 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| ..38379K-VJ-4 | GNR 2015-101 AB (PROJE 2.400 | 08/16/2025 | PAID ON PRINCIPAL | | 33,737 | 33,737 | 33,745 | 33,704 | 0 | 33 | 0 | 33 | 0 | 33,737 | 0 | 0 | 0 | 480 | 07/16/2048 | 1.A |
| ..38379K-GA-0 | GNR 2015-32 AG (PROJEC 2.300 | 09/16/2025 | PAID ON PRINCIPAL | | 91,487 | 91,487 | 90,522 | 90,679 | 0 | 808 | 0 | 808 | 0 | 91,487 | 0 | 0 | 0 | 1,267 | 02/16/2049 | 1.A |
| ..38379U-PD-2 | GNR 2016-50 A (PROJECT 2.300 | 09/16/2025 | PAID ON PRINCIPAL | | 111,281 | 111,281 | 111,594 | 111,272 | 0 | 9 | 0 | 9 | 0 | 111,281 | 0 | 0 | 0 | 1,706 | 07/16/2052 | 1.A |
| ..38379U-SP-2 | GNR 2016-64 CA (PROJEC 2.300 | 09/16/2025 | PAID ON PRINCIPAL | | 16,447 | 16,447 | 16,473 | 16,447 | 0 | 0 | 0 | 0 | 0 | 16,447 | 0 | 0 | 0 | 252 | 03/16/2045 | 1.A |
| ..38379U-XR-2 | GNR 2016-98 AF (PROJEC 2.350 | 09/16/2025 | PAID ON PRINCIPAL | | 201,697 | 201,697 | 196,899 | 196,866 | 0 | 4,831 | 0 | 4,831 | 0 | 201,697 | 0 | 0 | 0 | 2,794 | 03/16/2057 | 1.A |
| ..38379R-V6-7 | GNR 2017-124 AB (PROJE 2.650 | 09/16/2025 | PAID ON PRINCIPAL | | 49,016 | 49,016 | 48,886 | 48,894 | 0 | 122 | 0 | 122 | 0 | 49,016 | 0 | 0 | 0 | 866 | 08/16/2057 | 1.A |
| ..38379R-4V-2 | GNR 2017-143 AC (PROJE 2.600 | 09/16/2025 | PAID ON PRINCIPAL | | 88,672 | 88,672 | 88,458 | 88,469 | 0 | 204 | 0 | 204 | 0 | 88,672 | 0 | 0 | 0 | 1,537 | 07/16/2057 | 1.A |
| ..38380J-FU-7 | GNR 2017-171 AC (PROJE 2.500 | 09/16/2025 | PAID ON PRINCIPAL | | 52,327 | 52,327 | 51,381 | 51,458 | 0 | 869 | 0 | 869 | 0 | 52,327 | 0 | 0 | 0 | 900 | 09/16/2054 | 1.A |
| ..38380J-HP-6 | GNR 2017-181 AG (PROJE 2.600 | 09/16/2025 | PAID ON PRINCIPAL | | 77,848 | 77,848 | 76,336 | 76,538 | 0 | 1,310 | 0 | 1,310 | 0 | 77,848 | 0 | 0 | 0 | 1,350 | 02/16/2059 | 1.A |
| ..38380J-GM-4 | GNR 2017-185 AC (PROJE 2.600 | 09/16/2025 | PAID ON PRINCIPAL | | 24,465 | 24,465 | 23,784 | 23,712 | 0 | 753 | 0 | 753 | 0 | 24,465 | 0 | 0 | 0 | 424 | 03/16/2058 | 1.A |
| ..38379U-7A-8 | GNR 2017-30 AB (PROJEC 2.400 | 09/16/2025 | PAID ON PRINCIPAL | | 20,021 | 20,021 | 19,688 | 19,727 | 0 | 293 | 0 | 293 | 0 | 20,021 | 0 | 0 | 0 | 320 | 03/16/2051 | 1.A |
| ..38380J-KW-7 | GNR 2018-4 AE (PROJECT 2.450 | 09/16/2025 | PAID ON PRINCIPAL | | 26,077 | 26,077 | 25,492 | 25,564 | 0 | 513 | 0 | 513 | 0 | 26,077 | 0 | 0 | 0 | 426 | 08/16/2058 | 1.A |
| ..38380J-MC-9 | GNR 2018-9 AB (PROJEC 2.500 | 09/16/2025 | PAID ON PRINCIPAL | | 29,662 | 29,662 | 28,767 | 28,883 | 0 | 778 | 0 | 778 | 0 | 29,662 | 0 | 0 | 0 | 495 | 05/16/2058 | 1.A |
| ..38381L-KQ-4 | GNR 2024-124 A (PROJEC 4.250 | 09/16/2025 | PAID ON PRINCIPAL | | 53,034 | 53,034 | 50,896 | 51,018 | 0 | 2,016 | 0 | 2,016 | 0 | 53,034 | 0 | 0 | 0 | 1,511 | 01/16/2059 | 1.A |
| ..38381L-SS-2 | GNR 2024-139 AC (PROJE 5.000 | 09/16/2025 | PAID ON PRINCIPAL | | 26,058 | 26,058 | 25,848 | 25,851 | 0 | 207 | 0 | 207 | 0 | 26,058 | 0 | 0 | 0 | 869 | 03/16/2058 | 1.A |
| ..38384Y-3P-4 | GNR 2024-192 AB (PROJE 5.250 | 09/16/2025 | PAID ON PRINCIPAL | | 191,104 | 191,104 | 190,895 | 190,893 | 0 | 211 | 0 | 211 | 0 | 191,104 | 0 | 0 | 0 | 5,970 | 08/16/2065 | 1.A |
| ..38381J-6N-2 | GNR 2024-36 A (PROJECT 4.500 | 09/16/2025 | PAID ON PRINCIPAL | | 65,996 | 65,996 | 64,302 | 64,428 | 0 | 1,568 | 0 | 1,568 | 0 | 65,996 | 0 | 0 | 0 | 1,981 | 07/20/2054 | 1.A |
| ..38381M-Y5-3 | GNR 2025-142 AP (PROJE 5.000 | 09/16/2025 | PAID ON PRINCIPAL | | 12,156 | 12,156 | 12,111 | 12,111 | 0 | 45 | 0 | 45 | 0 | 12,156 | 0 | 0 | 0 | 51 | 05/16/2065 | 1.A |
| ..38381L-5H-1 | GNR 2025-36 AC (PROJEC 4.750 | 09/16/2025 | PAID ON PRINCIPAL | | 27,422 | 27,422 | 27,013 | 27,013 | 0 | 409 | 0 | 409 | 0 | 27,422 | 0 | 0 | 0 | 546 | 09/16/2057 | 1.A |
| ..38381L-5B-4 | GNR 2025-37 A (PROJECT 4.500 | 09/16/2025 | PAID ON PRINCIPAL | | 17,977 | 17,977 | 17,475 | 17,475 | 0 | 502 | 0 | 502 | 0 | 17,977 | 0 | 0 | 0 | 203 | 05/16/2057 | 1.A |
| ..38381L-8E-5 | GNR 2025-52 AB (PROJEC 5.000 | 09/16/2025 | PAID ON PRINCIPAL | | 14,676 | 14,676 | 14,616 | 14,616 | 0 | 60 | 0 | 60 | 0 | 14,676 | 0 | 0 | 0 | 184 | 03/16/2059 | 1.A |
| ..38381M-KS-8 | GNR 2025-75 AD (PROJEC 5.000 | 09/16/2025 | PAID ON PRINCIPAL | | 30,112 | 30,112 | 29,632 | 29,632 | 0 | 480 | 0 | 480 | 0 | 30,112 | 0 | 0 | 0 | 251 | 07/16/2056 | 1.A |
| ..38381M-LA-6 | GNR 2025-91 AC (PROJEC 5.000 | 09/16/2025 | PAID ON PRINCIPAL | | 18,646 | 18,646 | 18,384 | 18,384 | 0 | 262 | 0 | 262 | 0 | 18,646 | 0 | 0 | 0 | 156 | 11/16/2059 | 1.A |
| ..83162C-UG-6 | SBAP 2011-20I 1 2.850 | 09/01/2025 | PAID ON PRINCIPAL | | 67,900 | 67,900 | 68,007 | 67,919 | 0 | (19) | 0 | (19) | 0 | 67,900 | 0 | 0 | 0 | 1,935 | 09/01/2031 | 1.A |
| ..83162C-XD-0 | SBAP 2015-20G 1 2.880 | 07/01/2025 | PAID ON PRINCIPAL | | 94,034 | 94,034 | 93,909 | 93,614 | 0 | 420 | 0 | 420 | 0 | 94,034 | 0 | 0 | 0 | 2,726 | 07/01/2035 | 1.A |
| ..83162C-XZ-1 | SBAP 2016-10E 1 1.800 | 09/01/2025 | PAID ON PRINCIPAL | | 118,770 | 118,770 | 118,770 | 118,745 | 0 | 25 | 0 | 25 | 0 | 118,770 | 0 | 0 | 0 | 2,138 | 09/01/2026 | 1.A |
| ..83162C-YL-1 | SBAP 2017-10B 1 2.630 | 09/01/2025 | PAID ON PRINCIPAL | | 65,008 | 65,008 | 65,008 | 64,967 | 0 | 41 | 0 | 41 | 0 | 65,008 | 0 | 0 | 0 | 1,710 | 03/01/2027 | 1.A |
| ..83162C-YV-9 | SBAP 2017-10E 1 1.980 | 09/01/2025 | PAID ON PRINCIPAL | | 82,214 | 82,214 | 82,214 | 82,184 | 0 | 30 | 0 | 30 | 0 | 82,214 | 0 | 0 | 0 | 1,628 | 09/01/2027 | 1.A |
| ..83162C-YG-2 | SBAP 2017-20A 1 2.800 | 07/01/2025 | PAID ON PRINCIPAL | | 126,754 | 126,754 | 126,754 | 126,326 | 0 | 428 | 0 | 428 | 0 | 126,754 | 0 | 0 | 0 | 3,576 | 01/01/2037 | 1.A |
| ..83162C-YM-9 | SBAP 2017-20C 1 3.040 | 09/01/2025 | PAID ON PRINCIPAL | | 230,154 | 230,154 | 230,154 | 228,730 | 0 | 1,424 | 0 | 1,424 | 0 | 230,154 | 0 | 0 | 0 | 7,095 | 03/01/2037 | 1.A |
| ..83162C-YT-4 | SBAP 2017-20G 1 2.980 | 07/01/2025 | PAID ON PRINCIPAL | | 249,027 | 249,027 | 252,543 | 250,764 | 0 | (1,738) | 0 | (1,738) | 0 | 249,027 | 0 | 0 | 0 | 7,555 | 07/01/2037 | 1.A |
| ..83162C-YW-7 | SBAP 2017-20I 1 2.590 | 09/01/2025 | PAID ON PRINCIPAL | | 1,022,706 | 1,022,706 | 1,022,706 | 1,018,513 | 0 | 4,193 | 0 | 4,193 | 0 | 1,022,706 | 0 | 0 | 0 | 26,967 | 09/01/2037 | 1.A |
| ..83162C-ZC-0 | SBAP 2018-20A 1 2.920 | 07/01/2025 | PAID ON PRINCIPAL | | 149,034 | 149,034 | 149,034 | 148,523 | 0 | 511 | 0 | 511 | 0 | 149,034 | 0 | 0 | 0 | 4,397 | 01/01/2038 | 1.A |
| ..83162C-ZF-3 | SBAP 2018-20B 1 3.220 | 08/01/2025 | PAID ON PRINCIPAL | | 71,946 | 71,946 | 71,519 | 71,238 | 0 | 708 | 0 | 708 | 0 | 71,946 | 0 | 0 | 0 | 2,364 | 02/01/2038 | 1.A |
| ..83162C-B3-6 | SBAP 2019-20C 1 3.200 | 09/01/2025 | PAID ON PRINCIPAL | | 161,842 | 161,842 | 161,842 | 161,155 | 0 | 687 | 0 | 687 | 0 | 161,842 | 0 | 0 | 0 | 5,332 | 03/01/2039 | 1.A |
| ..831641-FH-3 | SBIC 2017-10A 1 2.845 | 09/10/2025 | PAID ON PRINCIPAL | | 400,767 | 400,767 | 401,064 | 400,784 | 0 | (17) | 0 | (17) | 0 | 400,767 | 0 | 0 | 0 | 11,402 | 03/10/2027 | 1.A |
| ..831641-FK-6 | SBIC 2018-10A 1 3.187 | 09/10/2025 | PAID ON PRINCIPAL | | 220,939 | 220,939 | 220,939 | 220,867 | 0 | 71 | 0 | 71 | 0 | 220,939 | 0 | 0 | 0 | 7,041 | 03/10/2028 | 1.A |
| ..831641-FM-2 | SBIC 2019-10A 1 3.113 | 09/10/2025 | PAID ON PRINCIPAL | | 576,081 | 576,081 | 576,081 | 575,928 | 0 | 153 | 0 | 153 | 0 | 576,081 | 0 | 0 | 0 | 17,933 | 03/10/2029 | 1.A |
| ..831641-FP-5 | SBIC 2020-10A 1 2.078 | 09/10/2025 | PAID ON PRINCIPAL | | 391,687 | 391,687 | 391,687 | 391,589 | 0 | 98 | 0 | 98 | 0 | 391,687 | 0 | 0 | 0 | 8,139 | 03/10/2030 | 1.A |
| 1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 5,522,417 | 5,522,417 | 5,520,682 | 5,503,512 | 0 | 18,905 | 0 | 18,905 | 0 | 5,522,417 | 0 | 0 | 0 | 141,194 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| ..3128JM-QF-7 | FH (3/1 ARM) #1B2353 6.700 | 09/15/2025 | PAID ON PRINCIPAL | | 3,573 | 3,573 | 3,551 | 3,560 | 0 | 13 | 0 | 13 | 0 | 3,573 | 0 | 0 | 0 | 184 | 09/15/2035 | 1.A |
| ..3128JM-SB-4 | FH (3/1 ARM) #1B2413 6.727 | 09/15/2025 | PAID ON PRINCIPAL | | 18,195 | 18,195 | 18,153 | 18,127 | 0 | 69 | 0 | 69 | 0 | 18,195 | 0 | 0 | 0 | 837 | 10/15/2035 | 1.A |
| ..31296J-2J-4 | FHLMC GOLD P #A10777 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 85 | 85 | 83 | 84 | 0 | 2 | 0 | 2 | 0 | 85 | 0 | 0 | 0 | 3 | 07/15/2033 | 1.A |
| ..31296J-4V-5 | FHLMC GOLD P #A10836 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 998 | 998 | 977 | 987 | 0 | 11 | 0 | 11 | 0 | 998 | 0 | 0 | 0 | 37 | 07/15/2033 | 1.A |
| ..31296K-BK-8 | FHLMC GOLD P #A10942 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 231 | 231 | 226 | 228 | 0 | 3 | 0 | 3 | 0 | 231 | 0 | 0 | 0 | 8 | 07/15/2033 | 1.A |
| ..31296K-NR-0 | FHLMC GOLD P #A11300 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 672 | 672 | 658 | 661 | 0 | 11 | 0 | 11 | 0 | 672 | 0 | 0 | 0 | 25 | 07/15/2033 | 1.A |
| ..31296K-QD-8 | FHLMC GOLD P #A11352 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 270 | 270 | 264 | 266 | 0 | 4 | 0 | 4 | 0 | 270 | 0 | 0 | 0 | 10 | 07/15/2033 | 1.A |
| ..31296K-TN-3 | FHLMC GOLD P #A11457 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 3,228 | 3,228 | 3,160 | 3,173 | 0 | 54 | 0 | 54 | 0 | 3,228 | 0 | 0 | 0 | 118 | 07/15/2033 | 1.A |
| ..31296K-4R-1 | FHLMC GOLD P #A11732 5.000 | 09/15/2025 | PAID ON PRINCIPAL | | 20,044 | 20,044 | 19,919 | 19,958 | 0 | 86 | 0 | 86 | 0 | 20,044 | 0 | 0 | 0 | 695 | 08/15/2033 | 1.A |
| ..31296L-KZ-3 | FHLMC GOLD P #A12112 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 809 | 809 | 792 | 800 | 0 | 8 | 0 | 8 | 0 | 809 | 0 | 0 | 0 | 30 | 08/15/2033 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| ..31296L-WL-1 | FHLMC GOLD P #A12451 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 67 | 67 | 66 | 66 | 0 | 1 | 0 | 1 | 0 | 67 | 0 | 0 | 0 | 2 | 08/15/2033 | 1.A |
| ..31296L-ZL-8 | FHLMC GOLD P #A12547 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 139 | 139 | 136 | 137 | 0 | 2 | 0 | 2 | 0 | 139 | 0 | 0 | 0 | 5 | 08/15/2033 | 1.A |
| ..31296L-6K-0 | FHLMC GOLD P #A13574 5.000 | 09/15/2025 | PAID ON PRINCIPAL | | 8,551 | 8,551 | 8,497 | 8,511 | 0 | 40 | 0 | 40 | 0 | 8,551 | 0 | 0 | 0 | 284 | 09/15/2033 | 1.A |
| ..31296N-EJ-2 | FHLMC GOLD P #A13737 5.000 | 09/15/2025 | PAID ON PRINCIPAL | | 399 | 399 | 397 | 398 | 0 | 2 | 0 | 2 | 0 | 399 | 0 | 0 | 0 | 13 | 09/15/2033 | 1.A |
| ..31292G-6T-8 | FHLMC GOLD P #C00882 7.500 | 09/15/2025 | PAID ON PRINCIPAL | | 266 | 266 | 280 | 285 | 0 | (19) | 0 | (19) | 0 | 266 | 0 | 0 | 0 | 13 | 11/15/2029 | 1.A |
| ..31292H-G5-7 | FHLMC GOLD P #C01120 7.000 | 09/15/2025 | PAID ON PRINCIPAL | | 242 | 242 | 282 | 263 | 0 | (21) | 0 | (21) | 0 | 242 | 0 | 0 | 0 | 10 | 01/15/2031 | 1.A |
| ..31292H-XK-5 | FHLMC GOLD P #C01582 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 2,833 | 2,833 | 2,773 | 2,789 | 0 | 44 | 0 | 44 | 0 | 2,833 | 0 | 0 | 0 | 100 | 07/15/2033 | 1.A |
| ..31287T-DJ-1 | FHLMC GOLD P #C67305 7.000 | 09/15/2025 | PAID ON PRINCIPAL | | 1,296 | 1,296 | 1,367 | 1,417 | 0 | (121) | 0 | (121) | 0 | 1,296 | 0 | 0 | 0 | 60 | 05/15/2032 | 1.A |
| ..31287T-SE-6 | FHLMC GOLD P #C67717 7.000 | 09/15/2025 | PAID ON PRINCIPAL | | 264 | 264 | 277 | 275 | 0 | (11) | 0 | (11) | 0 | 264 | 0 | 0 | 0 | 12 | 06/15/2032 | 1.A |
| ..31287V-GQ-7 | FHLMC GOLD P #C69207 7.000 | 09/15/2025 | PAID ON PRINCIPAL | | 1,290 | 1,290 | 1,360 | 1,448 | 0 | (158) | 0 | (158) | 0 | 1,290 | 0 | 0 | 0 | 60 | 07/15/2032 | 1.A |
| ..31288D-AJ-8 | FHLMC GOLD P #C74509 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 126 | 126 | 123 | 124 | 0 | 2 | 0 | 2 | 0 | 126 | 0 | 0 | 0 | 5 | 12/15/2032 | 1.A |
| ..31288E-4Z-7 | FHLMC GOLD P #C76240 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 238 | 238 | 239 | 239 | 0 | 0 | 0 | 0 | 0 | 238 | 0 | 0 | 0 | 9 | 02/15/2033 | 1.A |
| ..31288J-EY-8 | FHLMC GOLD P #C79151 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 1,112 | 1,112 | 1,116 | 1,112 | 0 | 0 | 0 | 0 | 0 | 1,112 | 0 | 0 | 0 | 41 | 04/15/2033 | 1.A |
| ..31288J-WV-4 | FHLMC GOLD P #C79660 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 377 | 377 | 378 | 377 | 0 | (1) | 0 | (1) | 0 | 377 | 0 | 0 | 0 | 14 | 04/15/2033 | 1.A |
| ..31294M-GB-1 | FHLMC GOLD P #E02894 3.500 | 09/15/2025 | PAID ON PRINCIPAL | | 25,180 | 25,180 | 25,224 | 25,161 | 0 | 19 | 0 | 19 | 0 | 25,180 | 0 | 0 | 0 | 588 | 05/15/2026 | 1.A |
| ..31283H-LC-7 | FHLMC GOLD P #G01223 7.000 | 09/15/2025 | PAID ON PRINCIPAL | | 204 | 204 | 215 | 217 | 0 | (13) | 0 | (13) | 0 | 204 | 0 | 0 | 0 | 10 | 10/15/2029 | 1.A |
| ..31283H-N4-3 | FHLMC GOLD P #G01311 7.000 | 09/15/2025 | PAID ON PRINCIPAL | | 563 | 563 | 596 | 614 | 0 | (51) | 0 | (51) | 0 | 563 | 0 | 0 | 0 | 26 | 09/15/2031 | 1.A |
| ..31283H-WY-7 | FHLMC GOLD P #G01563 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 1,626 | 1,626 | 1,597 | 1,603 | 0 | 22 | 0 | 22 | 0 | 1,626 | 0 | 0 | 0 | 60 | 06/15/2033 | 1.A |
| ..3128LX-DE-7 | FHLMC GOLD P #G01901 4.000 | 09/15/2025 | PAID ON PRINCIPAL | | 17,876 | 17,876 | 15,876 | 16,702 | 0 | 1,174 | 0 | 1,174 | 0 | 17,876 | 0 | 0 | 0 | 477 | 05/15/2034 | 1.A |
| ..3128MJ-FH-8 | FHLMC GOLD P #G08167 5.500 | 09/15/2025 | PAID ON PRINCIPAL | | 4,977 | 4,977 | 4,904 | 4,903 | 0 | 74 | 0 | 74 | 0 | 4,977 | 0 | 0 | 0 | 177 | 12/15/2036 | 1.A |
| ..3128MJ-S6-8 | FHLMC GOLD P #G08540 3.000 | 09/15/2025 | PAID ON PRINCIPAL | | 50,908 | 50,908 | 48,802 | 49,030 | 0 | 1,878 | 0 | 1,878 | 0 | 50,908 | 0 | 0 | 0 | 1,011 | 08/15/2043 | 1.A |
| ..3128MJ-TL-4 | FHLMC GOLD P #G08554 3.500 | 09/15/2025 | PAID ON PRINCIPAL | | 52,959 | 52,959 | 52,504 | 52,373 | 0 | 586 | 0 | 586 | 0 | 52,959 | 0 | 0 | 0 | 1,218 | 10/15/2043 | 1.A |
| ..3128MJ-ZF-0 | FHLMC GOLD P #G08741 3.000 | 09/15/2025 | PAID ON PRINCIPAL | | 25,685 | 25,685 | 25,542 | 25,518 | 0 | 167 | 0 | 167 | 0 | 25,685 | 0 | 0 | 0 | 512 | 01/15/2047 | 1.A |
| ..3132J4-KR-9 | FHLMC GOLD P #G31003 2.500 | 09/15/2025 | PAID ON PRINCIPAL | | 163,042 | 163,042 | 161,142 | 160,935 | 0 | 2,107 | 0 | 2,107 | 0 | 163,042 | 0 | 0 | 0 | 2,718 | 03/15/2037 | 1.A |
| ..31335A-YU-6 | FHLMC GOLD P #G60723 3.000 | 09/15/2025 | PAID ON PRINCIPAL | | 32,851 | 32,851 | 33,390 | 33,524 | 0 | (674) | 0 | (674) | 0 | 32,851 | 0 | 0 | 0 | 629 | 10/15/2046 | 1.A |
| ..31335A-2P-2 | FHLMC GOLD P #G60782 3.000 | 09/15/2025 | PAID ON PRINCIPAL | | 78,409 | 78,409 | 77,698 | 77,764 | 0 | 645 | 0 | 645 | 0 | 78,409 | 0 | 0 | 0 | 1,720 | 10/15/2046 | 1.A |
| ..31335B-CW-4 | FHLMC GOLD P #G60985 3.000 | 09/15/2025 | PAID ON PRINCIPAL | | 100,920 | 100,920 | 102,269 | 102,541 | 0 | (1,621) | 0 | (1,621) | 0 | 100,920 | 0 | 0 | 0 | 2,009 | 07/15/2047 | 1.A |
| ..3128PT-3L-7 | FHLMC GOLD P #J14403 3.500 | 09/15/2025 | PAID ON PRINCIPAL | | 8,382 | 8,382 | 8,340 | 8,367 | 0 | 15 | 0 | 15 | 0 | 8,382 | 0 | 0 | 0 | 194 | 02/15/2026 | 1.A |
| ..3132KE-EH-4 | FHLMC GOLD P #V60136 2.500 | 09/15/2025 | PAID ON PRINCIPAL | | 71,628 | 71,628 | 72,087 | 71,708 | 0 | (80) | 0 | (80) | 0 | 71,628 | 0 | 0 | 0 | 1,192 | 06/15/2028 | 1.A |
| ..3133B3-CY-1 | FHLMC PASS T #QD5487 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 187,542 | 187,542 | 176,964 | 176,650 | 0 | 10,892 | 0 | 10,892 | 0 | 187,542 | 0 | 0 | 0 | 3,928 | 01/25/2052 | 1.A |
| ..3133BH-A2-2 | FHLMC PASS T #QE7225 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 311,649 | 311,649 | 302,202 | 302,464 | 0 | 9,185 | 0 | 9,185 | 0 | 311,649 | 0 | 0 | 0 | 8,662 | 08/25/2052 | 1.A |
| ..3133G6-MR-3 | FHLMC PASS T #QN0368 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 135,142 | 135,142 | 137,243 | 137,086 | 0 | (1,945) | 0 | (1,945) | 0 | 135,142 | 0 | 0 | 0 | 2,258 | 08/25/2034 | 1.A |
| ..3133KG-4K-1 | FHLMC PASS T #RA1726 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 144,409 | 144,409 | 143,540 | 143,547 | 0 | 862 | 0 | 862 | 0 | 144,409 | 0 | 0 | 0 | 2,408 | 11/25/2049 | 1.A |
| ..3133KL-WB-9 | FHLMC PASS T #RA5142 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 404,734 | 404,734 | 369,130 | 371,479 | 0 | 33,254 | 0 | 33,254 | 0 | 404,734 | 0 | 0 | 0 | 6,777 | 05/25/2051 | 1.A |
| ..3133KN-SG-9 | FHLMC PASS T #RA6819 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 479,834 | 479,834 | 433,725 | 436,685 | 0 | 43,149 | 0 | 43,149 | 0 | 479,834 | 0 | 0 | 0 | 8,064 | 02/25/2052 | 1.A |
| ..3133KN-4F-7 | FHLMC PASS T #RA7122 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 554,649 | 554,649 | 499,314 | 499,148 | 0 | 55,501 | 0 | 55,501 | 0 | 554,649 | 0 | 0 | 0 | 12,730 | 04/25/2052 | 1.A |
| ..3133KP-P3-6 | FHLMC PASS T #RA7642 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 365,354 | 365,354 | 345,374 | 346,168 | 0 | 19,186 | 0 | 19,186 | 0 | 365,354 | 0 | 0 | 0 | 10,627 | 08/25/2052 | 1.A |
| ..3133KP-T6-5 | FHLMC PASS T #RA7773 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 333,168 | 333,168 | 308,623 | 308,623 | 0 | 24,545 | 0 | 24,545 | 0 | 333,168 | 0 | 0 | 0 | 1,766 | 08/25/2052 | 1.A |
| ..3133KP-YY-8 | FHLMC PASS T #RA7927 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 247,822 | 247,822 | 231,026 | 231,142 | 0 | 16,680 | 0 | 16,680 | 0 | 247,822 | 0 | 0 | 0 | 7,567 | 09/25/2052 | 1.A |
| ..3133KP-Y3-6 | FHLMC PASS T #RA7930 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 322,339 | 322,339 | 303,301 | 304,384 | 0 | 17,955 | 0 | 17,955 | 0 | 322,339 | 0 | 0 | 0 | 9,915 | 09/25/2052 | 1.A |
| ..3133KP-ZA-9 | FHLMC PASS T #RA7937 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 287,138 | 287,138 | 286,196 | 286,195 | 0 | 943 | 0 | 943 | 0 | 287,138 | 0 | 0 | 0 | 9,550 | 09/25/2052 | 1.A |
| ..3133KQ-EV-4 | FHLMC PASS T #RA8248 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 486,700 | 486,700 | 486,396 | 486,380 | 0 | 320 | 0 | 320 | 0 | 486,700 | 0 | 0 | 0 | 15,648 | 11/25/2052 | 1.A |
| ..3133KQ-E2-8 | FHLMC PASS T #RA8253 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 303,492 | 303,492 | 306,622 | 306,322 | 0 | (2,830) | 0 | (2,830) | 0 | 303,492 | 0 | 0 | 0 | 10,927 | 12/25/2052 | 1.A |
| ..3133KQ-VF-0 | FHLMC PASS T #RA8714 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 557,996 | 557,996 | 547,054 | 547,190 | 0 | 10,806 | 0 | 10,806 | 0 | 557,996 | 0 | 0 | 0 | 17,018 | 04/25/2053 | 1.A |
| ..3133KQ-VG-8 | FHLMC PASS T #RA8715 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 384,615 | 384,615 | 380,288 | 380,614 | 0 | 4,001 | 0 | 4,001 | 0 | 384,615 | 0 | 0 | 0 | 12,512 | 04/25/2053 | 1.A |
| ..3133KR-B3-7 | FHLMC PASS T #RA9058 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 724,662 | 724,662 | 720,699 | 720,794 | 0 | 3,868 | 0 | 3,868 | 0 | 724,662 | 0 | 0 | 0 | 25,868 | 05/25/2053 | 1.A |
| ..3133KR-B6-0 | FHLMC PASS T #RA9061 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 329,913 | 329,913 | 329,371 | 329,304 | 0 | 608 | 0 | 608 | 0 | 329,913 | 0 | 0 | 0 | 12,223 | 05/25/2053 | 1.A |
| ..3133KR-FA-7 | FHLMC PASS T #RA9161 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 354,383 | 354,383 | 355,850 | 355,638 | 0 | (1,255) | 0 | (1,255) | 0 | 354,383 | 0 | 0 | 0 | 12,281 | 06/25/2053 | 1.A |
| ..3133KR-MV-3 | FHLMC PASS T #RA9372 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 351,403 | 351,403 | 353,901 | 353,694 | 0 | (2,291) | 0 | (2,291) | 0 | 351,403 | 0 | 0 | 0 | 12,833 | 07/25/2053 | 1.A |
| ..3133KR-5T-7 | FHLMC PASS T #RA9858 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 229,936 | 229,936 | 228,499 | 228,544 | 0 | 1,392 | 0 | 1,392 | 0 | 229,936 | 0 | 0 | 0 | 8,683 | 09/25/2053 | 1.A |
| ..3132DN-ET-6 | FHLMC PASS T #SD1046 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 152,278 | 152,278 | 143,534 | 143,534 | 0 | 8,744 | 0 | 8,744 | 0 | 152,278 | 0 | 0 | 0 | 508 | 07/25/2052 | 1.A |
| ..3132DN-F4-0 | FHLMC PASS T #SD1087 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 424,313 | 424,313 | 395,208 | 395,802 | 0 | 28,511 | 0 | 28,511 | 0 | 424,313 | 0 | 0 | 0 | 9,707 | 06/25/2052 | 1.A |
| ..3132DP-BM-9 | FHLMC PASS T #SD1844 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 321,129 | 321,129 | 276,422 | 277,405 | 0 | 43,724 | 0 | 43,724 | 0 | 321,129 | 0 | 0 | 0 | 6,251 | 06/25/2052 | 1.A |
| ..3132DP-SK-5 | FHLMC PASS T #SD2322 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 761,799 | 761,799 | 722,161 | 723,949 | 0 | 37,849 | 0 | 37,849 | 0 | 761,799 | 0 | 0 | 0 | 24,403 | 09/25/2052 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 3132DP-6Z-6 | FHLMC PASS T #SD2688 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 346,563 | 346,563 | 351,518 | 351,029 | 0 | (4,466) | 0 | (4,466) | 0 | 346,563 | 0 | 0 | 0 | 13,331 | 04/25/2053 | 1.A |
| 3132DQ-LX-2 | FHLMC PASS T #SD3042 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 398,507 | 398,507 | 382,816 | 383,455 | 0 | 15,052 | 0 | 15,052 | 0 | 398,507 | 0 | 0 | 0 | 13,490 | 05/25/2053 | 1.A |
| 3132DQ-M2-9 | FHLMC PASS T #SD3077 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 770,110 | 770,110 | 772,035 | 771,676 | 0 | (1,567) | 0 | (1,567) | 0 | 770,110 | 0 | 0 | 0 | 28,485 | 06/25/2053 | 1.A |
| 3132DQ-QS-8 | FHLMC PASS T #SD3165 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 602,812 | 602,812 | 591,698 | 591,793 | 0 | 11,019 | 0 | 11,019 | 0 | 602,812 | 0 | 0 | 0 | 19,971 | 08/25/2052 | 1.A |
| 3132DQ-V7-8 | FHLMC PASS T #SD3338 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 443,246 | 443,246 | 445,670 | 445,363 | 0 | (2,117) | 0 | (2,117) | 0 | 443,246 | 0 | 0 | 0 | 15,506 | 06/25/2053 | 1.A |
| 3132DQ-XJ-0 | FHLMC PASS T #SD3381 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 344,181 | 344,181 | 336,706 | 336,753 | 0 | 7,429 | 0 | 7,429 | 0 | 344,181 | 0 | 0 | 0 | 11,607 | 07/25/2053 | 1.A |
| 3132DQ-Z9-0 | FHLMC PASS T #SD3468 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 578,053 | 578,053 | 538,899 | 540,754 | 0 | 37,299 | 0 | 37,299 | 0 | 578,053 | 0 | 0 | 0 | 15,870 | 07/25/2047 | 1.A |
| 3132E0-DB-5 | FHLMC PASS T #SD3698 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 352,886 | 352,886 | 352,900 | 352,752 | 0 | 134 | 0 | 134 | 0 | 352,886 | 0 | 0 | 0 | 14,113 | 08/25/2053 | 1.A |
| 3132E0-KV-3 | FHLMC PASS T #SD3908 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 506,944 | 506,944 | 502,825 | 502,965 | 0 | 3,980 | 0 | 3,980 | 0 | 506,944 | 0 | 0 | 0 | 20,321 | 09/25/2053 | 1.A |
| 3132E0-QC-9 | FHLMC PASS T #SD4051 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 200,213 | 200,213 | 195,302 | 195,402 | 0 | 4,811 | 0 | 4,811 | 0 | 200,213 | 0 | 0 | 0 | 6,490 | 10/25/2052 | 1.A |
| 3132DS-GV-8 | FHLMC PASS T #SD4712 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 242,783 | 242,783 | 235,860 | 236,010 | 0 | 6,773 | 0 | 6,773 | 0 | 242,783 | 0 | 0 | 0 | 7,197 | 12/25/2052 | 1.A |
| 3132DS-3L-4 | FHLMC PASS T #SD5303 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 565,846 | 565,846 | 563,083 | 563,111 | 0 | 2,735 | 0 | 2,735 | 0 | 565,846 | 0 | 0 | 0 | 22,098 | 04/25/2054 | 1.A |
| 3132DT-3X-6 | FHLMC PASS T #SD6214 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 350,487 | 350,487 | 337,056 | 337,191 | 0 | 13,295 | 0 | 13,295 | 0 | 350,487 | 0 | 0 | 0 | 10,677 | 11/25/2053 | 1.A |
| 3132DU-NW-3 | FHLMC PASS T #SD6705 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 399,612 | 399,612 | 378,554 | 378,675 | 0 | 20,936 | 0 | 20,936 | 0 | 399,612 | 0 | 0 | 0 | 11,868 | 02/25/2053 | 1.A |
| 3132DU-PV-3 | FHLMC PASS T #SD6736 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 543,634 | 543,634 | 516,792 | 516,840 | 0 | 26,794 | 0 | 26,794 | 0 | 543,634 | 0 | 0 | 0 | 16,350 | 11/25/2053 | 1.A |
| 3132DU-RW-9 | FHLMC PASS T #SD6801 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 318,923 | 318,923 | 311,971 | 312,012 | 0 | 6,911 | 0 | 6,911 | 0 | 318,923 | 0 | 0 | 0 | 10,077 | 10/25/2054 | 1.A |
| 3132DU-3D-7 | FHLMC PASS T #SD7096 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 123,636 | 123,636 | 121,864 | 121,872 | 0 | 1,764 | 0 | 1,764 | 0 | 123,636 | 0 | 0 | 0 | 4,155 | 11/25/2054 | 1.A |
| 3132DV-MC-6 | FHLMC PASS T #SD7555 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 235,026 | 235,026 | 193,933 | 194,648 | 0 | 40,378 | 0 | 40,378 | 0 | 235,026 | 0 | 0 | 0 | 4,697 | 08/25/2052 | 1.A |
| 3132DV-MD-4 | FHLMC PASS T #SD7556 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 245,598 | 245,598 | 204,633 | 205,257 | 0 | 40,340 | 0 | 40,340 | 0 | 245,598 | 0 | 0 | 0 | 4,877 | 08/25/2052 | 1.A |
| 3132DV-MM-4 | FHLMC PASS T #SD7564 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 915,448 | 915,448 | 912,731 | 912,712 | 0 | 2,736 | 0 | 2,736 | 0 | 915,448 | 0 | 0 | 0 | 30,531 | 06/25/2053 | 1.A |
| 3132DV-5K-7 | FHLMC PASS T #SD8050 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 121,881 | 121,881 | 106,684 | 106,684 | 0 | 15,197 | 0 | 15,197 | 0 | 121,881 | 0 | 0 | 0 | 305 | 03/25/2050 | 1.A |
| 3132DW-DL-4 | FHLMC PASS T #SD8207 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 232,510 | 232,510 | 208,223 | 208,431 | 0 | 24,079 | 0 | 24,079 | 0 | 232,510 | 0 | 0 | 0 | 5,353 | 04/25/2052 | 1.A |
| 3132DW-D8-3 | FHLMC PASS T #SD8227 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 435,688 | 435,688 | 408,185 | 408,391 | 0 | 27,297 | 0 | 27,297 | 0 | 435,688 | 0 | 0 | 0 | 11,549 | 07/25/2052 | 1.A |
| 3132DW-ES-8 | FHLMC PASS T #SD8245 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 1,004,329 | 1,004,329 | 955,848 | 958,270 | 0 | 46,059 | 0 | 46,059 | 0 | 1,004,329 | 0 | 0 | 0 | 29,875 | 09/25/2052 | 1.A |
| 3132DW-E5-8 | FHLMC PASS T #SD8256 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 369,975 | 369,975 | 346,793 | 346,953 | 0 | 23,022 | 0 | 23,022 | 0 | 369,975 | 0 | 0 | 0 | 9,823 | 10/25/2052 | 1.A |
| 3132DW-E7-4 | FHLMC PASS T #SD8258 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 492,553 | 492,553 | 487,435 | 487,645 | 0 | 4,908 | 0 | 4,908 | 0 | 492,553 | 0 | 0 | 0 | 16,417 | 10/25/2052 | 1.A |
| 3132DW-FE-8 | FHLMC PASS T #SD8265 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 247,948 | 247,948 | 231,076 | 231,076 | 0 | 16,872 | 0 | 16,872 | 0 | 247,948 | 0 | 0 | 0 | 4,068 | 11/25/2052 | 1.A |
| 3132DW-FF-5 | FHLMC PASS T #SD8266 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 684,428 | 684,428 | 659,002 | 660,224 | 0 | 24,204 | 0 | 24,204 | 0 | 684,428 | 0 | 0 | 0 | 20,454 | 11/25/2052 | 1.A |
| 3132DW-FG-3 | FHLMC PASS T #SD8267 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 230,361 | 230,361 | 227,193 | 227,345 | 0 | 3,016 | 0 | 3,016 | 0 | 230,361 | 0 | 0 | 0 | 7,742 | 11/25/2052 | 1.A |
| 3132DW-FR-9 | FHLMC PASS T #SD8276 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 250,372 | 250,372 | 243,966 | 244,303 | 0 | 6,069 | 0 | 6,069 | 0 | 250,372 | 0 | 0 | 0 | 8,323 | 12/25/2052 | 1.A |
| 3132DW-F6-5 | FHLMC PASS T #SD8289 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 527,229 | 527,229 | 533,490 | 532,920 | 0 | (5,691) | 0 | (5,691) | 0 | 527,229 | 0 | 0 | 0 | 19,407 | 01/25/2053 | 1.A |
| 3132DW-GR-8 | FHLMC PASS T #SD8308 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 535,764 | 535,764 | 540,661 | 540,175 | 0 | (4,411) | 0 | (4,411) | 0 | 535,764 | 0 | 0 | 0 | 19,526 | 03/25/2053 | 1.A |
| 3132DW-G2-3 | FHLMC PASS T #SD8317 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 462,639 | 462,639 | 470,627 | 469,800 | 0 | (7,161) | 0 | (7,161) | 0 | 462,639 | 0 | 0 | 0 | 18,684 | 04/25/2053 | 1.A |
| 3132DW-HD-8 | FHLMC PASS T #SD8328 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 287,708 | 287,708 | 280,290 | 280,785 | 0 | 6,923 | 0 | 6,923 | 0 | 287,708 | 0 | 0 | 0 | 8,343 | 06/25/2053 | 1.A |
| 3132DW-HG-1 | FHLMC PASS T #SD8331 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 753,112 | 753,112 | 758,819 | 758,294 | 0 | (5,182) | 0 | (5,182) | 0 | 753,112 | 0 | 0 | 0 | 27,702 | 06/25/2053 | 1.A |
| 3132DW-HS-5 | FHLMC PASS T #SD8341 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 359,260 | 359,260 | 349,142 | 349,234 | 0 | 10,027 | 0 | 10,027 | 0 | 359,260 | 0 | 0 | 0 | 11,881 | 07/25/2053 | 1.A |
| 3132DW-JF-1 | FHLMC PASS T #SD8362 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 457,083 | 457,083 | 455,386 | 455,385 | 0 | 1,698 | 0 | 1,698 | 0 | 457,083 | 0 | 0 | 0 | 16,936 | 09/25/2053 | 1.A |
| 31427M-G5-4 | FHLMC PASS T #SL0219 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 317,317 | 317,317 | 303,794 | 303,794 | 0 | 13,523 | 0 | 13,523 | 0 | 317,317 | 0 | 0 | 0 | 5,887 | 02/25/2054 | 1.A |
| 31427N-D4-8 | FHLMC PASS T #SL1022 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 307,117 | 307,117 | 268,056 | 268,056 | 0 | 39,061 | 0 | 39,061 | 0 | 307,117 | 0 | 0 | 0 | 1,360 | 09/25/2050 | 1.A |
| 3132A5-FW-0 | FHLMC PASS T #ZS4681 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 32,406 | 32,406 | 32,204 | 32,745 | 0 | (339) | 0 | (339) | 0 | 32,406 | 0 | 0 | 0 | 538 | 10/25/2046 | 1.A |
| 3132A5-F9-1 | FHLMC PASS T #ZS4692 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 33,747 | 33,747 | 33,886 | 34,392 | 0 | (645) | 0 | (645) | 0 | 33,747 | 0 | 0 | 0 | 556 | 12/25/2046 | 1.A |
| 3132AE-KL-9 | FHLMC PASS T #ZT2099 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 47,005 | 47,005 | 47,722 | 48,107 | 0 | (1,102) | 0 | (1,102) | 0 | 47,005 | 0 | 0 | 0 | 951 | 11/25/2046 | 1.A |
| 3133TQ-ZU-4 | FHR 2274 KC CMO 6.500 | 09/15/2025 | PAID ON PRINCIPAL | | 6,676 | 6,676 | 6,661 | 6,660 | 0 | 16 | 0 | 16 | 0 | 6,676 | 0 | 0 | 0 | 289 | 01/15/2031 | 1.A |
| 31339N-AG-1 | FHR 2400 MK CMO 6.500 | 09/15/2025 | PAID ON PRINCIPAL | | 12,084 | 12,084 | 11,918 | 12,000 | 0 | 84 | 0 | 84 | 0 | 12,084 | 0 | 0 | 0 | 524 | 01/15/2032 | 1.A |
| 31339N-F2-7 | FHR 2413 MH CMO 6.500 | 09/15/2025 | PAID ON PRINCIPAL | | 23,937 | 23,937 | 23,607 | 23,763 | 0 | 173 | 0 | 173 | 0 | 23,937 | 0 | 0 | 0 | 1,038 | 02/15/2032 | 1.A |
| 31339D-GP-7 | FHR 2422 CH CMO 6.500 | 09/15/2025 | PAID ON PRINCIPAL | | 4,013 | 4,013 | 3,931 | 3,984 | 0 | 30 | 0 | 30 | 0 | 4,013 | 0 | 0 | 0 | 174 | 02/15/2032 | 1.A |
| 3137AW-QW-8 | FHR 4148 AB CMO 1.500 | 09/15/2025 | PAID ON PRINCIPAL | | 103,532 | 103,532 | 100,701 | 102,428 | 0 | 1,104 | 0 | 1,104 | 0 | 103,532 | 0 | 0 | 0 | 1,024 | 12/15/2027 | 1.A |
| 3137FC-AD-6 | FHR 4735 MA CMO 3.000 | 09/15/2025 | PAID ON PRINCIPAL | | 113,783 | 113,783 | 115,041 | 114,256 | 0 | (473) | 0 | (473) | 0 | 113,783 | 0 | 0 | 0 | 2,272 | 08/15/2045 | 1.A |
| 3137FD-BP-6 | FHR 4745 E CMO 3.000 | 09/15/2025 | PAID ON PRINCIPAL | | 124,344 | 124,344 | 124,447 | 124,557 | 0 | (214) | 0 | (214) | 0 | 124,344 | 0 | 0 | 0 | 2,464 | 01/15/2048 | 1.A |
| 3137FD-V9-0 | FHR 4753 BK CMO 3.000 | 09/15/2025 | PAID ON PRINCIPAL | | 41,435 | 41,435 | 41,117 | 41,007 | 0 | 427 | 0 | 427 | 0 | 41,435 | 0 | 0 | 0 | 890 | 01/15/2048 | 1.A |
| 3137FN-RS-1 | FHR 4909 GD CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 78,902 | 78,902 | 79,599 | 80,161 | 0 | (1,259) | 0 | (1,259) | 0 | 78,902 | 0 | 0 | 0 | 1,315 | 03/25/2049 | 1.A |
| 3137FN-ZQ-6 | FHR 4922 NG CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 45,651 | 45,651 | 45,651 | 45,737 | 0 | (86) | 0 | (86) | 0 | 45,651 | 0 | 0 | 0 | 715 | 04/25/2049 | 1.A |
| 3137HC-2Q-4 | FHR 5402 BA CMO 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,198,534 | 1,198,534 | 1,178,870 | 1,179,980 | 0 | 18,554 | 0 | 18,554 | 0 | 1,198,534 | 0 | 0 | 0 | 40,666 | 01/25/2045 | 1.A |
| 3137HC-LD-2 | FHR 5407 DA CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 647,354 | 647,354 | 638,175 | 638,585 | 0 | 8,769 | 0 | 8,769 | 0 | 647,354 | 0 | 0 | 0 | 23,188 | 11/25/2049 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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-VE-9 | FHR 5413 JA CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 1,228,817 | 1,228,817 | 1,213,745 | 1,215,017 | 0 | 13,800 | 0 | 13,800 | 0 | 1,228,817 | 0 | 0 | 0 | 45,876 | 01/25/2050 | 1.A |
| 3137HD-50-9 | FHR 5416 CD CMO 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 687,945 | 687,945 | 671,150 | 672,291 | 0 | 15,654 | 0 | 15,654 | 0 | 687,945 | 0 | 0 | 0 | 22,594 | 07/25/2047 | 1.A |
| 3137HC-ZF-2 | FHR 5421 A CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 354,647 | 354,647 | 350,436 | 350,555 | 0 | 4,092 | 0 | 4,092 | 0 | 354,647 | 0 | 0 | 0 | 12,907 | 02/25/2052 | 1.A |
| 3137HH-BC-4 | FHR 5468H CMO 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 163,188 | 163,188 | 161,386 | 161,418 | 0 | 1,770 | 0 | 1,770 | 0 | 163,188 | 0 | 0 | 0 | 5,458 | 05/25/2054 | 1.A |
| 3137HH-HB-7 | FHR 5469 QA CMO 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 98,059 | 98,059 | 95,941 | 95,982 | 0 | 2,077 | 0 | 2,077 | 0 | 98,059 | 0 | 0 | 0 | 2,908 | 11/25/2054 | 1.A |
| 3132HT-K8-8 | FHS 300 300 CMO 3.000 | 09/15/2025 | PAID ON PRINCIPAL | | 59,493 | 59,493 | 59,112 | 59,035 | 0 | 458 | 0 | 458 | 0 | 59,493 | 0 | 0 | 0 | 1,217 | 01/15/2043 | 1.A |
| 31406L-MX-3 | FN (10/1 ARM #813174 6.760 | 09/25/2025 | PAID ON PRINCIPAL | | 365 | 365 | 368 | 364 | 0 | 1 | 0 | 1 | 0 | 365 | 0 | 0 | 0 | 16 | 02/25/2035 | 1.A |
| 31407B-VG-1 | FN (10/1 ARM #826015 6.156 | 09/25/2025 | PAID ON PRINCIPAL | | 2,257 | 2,257 | 2,258 | 2,250 | 0 | 7 | 0 | 7 | 0 | 2,257 | 0 | 0 | 0 | 109 | 07/25/2035 | 1.A |
| 31407C-HK-6 | FN (10/1 ARM #826534 6.490 | 09/25/2025 | PAID ON PRINCIPAL | | 3,559 | 3,559 | 3,565 | 3,551 | 0 | 8 | 0 | 8 | 0 | 3,559 | 0 | 0 | 0 | 177 | 07/25/2035 | 1.A |
| 31407J-XF-4 | FN (10/1 ARM #832378 6.201 | 09/25/2025 | PAID ON PRINCIPAL | | 5,236 | 5,236 | 5,154 | 5,200 | 0 | 37 | 0 | 37 | 0 | 5,236 | 0 | 0 | 0 | 255 | 08/25/2035 | 1.A |
| 31402R-NZ-8 | FN (3/1 ARM) #735808 6.295 | 09/25/2025 | PAID ON PRINCIPAL | | 73,522 | 73,522 | 73,189 | 73,216 | 0 | 307 | 0 | 307 | 0 | 73,522 | 0 | 0 | 0 | 3,515 | 08/25/2035 | 1.A |
| 31406M-6S-0 | FN (3/1 ARM) #814581 6.512 | 09/25/2025 | PAID ON PRINCIPAL | | 152,487 | 152,487 | 151,742 | 151,790 | 0 | 697 | 0 | 697 | 0 | 152,487 | 0 | 0 | 0 | 5,740 | 04/25/2035 | 1.A |
| 31406W-LD-4 | FN (3/1 ARM) #822124 6.238 | 09/25/2025 | PAID ON PRINCIPAL | | 6,727 | 6,727 | 6,697 | 6,696 | 0 | 32 | 0 | 32 | 0 | 6,727 | 0 | 0 | 0 | 312 | 06/25/2035 | 1.A |
| 31407C-D8-7 | FN (3/1 ARM) #826427 6.479 | 09/25/2025 | PAID ON PRINCIPAL | | 3,750 | 3,750 | 3,724 | 3,722 | 0 | 29 | 0 | 29 | 0 | 3,750 | 0 | 0 | 0 | 187 | 07/25/2035 | 1.A |
| 31407F-ML-1 | FN (3/1 ARM) #829363 6.375 | 09/25/2025 | PAID ON PRINCIPAL | | 3,811 | 3,811 | 3,794 | 3,803 | 0 | 8 | 0 | 8 | 0 | 3,811 | 0 | 0 | 0 | 186 | 10/25/2035 | 1.A |
| 31403K-3F-8 | FN (5/1 ARM) #751498 6.340 | 09/25/2025 | PAID ON PRINCIPAL | | 3,095 | 3,095 | 3,073 | 3,087 | 0 | 7 | 0 | 7 | 0 | 3,095 | 0 | 0 | 0 | 142 | 11/25/2033 | 1.A |
| 31403V-G4-5 | FN (5/1 ARM) #759019 6.590 | 09/25/2025 | PAID ON PRINCIPAL | | 9,967 | 9,967 | 9,878 | 9,930 | 0 | 36 | 0 | 36 | 0 | 9,967 | 0 | 0 | 0 | 385 | 01/25/2034 | 1.A |
| 31392B-6U-5 | FNGT 2002-T4 A2 CMO 7.000 | 09/25/2025 | PAID ON PRINCIPAL | | 2,250 | 2,250 | 2,327 | 2,242 | 0 | 8 | 0 | 8 | 0 | 2,250 | 0 | 0 | 0 | 106 | 12/25/2041 | 1.A |
| 31371H-FM-5 | FNMA PASS TH #252272 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 2,764 | 2,764 | 2,739 | 2,748 | 0 | 16 | 0 | 16 | 0 | 2,764 | 0 | 0 | 0 | 111 | 01/25/2029 | 1.A |
| 31371H-KR-8 | FNMA PASS TH #252404 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 66 | 66 | 65 | 66 | 0 | 1 | 0 | 1 | 0 | 66 | 0 | 0 | 0 | 3 | 03/25/2029 | 1.A |
| 31371K-3A-7 | FNMA PASS TH #254693 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 3,641 | 3,641 | 3,634 | 3,633 | 0 | 8 | 0 | 8 | 0 | 3,641 | 0 | 0 | 0 | 136 | 04/25/2033 | 1.A |
| 31371L-FY-0 | FNMA PASS TH #254983 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 155 | 155 | 155 | 155 | 0 | 0 | 0 | 0 | 0 | 155 | 0 | 0 | 0 | 6 | 12/25/2033 | 1.A |
| 31376K-B2-1 | FNMA PASS TH #357457 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 129,007 | 129,007 | 128,766 | 128,699 | 0 | 309 | 0 | 309 | 0 | 129,007 | 0 | 0 | 0 | 4,922 | 11/25/2033 | 1.A |
| 31385W-2N-8 | FNMA PASS TH #555281 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,368 | 1,368 | 1,404 | 1,409 | 0 | (41) | 0 | (41) | 0 | 1,368 | 0 | 0 | 0 | 55 | 03/25/2033 | 1.A |
| 31385X-F9-3 | FNMA PASS TH #555592 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 2,102 | 2,102 | 2,098 | 2,097 | 0 | 5 | 0 | 5 | 0 | 2,102 | 0 | 0 | 0 | 76 | 07/25/2033 | 1.A |
| 31401W-AP-4 | FNMA PASS TH #720114 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 1,562 | 1,562 | 1,559 | 1,558 | 0 | 4 | 0 | 4 | 0 | 1,562 | 0 | 0 | 0 | 58 | 07/25/2033 | 1.A |
| 31401X-UH-8 | FNMA PASS TH #721584 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 1,691 | 1,691 | 1,688 | 1,688 | 0 | 3 | 0 | 3 | 0 | 1,691 | 0 | 0 | 0 | 62 | 07/25/2033 | 1.A |
| 31401Y-FH-3 | FNMA PASS TH #722068 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 3,032 | 3,032 | 3,026 | 3,025 | 0 | 7 | 0 | 7 | 0 | 3,032 | 0 | 0 | 0 | 112 | 07/25/2033 | 1.A |
| 31401Y-LS-2 | FNMA PASS TH #722237 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 2,126 | 2,126 | 2,122 | 2,121 | 0 | 5 | 0 | 5 | 0 | 2,126 | 0 | 0 | 0 | 78 | 07/25/2033 | 1.A |
| 31402B-FR-0 | FNMA PASS TH #723876 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 1,015 | 1,015 | 1,013 | 1,013 | 0 | 2 | 0 | 2 | 0 | 1,015 | 0 | 0 | 0 | 38 | 07/25/2033 | 1.A |
| 31402D-C4-0 | FNMA PASS TH #725591 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 5,116 | 5,116 | 4,916 | 4,966 | 0 | 150 | 0 | 150 | 0 | 5,116 | 0 | 0 | 0 | 173 | 07/25/2034 | 1.A |
| 31402G-PK-3 | FNMA PASS TH #728626 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 1,071 | 1,071 | 966 | 1,009 | 0 | 62 | 0 | 62 | 0 | 1,071 | 0 | 0 | 0 | 31 | 08/25/2033 | 1.A |
| 31402H-VV-0 | FNMA PASS TH #729728 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 3,069 | 3,069 | 3,064 | 3,062 | 0 | 7 | 0 | 7 | 0 | 3,069 | 0 | 0 | 0 | 113 | 07/25/2033 | 1.A |
| 31402J-RE-9 | FNMA PASS TH #730485 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 899 | 899 | 823 | 860 | 0 | 39 | 0 | 39 | 0 | 899 | 0 | 0 | 0 | 27 | 08/25/2033 | 1.A |
| 31402J-4W-4 | FNMA PASS TH #730837 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 2,611 | 2,611 | 2,606 | 2,605 | 0 | 6 | 0 | 6 | 0 | 2,611 | 0 | 0 | 0 | 95 | 07/25/2033 | 1.A |
| 31402V-UR-9 | FNMA PASS TH #739592 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 238 | 238 | 238 | 238 | 0 | 0 | 0 | 0 | 0 | 238 | 0 | 0 | 0 | 9 | 09/25/2033 | 1.A |
| 31402W-NN-4 | FNMA PASS TH #740297 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 12,519 | 12,519 | 12,495 | 12,489 | 0 | 29 | 0 | 29 | 0 | 12,519 | 0 | 0 | 0 | 459 | 10/25/2033 | 1.A |
| 31403C-WE-7 | FNMA PASS TH #745045 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 33,459 | 33,459 | 31,347 | 31,938 | 0 | 1,521 | 0 | 1,521 | 0 | 33,459 | 0 | 0 | 0 | 1,027 | 12/25/2034 | 1.A |
| 31404J-MA-0 | FNMA PASS TH #769953 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 231 | 231 | 231 | 231 | 0 | 0 | 0 | 0 | 0 | 231 | 0 | 0 | 0 | 8 | 03/25/2034 | 1.A |
| 31404Y-YE-6 | FNMA PASS TH #782909 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,923 | 1,923 | 1,846 | 1,864 | 0 | 59 | 0 | 59 | 0 | 1,923 | 0 | 0 | 0 | 64 | 06/25/2034 | 1.A |
| 31406V-2P-0 | FNMA PASS TH #821682 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 4,111 | 4,111 | 4,074 | 4,079 | 0 | 33 | 0 | 33 | 0 | 4,111 | 0 | 0 | 0 | 137 | 06/25/2035 | 1.A |
| 31410F-V3-6 | FNMA PASS TH #888134 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 24,315 | 24,315 | 23,467 | 23,424 | 0 | 891 | 0 | 891 | 0 | 24,315 | 0 | 0 | 0 | 809 | 02/25/2037 | 1.A |
| 31410K-PV-0 | FNMA PASS TH #889736 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 6,259 | 6,259 | 5,889 | 5,941 | 0 | 319 | 0 | 319 | 0 | 6,259 | 0 | 0 | 0 | 207 | 12/25/2033 | 1.A |
| 3138AE-LY-7 | FNMA PASS TH #AI1242 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 8,852 | 8,852 | 8,827 | 8,831 | 0 | 21 | 0 | 21 | 0 | 8,852 | 0 | 0 | 0 | 205 | 04/25/2026 | 1.A |
| 3138WF-KG-0 | FNMA PASS TH #AS5694 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 37,178 | 37,178 | 36,858 | 36,708 | 0 | 470 | 0 | 470 | 0 | 37,178 | 0 | 0 | 0 | 740 | 08/25/2045 | 1.A |
| 3138X2-Q6-4 | FNMA PASS TH #AU3176 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 87,398 | 87,398 | 88,682 | 88,863 | 0 | (1,464) | 0 | (1,464) | 0 | 87,398 | 0 | 0 | 0 | 1,748 | 08/25/2043 | 1.A |
| 3138Y9-M4-7 | FNMA PASS TH #AX7578 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 24,016 | 24,016 | 24,031 | 24,051 | 0 | (35) | 0 | (35) | 0 | 24,016 | 0 | 0 | 0 | 464 | 01/25/2045 | 1.A |
| 3140J9-EJ-6 | FNMA PASS TH #BM4636 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 72,157 | 72,157 | 71,436 | 71,264 | 0 | 893 | 0 | 893 | 0 | 72,157 | 0 | 0 | 0 | 1,189 | 11/25/2047 | 1.A |
| 3140JA-CD-8 | FNMA PASS TH #BM5467 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 91,498 | 91,498 | 91,012 | 90,961 | 0 | 536 | 0 | 536 | 0 | 91,498 | 0 | 0 | 0 | 1,817 | 11/25/2047 | 1.A |
| 3140JA-GR-3 | FNMA PASS TH #BM5607 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 99,241 | 99,241 | 99,124 | 99,146 | 0 | 95 | 0 | 95 | 0 | 99,241 | 0 | 0 | 0 | 1,980 | 11/25/2046 | 1.A |
| 3140MK-FU-1 | FNMA PASS TH #BV5578 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 340,810 | 340,810 | 292,138 | 292,138 | 0 | 48,672 | 0 | 48,672 | 0 | 340,810 | 0 | 0 | 0 | 1,267 | 05/25/2052 | 1.A |
| 3140MM-5R-5 | FNMA PASS TH #BV8055 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 640,194 | 640,194 | 594,380 | 595,869 | 0 | 44,325 | 0 | 44,325 | 0 | 640,194 | 0 | 0 | 0 | 20,118 | 09/25/2052 | 1.A |
| 3140QL-HU-3 | FNMA PASS TH #CB1142 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 331,581 | 331,581 | 278,890 | 280,121 | 0 | 51,459 | 0 | 51,459 | 0 | 331,581 | 0 | 0 | 0 | 6,713 | 07/25/2051 | 1.A |
| 3140QN-QW-5 | FNMA PASS TH #CB3168 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 344,959 | 344,959 | 311,864 | 311,984 | 0 | 32,975 | 0 | 32,975 | 0 | 344,959 | 0 | 0 | 0 | 7,143 | 03/25/2052 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 31400P-SU-2 | FNMA PASS TH #CB4130 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 273,976 | 273,976 | 266,292 | 266,481 | 0 | 7,494 | 0 | 7,494 | 0 | 273,976 | 0 | 0 | 0 | 8,192 | 07/25/2052 | 1.A |
| 31400P-2J-5 | FNMA PASS TH #CB4376 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 364,969 | 364,969 | 348,659 | 348,881 | 0 | 16,088 | 0 | 16,088 | 0 | 364,969 | 0 | 0 | 0 | 9,911 | 08/25/2052 | 1.A |
| 31400Q-J2-2 | FNMA PASS TH #CB4780 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 501,135 | 501,135 | 497,357 | 497,355 | 0 | 3,780 | 0 | 3,780 | 0 | 501,135 | 0 | 0 | 0 | 16,180 | 10/25/2052 | 1.A |
| 31400Q-LA-1 | FNMA PASS TH #CB4820 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 473,481 | 473,481 | 464,233 | 464,334 | 0 | 9,147 | 0 | 9,147 | 0 | 473,481 | 0 | 0 | 0 | 14,211 | 10/25/2052 | 1.A |
| 31400Q-LH-6 | FNMA PASS TH #CB4827 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 134,189 | 134,189 | 127,616 | 127,655 | 0 | 6,534 | 0 | 6,534 | 0 | 134,189 | 0 | 0 | 0 | 4,021 | 10/25/2052 | 1.A |
| 31400Q-LP-8 | FNMA PASS TH #CB4833 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 187,381 | 187,381 | 186,005 | 186,071 | 0 | 1,309 | 0 | 1,309 | 0 | 187,381 | 0 | 0 | 0 | 6,192 | 10/25/2052 | 1.A |
| 31400Q-LZ-6 | FNMA PASS TH #CB4843 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 213,972 | 213,972 | 213,772 | 213,765 | 0 | 207 | 0 | 207 | 0 | 213,972 | 0 | 0 | 0 | 7,793 | 10/25/2052 | 1.A |
| 31400Q-L9-4 | FNMA PASS TH #CB4851 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 266,121 | 266,121 | 259,583 | 259,678 | 0 | 6,443 | 0 | 6,443 | 0 | 266,121 | 0 | 0 | 0 | 8,094 | 10/25/2052 | 1.A |
| 31400Q-QY-4 | FNMA PASS TH #CB4970 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 777,389 | 777,389 | 774,109 | 774,119 | 0 | 3,270 | 0 | 3,270 | 0 | 777,389 | 0 | 0 | 0 | 29,203 | 10/25/2052 | 1.A |
| 31400Q-UN-3 | FNMA PASS TH #CB5088 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 781,208 | 781,208 | 771,077 | 771,511 | 0 | 9,697 | 0 | 9,697 | 0 | 781,208 | 0 | 0 | 0 | 28,604 | 11/25/2052 | 1.A |
| 31400Q-3C-7 | FNMA PASS TH #CB5294 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 516,907 | 516,907 | 513,515 | 513,500 | 0 | 3,407 | 0 | 3,407 | 0 | 516,907 | 0 | 0 | 0 | 19,020 | 11/25/2052 | 1.A |
| 31400R-FW-8 | FNMA PASS TH #CB5580 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 276,199 | 276,199 | 264,288 | 264,288 | 0 | 11,911 | 0 | 11,911 | 0 | 276,199 | 0 | 0 | 0 | 5,116 | 10/25/2052 | 1.A |
| 31400R-KF-9 | FNMA PASS TH #CB5693 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 236,637 | 236,637 | 230,832 | 231,043 | 0 | 5,594 | 0 | 5,594 | 0 | 236,637 | 0 | 0 | 0 | 8,884 | 02/25/2053 | 1.A |
| 31400S-PY-1 | FNMA PASS TH #CB6738 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 352,283 | 352,283 | 342,361 | 342,361 | 0 | 9,922 | 0 | 9,922 | 0 | 352,283 | 0 | 0 | 0 | 5,936 | 07/25/2053 | 1.A |
| 31400S-QH-7 | FNMA PASS TH #CB6755 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,084,738 | 1,084,738 | 1,089,187 | 1,088,395 | 0 | (3,657) | 0 | (3,657) | 0 | 1,084,738 | 0 | 0 | 0 | 43,658 | 07/25/2053 | 1.A |
| 31400S-T8-4 | FNMA PASS TH #CB6874 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 881,153 | 881,153 | 881,291 | 880,868 | 0 | 285 | 0 | 285 | 0 | 881,153 | 0 | 0 | 0 | 35,468 | 08/25/2053 | 1.A |
| 31400T-ED-7 | FNMA PASS TH #CB7331 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 414,052 | 414,052 | 408,876 | 409,012 | 0 | 5,040 | 0 | 5,040 | 0 | 414,052 | 0 | 0 | 0 | 15,428 | 10/25/2053 | 1.A |
| 31400V-KW-3 | FNMA PASS TH #CB9308 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 308,858 | 308,858 | 301,800 | 301,839 | 0 | 7,019 | 0 | 7,019 | 0 | 308,858 | 0 | 0 | 0 | 10,644 | 10/25/2054 | 1.A |
| 31400V-QQ-0 | FNMA PASS TH #CB9462 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 164,674 | 164,674 | 161,754 | 161,773 | 0 | 2,901 | 0 | 2,901 | 0 | 164,674 | 0 | 0 | 0 | 5,347 | 11/25/2054 | 1.A |
| 3140W1-GU-1 | FNMA PASS TH #FA1110 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 322,852 | 322,852 | 303,758 | 303,758 | 0 | 19,094 | 0 | 19,094 | 0 | 322,852 | 0 | 0 | 0 | 4,823 | 09/25/2054 | 1.A |
| 3140XD-KE-5 | FNMA PASS TH #FM9292 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 578,896 | 578,896 | 477,838 | 480,568 | 0 | 98,327 | 0 | 98,327 | 0 | 578,896 | 0 | 0 | 0 | 11,409 | 11/25/2051 | 1.A |
| 3140XE-C7-7 | FNMA PASS TH #FM9993 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 239,029 | 239,029 | 230,065 | 229,971 | 0 | 9,058 | 0 | 9,058 | 0 | 239,029 | 0 | 0 | 0 | 5,480 | 07/25/2051 | 1.A |
| 3140XG-CW-7 | FNMA PASS TH #FS0984 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 554,044 | 554,044 | 466,089 | 467,749 | 0 | 86,295 | 0 | 86,295 | 0 | 554,044 | 0 | 0 | 0 | 11,215 | 04/25/2052 | 1.A |
| 3140XG-G4-5 | FNMA PASS TH #FS1118 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 437,200 | 437,200 | 396,623 | 396,490 | 0 | 40,711 | 0 | 40,711 | 0 | 437,200 | 0 | 0 | 0 | 10,256 | 03/25/2052 | 1.A |
| 3140XH-KL-0 | FNMA PASS TH #FS2098 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 128,902 | 128,902 | 112,830 | 112,830 | 0 | 16,073 | 0 | 16,073 | 0 | 128,902 | 0 | 0 | 0 | 322 | 12/25/2050 | 1.A |
| 3140XH-WY-9 | FNMA PASS TH #FS2462 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 627,555 | 627,555 | 542,345 | 543,201 | 0 | 84,354 | 0 | 84,354 | 0 | 627,555 | 0 | 0 | 0 | 12,687 | 02/25/2052 | 1.A |
| 3140XH-ZH-3 | FNMA PASS TH #FS2543 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 131,971 | 131,971 | 125,702 | 125,624 | 0 | 6,347 | 0 | 6,347 | 0 | 131,971 | 0 | 0 | 0 | 3,094 | 05/25/2051 | 1.A |
| 3140XJ-YX-5 | FNMA PASS TH #FS3425 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 268,433 | 268,433 | 262,855 | 262,927 | 0 | 5,506 | 0 | 5,506 | 0 | 268,433 | 0 | 0 | 0 | 8,000 | 09/25/2052 | 1.A |
| 3140XJ-4E-0 | FNMA PASS TH #FS3520 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 180,326 | 180,326 | 169,683 | 169,683 | 0 | 10,643 | 0 | 10,643 | 0 | 180,326 | 0 | 0 | 0 | 2,641 | 11/25/2052 | 1.A |
| 3140XK-S9-2 | FNMA PASS TH #FS4143 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 162,523 | 162,523 | 164,656 | 164,562 | 0 | (2,039) | 0 | (2,039) | 0 | 162,523 | 0 | 0 | 0 | 5,834 | 03/25/2053 | 1.A |
| 3140XL-E3-8 | FNMA PASS TH #FS4653 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 760,297 | 760,297 | 759,287 | 759,175 | 0 | 1,122 | 0 | 1,122 | 0 | 760,297 | 0 | 0 | 0 | 28,211 | 05/25/2053 | 1.A |
| 3140XL-LW-6 | FNMA PASS TH #FS4840 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 610,920 | 610,920 | 607,388 | 607,406 | 0 | 3,514 | 0 | 3,514 | 0 | 610,920 | 0 | 0 | 0 | 22,499 | 05/25/2053 | 1.A |
| 3140XL-XJ-2 | FNMA PASS TH #FS5180 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 378,687 | 378,687 | 362,948 | 363,326 | 0 | 15,361 | 0 | 15,361 | 0 | 378,687 | 0 | 0 | 0 | 12,557 | 09/25/2052 | 1.A |
| 3140XM-MW-3 | FNMA PASS TH #FS5772 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 703,539 | 703,539 | 677,733 | 678,474 | 0 | 25,065 | 0 | 25,065 | 0 | 703,539 | 0 | 0 | 0 | 25,199 | 06/25/2053 | 1.A |
| 3140XM-YL-4 | FNMA PASS TH #FS6114 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 379,873 | 379,873 | 332,270 | 333,572 | 0 | 46,301 | 0 | 46,301 | 0 | 379,873 | 0 | 0 | 0 | 9,142 | 08/25/2052 | 1.A |
| 3140XM-5S-1 | FNMA PASS TH #FS6256 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 296,664 | 296,664 | 262,362 | 262,990 | 0 | 33,674 | 0 | 33,674 | 0 | 296,664 | 0 | 0 | 0 | 6,755 | 08/25/2052 | 1.A |
| 3140XN-KM-5 | FNMA PASS TH #FS6599 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 503,890 | 503,890 | 467,437 | 467,872 | 0 | 36,018 | 0 | 36,018 | 0 | 503,890 | 0 | 0 | 0 | 11,581 | 09/25/2052 | 1.A |
| 3140XP-FA-2 | FNMA PASS TH #FS7360 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 466,846 | 466,846 | 466,555 | 466,498 | 0 | 348 | 0 | 348 | 0 | 466,846 | 0 | 0 | 0 | 17,616 | 09/25/2053 | 1.A |
| 3140XQ-JE-8 | FNMA PASS TH #FS8360 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 565,568 | 565,568 | 522,311 | 522,991 | 0 | 42,577 | 0 | 42,577 | 0 | 565,568 | 0 | 0 | 0 | 12,960 | 09/25/2052 | 1.A |
| 3140XQ-NC-7 | FNMA PASS TH #FS8486 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 277,417 | 277,417 | 271,717 | 271,803 | 0 | 5,614 | 0 | 5,614 | 0 | 277,417 | 0 | 0 | 0 | 8,388 | 12/25/2052 | 1.A |
| 3140XQ-SA-6 | FNMA PASS TH #FS8612 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 470,932 | 470,932 | 448,342 | 448,577 | 0 | 22,355 | 0 | 22,355 | 0 | 470,932 | 0 | 0 | 0 | 13,796 | 10/25/2052 | 1.A |
| 3140XR-PR-0 | FNMA PASS TH #FS9431 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 302,183 | 302,183 | 289,576 | 289,697 | 0 | 12,487 | 0 | 12,487 | 0 | 302,183 | 0 | 0 | 0 | 8,970 | 04/25/2053 | 1.A |
| 3140XR-P5-8 | FNMA PASS TH #FS9443 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 297,997 | 297,997 | 282,236 | 282,326 | 0 | 15,671 | 0 | 15,671 | 0 | 297,997 | 0 | 0 | 0 | 8,978 | 02/25/2054 | 1.A |
| 3140XR-QV-0 | FNMA PASS TH #FS9467 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 215,737 | 215,737 | 187,379 | 187,379 | 0 | 28,358 | 0 | 28,358 | 0 | 215,737 | 0 | 0 | 0 | 925 | 07/25/2050 | 1.A |
| 3140XR-RD-9 | FNMA PASS TH #FS9483 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 437,353 | 437,353 | 426,078 | 426,197 | 0 | 11,156 | 0 | 11,156 | 0 | 437,353 | 0 | 0 | 0 | 14,693 | 09/25/2053 | 1.A |
| 3140XR-R6-4 | FNMA PASS TH #FS9508 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 191,934 | 191,934 | 182,398 | 182,468 | 0 | 9,466 | 0 | 9,466 | 0 | 191,934 | 0 | 0 | 0 | 5,751 | 03/25/2054 | 1.A |
| 3140XR-SM-8 | FNMA PASS TH #FS9523 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 561,599 | 561,599 | 525,533 | 525,559 | 0 | 36,039 | 0 | 36,039 | 0 | 561,599 | 0 | 0 | 0 | 15,287 | 04/25/2054 | 1.A |
| 3140XR-UD-5 | FNMA PASS TH #FS9579 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 242,047 | 242,047 | 230,928 | 231,017 | 0 | 11,029 | 0 | 11,029 | 0 | 242,047 | 0 | 0 | 0 | 7,112 | 12/25/2053 | 1.A |
| 3140XR-YF-6 | FNMA PASS TH #FS9709 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 377,646 | 377,646 | 329,496 | 329,496 | 0 | 48,150 | 0 | 48,150 | 0 | 377,646 | 0 | 0 | 0 | 1,838 | 11/25/2051 | 1.A |
| 31418D-CX-8 | FNMA PASS TH #MA3685 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 17,896 | 17,896 | 17,743 | 17,544 | 0 | 352 | 0 | 352 | 0 | 17,896 | 0 | 0 | 0 | 354 | 06/25/2049 | 1.A |
| 31418D-MJ-8 | FNMA PASS TH #MA3960 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 190,996 | 190,996 | 164,286 | 164,286 | 0 | 26,710 | 0 | 26,710 | 0 | 190,996 | 0 | 0 | 0 | 937 | 03/25/2050 | 1.A |
| 31418E-CA-6 | FNMA PASS TH #MA4564 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 244,781 | 244,781 | 211,755 | 212,017 | 0 | 32,764 | 0 | 32,764 | 0 | 244,781 | 0 | 0 | 0 | 4,880 | 03/25/2052 | 1.A |
| 31418E-DE-7 | FNMA PASS TH #MA4600 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 354,304 | 354,304 | 317,462 | 317,799 | 0 | 36,506 | 0 | 36,506 | 0 | 354,304 | 0 | 0 | 0 | 8,260 | 05/25/2052 | 1.A |
| 31418E-ES-5 | FNMA PASS TH #MA4644 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 282,018 | 282,018 | 255,182 | 255,758 | 0 | 26,260 | 0 | 26,260 | 0 | 282,018 | 0 | 0 | 0 | 7,488 | 05/25/2052 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 31418E-HJ-2 | FNMA PASS TH #MA4732 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 96,536 | 96,536 | 89,907 | 89,907 | 0 | 6,629 | 0 | 6,629 | 0 | 96,536 | 0 | 0 | 0 | 1,596 | 09/25/2052 | 1.A |
| 31418E-HK-9 | FNMA PASS TH #MA4733 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 186,907 | 186,907 | 176,306 | 176,469 | 0 | 10,438 | 0 | 10,438 | 0 | 186,907 | 0 | 0 | 0 | 5,569 | 09/25/2052 | 1.A |
| 31418E-J5-0 | FNMA PASS TH #MA4783 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 404,638 | 404,638 | 376,930 | 376,930 | 0 | 27,708 | 0 | 27,708 | 0 | 404,638 | 0 | 0 | 0 | 6,766 | 10/25/2052 | 1.A |
| 31418E-J7-6 | FNMA PASS TH #MA4785 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 529,290 | 529,290 | 515,177 | 515,317 | 0 | 13,973 | 0 | 13,973 | 0 | 529,290 | 0 | 0 | 0 | 17,695 | 10/25/2052 | 1.A |
| 31418E-KS-8 | FNMA PASS TH #MA4804 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 585,088 | 585,088 | 539,616 | 539,854 | 0 | 45,234 | 0 | 45,234 | 0 | 585,088 | 0 | 0 | 0 | 15,434 | 11/25/2052 | 1.A |
| 31418E-KV-1 | FNMA PASS TH #MA4807 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 229,676 | 229,676 | 231,219 | 231,055 | 0 | (1,379) | 0 | (1,379) | 0 | 229,676 | 0 | 0 | 0 | 8,502 | 11/25/2052 | 1.A |
| 31418E-MR-8 | FNMA PASS TH #MA4867 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 255,481 | 255,481 | 244,863 | 244,863 | 0 | 10,618 | 0 | 10,618 | 0 | 255,481 | 0 | 0 | 0 | 4,838 | 01/25/2053 | 1.A |
| 31418E-PA-2 | FNMA PASS TH #MA4916 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 364,608 | 364,608 | 344,925 | 345,282 | 0 | 19,326 | 0 | 19,326 | 0 | 364,608 | 0 | 0 | 0 | 9,723 | 02/25/2053 | 1.A |
| 31418E-PB-0 | FNMA PASS TH #MA4917 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 531,453 | 531,453 | 511,855 | 511,855 | 0 | 19,597 | 0 | 19,597 | 0 | 531,453 | 0 | 0 | 0 | 9,770 | 02/25/2053 | 1.A |
| 31418E-QL-7 | FNMA PASS TH #MA4958 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 443,377 | 443,377 | 421,496 | 421,735 | 0 | 21,642 | 0 | 21,642 | 0 | 443,377 | 0 | 0 | 0 | 12,826 | 03/25/2053 | 1.A |
| 31418E-Q8-6 | FNMA PASS TH #MA4978 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 476,064 | 476,064 | 459,104 | 459,903 | 0 | 16,161 | 0 | 16,161 | 0 | 476,064 | 0 | 0 | 0 | 15,779 | 04/25/2053 | 1.A |
| 31418E-R6-9 | FNMA PASS TH #MA5008 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 426,513 | 426,513 | 416,983 | 417,146 | 0 | 9,367 | 0 | 9,367 | 0 | 426,513 | 0 | 0 | 0 | 12,750 | 05/25/2053 | 1.A |
| 31418E-R7-7 | FNMA PASS TH #MA5009 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 328,349 | 328,349 | 327,297 | 327,296 | 0 | 1,052 | 0 | 1,052 | 0 | 328,349 | 0 | 0 | 0 | 10,826 | 05/25/2053 | 1.A |
| 31418E-S5-0 | FNMA PASS TH #MA5039 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 668,778 | 668,778 | 665,094 | 665,107 | 0 | 3,670 | 0 | 3,670 | 0 | 668,778 | 0 | 0 | 0 | 24,625 | 06/25/2053 | 1.A |
| 31418E-S6-8 | FNMA PASS TH #MA5040 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 575,494 | 575,494 | 578,461 | 578,475 | 0 | (2,981) | 0 | (2,981) | 0 | 575,494 | 0 | 0 | 0 | 22,786 | 06/25/2053 | 1.A |
| 31418E-T4-2 | FNMA PASS TH #MA5070 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 552,953 | 552,953 | 520,013 | 521,980 | 0 | 30,973 | 0 | 30,973 | 0 | 552,953 | 0 | 0 | 0 | 16,830 | 07/25/2053 | 1.A |
| 31418E-T5-9 | FNMA PASS TH #MA5071 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 547,995 | 547,995 | 544,184 | 544,214 | 0 | 3,781 | 0 | 3,781 | 0 | 547,995 | 0 | 0 | 0 | 18,322 | 07/25/2053 | 1.A |
| 31418E-T7-5 | FNMA PASS TH #MA5073 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 346,270 | 346,270 | 345,080 | 345,073 | 0 | 1,197 | 0 | 1,197 | 0 | 346,270 | 0 | 0 | 0 | 13,809 | 07/25/2053 | 1.A |
| 31418E-VA-5 | FNMA PASS TH #MA5108 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 955,547 | 955,547 | 951,964 | 951,940 | 0 | 3,607 | 0 | 3,607 | 0 | 955,547 | 0 | 0 | 0 | 38,580 | 08/25/2053 | 1.A |
| 31418E-VD-9 | FNMA PASS TH #MA5111 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 719,702 | 719,702 | 722,794 | 722,865 | 0 | (3,163) | 0 | (3,163) | 0 | 719,702 | 0 | 0 | 0 | 26,010 | 08/25/2038 | 1.A |
| 31418E-V6-4 | FNMA PASS TH #MA5136 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 251,548 | 251,548 | 238,312 | 238,438 | 0 | 13,110 | 0 | 13,110 | 0 | 251,548 | 0 | 0 | 0 | 7,711 | 09/25/2053 | 1.A |
| 31418E-V8-0 | FNMA PASS TH #MA5138 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 523,705 | 523,705 | 516,913 | 516,958 | 0 | 6,747 | 0 | 6,747 | 0 | 523,705 | 0 | 0 | 0 | 19,599 | 09/25/2053 | 1.A |
| 31418E-WZ-9 | FNMA PASS TH #MA5163 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 348,697 | 348,697 | 330,118 | 330,295 | 0 | 18,402 | 0 | 18,402 | 0 | 348,697 | 0 | 0 | 0 | 10,381 | 10/25/2053 | 1.A |
| 3136A8-4G-2 | FNR 2012-112 DA CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 65,211 | 65,211 | 64,778 | 64,700 | 0 | 512 | 0 | 512 | 0 | 65,211 | 0 | 0 | 0 | 1,312 | 10/25/2042 | 1.A |
| 3136AT-4R-2 | FNR 2016-71 QM CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 13,879 | 13,879 | 13,690 | 13,560 | 0 | 319 | 0 | 319 | 0 | 13,879 | 0 | 0 | 0 | 286 | 10/25/2046 | 1.A |
| 3136AQ-5Y-2 | FNR 2016-9 D CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 59,805 | 59,805 | 59,261 | 59,193 | 0 | 612 | 0 | 612 | 0 | 59,805 | 0 | 0 | 0 | 1,195 | 03/25/2046 | 1.A |
| 3136B4-6P-8 | FNR 2019-33 CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 109,108 | 109,108 | 108,801 | 108,784 | 0 | 324 | 0 | 324 | 0 | 109,108 | 0 | 0 | 0 | 1,819 | 12/25/2048 | 1.A |
| 3136B7-DH-1 | FNR 2019-64 A CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 71,363 | 71,363 | 72,344 | 72,715 | 0 | (1,352) | 0 | (1,352) | 0 | 71,363 | 0 | 0 | 0 | 1,178 | 08/25/2051 | 1.A |
| 3136B7-ZR-5 | FNR 2019-69 JA CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 183,978 | 183,978 | 183,058 | 182,669 | 0 | 1,309 | 0 | 1,309 | 0 | 183,978 | 0 | 0 | 0 | 3,024 | 12/25/2049 | 1.A |
| 3136B7-VD-0 | FNR 2019-74 C CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 72,097 | 72,097 | 71,576 | 71,359 | 0 | 737 | 0 | 737 | 0 | 72,097 | 0 | 0 | 0 | 1,137 | 12/25/2049 | 1.A |
| 3136BP-U7-4 | FNR 2023-11 EA CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 829,486 | 829,486 | 828,222 | 827,937 | 0 | 1,549 | 0 | 1,549 | 0 | 829,486 | 0 | 0 | 0 | 30,380 | 02/25/2045 | 1.A |
| 3136BP-WR-8 | FNR 2023-14 ED CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 908,788 | 908,788 | 909,303 | 908,798 | 0 | (10) | 0 | (10) | 0 | 908,788 | 0 | 0 | 0 | 33,283 | 08/25/2047 | 1.A |
| 3136BP-X7-1 | FNR 2023-17 DA CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 1,272,159 | 1,272,159 | 1,271,811 | 1,270,967 | 0 | 1,192 | 0 | 1,192 | 0 | 1,272,159 | 0 | 0 | 0 | 42,451 | 09/25/2049 | 1.A |
| 3136BP-WJ-6 | FNR 2023-7 CA CMO 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 933,571 | 933,571 | 926,642 | 927,223 | 0 | 6,348 | 0 | 6,348 | 0 | 933,571 | 0 | 0 | 0 | 30,738 | 08/25/2045 | 1.A |
| 3136BR-UC-9 | FNR 2024-21 BA CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 887,781 | 887,781 | 879,735 | 880,201 | 0 | 7,580 | 0 | 7,580 | 0 | 887,781 | 0 | 0 | 0 | 33,142 | 11/25/2046 | 1.A |
| 3136BR-SR-9 | FNR 2024-23 BA CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 1,235,327 | 1,235,327 | 1,223,167 | 1,224,175 | 0 | 11,151 | 0 | 11,151 | 0 | 1,235,327 | 0 | 0 | 0 | 46,073 | 04/25/2050 | 1.A |
| 3136BR-2R-7 | FNR 2024-30 BA CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 1,465,615 | 1,465,615 | 1,449,584 | 1,449,954 | 0 | 15,661 | 0 | 15,661 | 0 | 1,465,615 | 0 | 0 | 0 | 55,778 | 12/25/2047 | 1.A |
| 3136BT-JX-2 | FNR 2024-85 AN (CMO) 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 354,720 | 354,720 | 348,166 | 348,257 | 0 | 6,463 | 0 | 6,463 | 0 | 354,720 | 0 | 0 | 0 | 11,882 | 11/25/2054 | 1.A |
| 31393R-GG-9 | FSPC T-56 A5 CMO 5.231 | 09/25/2025 | PAID ON PRINCIPAL | | 79,874 | 79,874 | 77,652 | 77,673 | 0 | 2,200 | 0 | 2,200 | 0 | 79,874 | 0 | 0 | 0 | 2,871 | 05/25/2043 | 1.A |
| 3137G1-AA-5 | FWLS 2015-SC01 1A CMO 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 22,421 | 22,421 | 22,792 | 22,378 | 0 | 42 | 0 | 42 | 0 | 22,421 | 0 | 0 | 0 | 523 | 05/25/2045 | 1.A |
| 3137G1-AL-1 | FWLS 2015-SC02 2A CMO 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 18,010 | 18,010 | 18,238 | 17,974 | 0 | 36 | 0 | 36 | 0 | 18,010 | 0 | 0 | 0 | 420 | 09/25/2045 | 1.A |
| 3137G1-AV-9 | FWLS 2016-SC01 1A CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 20,530 | 20,530 | 20,864 | 21,382 | 0 | (852) | 0 | (852) | 0 | 20,530 | 0 | 0 | 0 | 410 | 07/25/2046 | 1.A |
| 3137G1-AW-7 | FWLS 2016-SC01 2A CMO 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 2,876 | 2,876 | 2,953 | 3,101 | 0 | (226) | 0 | (226) | 0 | 2,876 | 0 | 0 | 0 | 67 | 07/25/2046 | 1.A |
| 3137G1-BK-2 | FWLS 2017-SC01 1A CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 105,008 | 105,008 | 101,382 | 98,430 | 0 | 6,578 | 0 | 6,578 | 0 | 105,008 | 0 | 0 | 0 | 2,031 | 12/25/2046 | 1.A |
| 3137G1-BL-0 | FWLS 2017-SC01 2A CMO 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 47,765 | 47,765 | 47,612 | 47,567 | 0 | 198 | 0 | 198 | 0 | 47,765 | 0 | 0 | 0 | 1,034 | 12/25/2046 | 1.A |
| 35563P-BE-8 | SCRT 2017-2 HT CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 33,890 | 33,890 | 33,368 | 33,737 | 0 | 153 | 0 | 153 | 0 | 33,890 | 0 | 0 | 0 | 681 | 08/25/2056 | 1.A |
| 35563P-DD-8 | SCRT 2017-4 HT CMO 3.250 | 09/25/2025 | PAID ON PRINCIPAL | | 74,209 | 74,209 | 74,021 | 74,776 | 0 | (568) | 0 | (568) | 0 | 74,209 | 0 | 0 | 0 | 1,632 | 06/25/2057 | 1.A |
| 1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 74,301,809 | 74,301,809 | 71,829,035 | 71,871,372 | 0 | 2,430,438 | 0 | 2,430,438 | 0 | 74,301,809 | 0 | 0 | 0 | 2,270,376 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 00842A-AD-1 | ABMT 2015-4 A4 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 5,827 | 5,827 | 5,812 | 5,798 | 0 | 29 | 0 | 29 | 0 | 5,827 | 0 | 0 | 0 | 136 | 06/25/2045 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 00842V-AC-7 | ABMT 2016-3 A3 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 8,110 | 8,110 | 8,333 | 8,150 | 0 | (40) | 0 | (40) | 0 | 8,110 | 0 | 0 | 0 | 202 | 08/25/2046 | 1.A |
| 004375-CE-9 | ACCR 2004-4 A2C 5.272 | 09/25/2025 | PAID ON PRINCIPAL | | 5,489 | 5,489 | 5,277 | 5,505 | 0 | (16) | 0 | (16) | 0 | 5,489 | 0 | 0 | 0 | 220 | 01/25/2035 | 1.A FM |
| 004375-CF-6 | ACCR 2004-4 A2D 4.972 | 09/25/2025 | PAID ON PRINCIPAL | | 37,278 | 37,278 | 31,756 | 37,348 | 0 | (70) | 0 | (70) | 0 | 37,278 | 0 | 0 | 0 | 1,421 | 01/25/2035 | 1.A FM |
| 007036-QM-1 | ARMT 2005-8 4A21 CMO 4.413 | 09/25/2025 | PAID ON PRINCIPAL | | 681 | 681 | 619 | 394 | 0 | 288 | 0 | 288 | 0 | 681 | 0 | 0 | 0 | 24 | 11/25/2035 | 1.D FM |
| 07386H-SW-2 | BALTA 2005-4 22A2 CMO 4.933 | 07/25/2025 | PAID ON PRINCIPAL | | 2,275 | 2,275 | 1,206 | 449 | 0 | 1,827 | 0 | 1,827 | 0 | 2,275 | 0 | 0 | 0 | 66 | 05/25/2035 | 1.D FM |
| 05948X-BV-2 | BOAMS 2003-D 2A4 CMO 7.022 | 09/25/2025 | 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 3.481 | 09/25/2025 | PAID ON PRINCIPAL | | 983 | 983 | 916 | 909 | 0 | 75 | 0 | 75 | 0 | 983 | 0 | 0 | 0 | 23 | 08/25/2035 | 1.D FM |
| 05949C-KS-4 | BOAMS 2005-J 2A3 CMO 5.533 | 09/25/2025 | PAID ON PRINCIPAL | | 699 | 699 | 667 | 542 | 0 | 158 | 0 | 158 | 0 | 699 | 0 | 0 | 0 | 26 | 11/25/2035 | 1.D FM |
| 05949C-KS-4 | BOAMS 2005-J 2A3 CMO 5.533 | 09/25/2025 | WRITTEN OFF | | 0 | 57 | 54 | 44 | 0 | 0 | 0 | 0 | 0 | 44 | 0 | (44) | (44) | 2 | 11/25/2035 | 1.D FM |
| 05952H-AZ-2 | BOAMS 2007-1 1A24 CMO 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,339 | 1,339 | 1,239 | 635 | 0 | 704 | 0 | 704 | 0 | 1,339 | 0 | 0 | 0 | 54 | 03/25/2037 | 1.D FM |
| 05952H-AZ-2 | BOAMS 2007-1 1A24 CMO 6.000 | 09/25/2025 | WRITTEN OFF | | 0 | 1,771 | 1,638 | 840 | 0 | 7 | 0 | 7 | 0 | 848 | 0 | (848) | (848) | 71 | 03/25/2037 | 1.D FM |
| 07384M-F8-0 | BSARM 2004-1 11A1 CMO 5.239 | 09/25/2025 | PAID ON PRINCIPAL | | 177,883 | 177,883 | 145,531 | 137,308 | 0 | 40,575 | 0 | 40,575 | 0 | 177,883 | 0 | 0 | 0 | 4,825 | 04/25/2034 | 6. |
| 07387A-FX-8 | BSARM 2005-12 12A1 CMO 5.391 | 09/25/2025 | PAID ON PRINCIPAL | | 3,272 | 3,272 | 2,028 | 634 | 0 | 2,638 | 0 | 2,638 | 0 | 3,272 | 0 | 0 | 0 | 122 | 02/25/2036 | 1.D FM |
| 07387A-FX-8 | BSARM 2005-12 12A1 CMO 5.391 | 08/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (28) | (17) | (5) | 0 | 0 | 0 | 0 | 0 | (5) | 0 | 5 | 5 | 0 | 02/25/2036 | 1.D FM |
| 07387A-FX-8 | BSARM 2005-12 12A1 CMO 5.391 | 09/25/2025 | WRITTEN OFF | | 0 | 346 | 214 | 67 | 0 | (5) | 0 | (5) | 0 | 62 | 0 | (62) | (62) | 13 | 02/25/2036 | 1.D FM |
| 07401C-AV-5 | BSARM 2007-4 22A1 CMO 4.247 | 09/25/2025 | PAID ON PRINCIPAL | | 4,978 | 4,978 | 3,584 | 2,104 | 0 | 2,874 | 0 | 2,874 | 0 | 4,978 | 0 | 0 | 0 | 145 | 06/25/2047 | 1.D FM |
| 07401C-AV-5 | BSARM 2007-4 22A1 CMO 4.247 | 09/25/2025 | WRITTEN OFF | | 0 | 173 | 125 | 73 | 0 | 0 | 0 | 0 | 0 | 73 | 0 | (73) | (73) | 5 | 06/25/2047 | 1.D FM |
| 16162W-QJ-1 | CHASE 2005-A2 3A2 CMO 4.435 | 09/25/2025 | PAID ON PRINCIPAL | | 16,388 | 16,388 | 14,044 | 6,125 | 0 | 10,264 | 0 | 10,264 | 0 | 16,388 | 0 | 0 | 0 | 474 | 01/25/2036 | 1.D FM |
| 16162W-QJ-1 | CHASE 2005-A2 3A2 CMO 4.435 | 08/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (481) | (412) | (180) | 0 | 22 | 0 | 22 | 0 | (158) | 0 | 158 | 158 | 0 | 01/25/2036 | 1.D FM |
| 161929-BH-6 | CHASE 2024-2 A4A (144A 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,396,881 | 1,396,881 | 1,379,838 | 1,387,400 | 0 | 9,480 | 0 | 9,480 | 0 | 1,396,881 | 0 | 0 | 0 | 54,563 | 02/25/2055 | 1.A |
| 16159H-AA-5 | CHASE 2024-3 A2 CMO (1 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 243,162 | 243,162 | 242,288 | 242,288 | 0 | 874 | 0 | 874 | 0 | 243,162 | 0 | 0 | 0 | 10,298 | 02/25/2055 | 1.A |
| 16159N-AD-6 | CHASE 2024-4 A4 CMO (1 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,512,883 | 1,512,883 | 1,495,080 | 1,495,635 | 0 | 17,247 | 0 | 17,247 | 0 | 1,512,883 | 0 | 0 | 0 | 61,029 | 03/25/2055 | 1.A |
| 16159Q-AD-9 | CHASE 2024-5 A4 CMO (1 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,393,909 | 1,393,909 | 1,387,553 | 1,387,631 | 0 | 6,278 | 0 | 6,278 | 0 | 1,393,909 | 0 | 0 | 0 | 53,762 | 04/25/2055 | 1.A |
| 12568P-AA-1 | CIM 2020-J2 A1 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 105,514 | 105,514 | 83,126 | 84,327 | 0 | 21,188 | 0 | 21,188 | 0 | 105,514 | 0 | 0 | 0 | 1,645 | 01/25/2051 | 1.A |
| 12564E-AA-0 | CIM 2021-J2 A1 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 38,351 | 38,351 | 30,822 | 30,822 | 0 | 7,529 | 0 | 7,529 | 0 | 38,351 | 0 | 0 | 0 | 132 | 04/25/2051 | 1.A |
| 17321L-AA-7 | CMLTI 2013-J1 A1 CMO ( 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 118,729 | 118,729 | 120,659 | 119,126 | 0 | (397) | 0 | (397) | 0 | 118,729 | 0 | 0 | 0 | 2,581 | 10/25/2043 | 1.A |
| 17330B-AX-8 | CMLTI 2021-J3 A3A CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 259,638 | 259,638 | 262,965 | 262,673 | 0 | (3,035) | 0 | (3,035) | 0 | 259,638 | 0 | 0 | 0 | 4,021 | 09/25/2051 | 1.A |
| 17332C-BP-0 | CMLTI 2024-1 A7A CMO ( 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,018,067 | 1,018,067 | 1,015,667 | 1,015,712 | 0 | 2,355 | 0 | 2,355 | 0 | 1,018,067 | 0 | 0 | 0 | 41,136 | 07/25/2054 | 1.A |
| 17310B-AD-6 | CMSI 2006-3 1A4 CMO 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 5,267 | 5,267 | 4,805 | 3,270 | 0 | 1,996 | 0 | 1,996 | 0 | 5,267 | 0 | 0 | 0 | 211 | 06/25/2036 | 1.D FM |
| 17310B-AD-6 | CMSI 2006-3 1A4 CMO 6.000 | 09/25/2025 | WRITTEN OFF | | 0 | 4,373 | 3,990 | 2,715 | 0 | (39) | 0 | (39) | 0 | 2,676 | 0 | (2,676) | (2,676) | 175 | 06/25/2036 | 1.D FM |
| 17312K-AB-8 | CMSI 2007-5 1A2 CMO 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 280 | 280 | 251 | 20 | 0 | 261 | 0 | 261 | 0 | 280 | 0 | 0 | 0 | 11 | 06/25/2037 | 1.D FM |
| 17312K-AB-8 | CMSI 2007-5 1A2 CMO 6.000 | 09/25/2025 | WRITTEN OFF | | 0 | 87 | 77 | 6 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | (6) | (6) | 4 | 06/25/2037 | 1.D FM |
| 17312D-AA-6 | CMSI 2007-8 1A1 CMO 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 17,379 | 17,379 | 11,644 | 8,078 | 0 | 9,302 | 0 | 9,302 | 0 | 17,379 | 0 | 0 | 0 | 776 | 09/25/2037 | 1.A FM |
| 12628K-AA-0 | CSAB 2006-3 A1A CMO 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 3,282 | 3,282 | 2,272 | 163 | 0 | 3,119 | 0 | 3,119 | 0 | 3,282 | 0 | 0 | 0 | 16 | 11/25/2036 | 1.D FM |
| 22540V-6Q-0 | CSFB 2002-19 2M1 CMO 7.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,969 | 1,969 | 1,463 | 456 | 0 | 1,513 | 0 | 1,513 | 0 | 1,969 | 0 | 0 | 0 | 49 | 06/25/2032 | 1.A FM |
| 22541Q-4A-7 | CSFB 2003-29 4A1 CMO 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 2,250 | 2,250 | 2,333 | 2,243 | 0 | 7 | 0 | 7 | 0 | 2,250 | 0 | 0 | 0 | 90 | 12/25/2033 | 1.A FM |
| 12647M-BW-4 | CSMC 2013-6 2A3 CMO 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 21,832 | 21,832 | 21,433 | 21,465 | 0 | 367 | 0 | 367 | 0 | 21,832 | 0 | 0 | 0 | 516 | 08/25/2043 | 1.A |
| 12647P-AJ-7 | CSMC 2013-7 A10 CMO 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 184,501 | 184,501 | 181,849 | 181,977 | 0 | 2,524 | 0 | 2,524 | 0 | 184,501 | 0 | 0 | 0 | 4,345 | 08/25/2043 | 1.A |
| 12649X-AQ-2 | CSMC 2015-3 A9 CMO 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 4,153 | 4,153 | 4,216 | 4,145 | 0 | 8 | 0 | 8 | 0 | 4,153 | 0 | 0 | 0 | 97 | 03/25/2045 | 1.A |
| 12594X-AA-2 | CSMC 2017-HL1 A1 CMO 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 16,800 | 16,800 | 17,133 | 16,972 | 0 | (172) | 0 | (172) | 0 | 16,800 | 0 | 0 | 0 | 423 | 06/25/2047 | 1.A |
| 12669G-5U-1 | CWHL 2005-17 1A8 CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 3,826 | 3,826 | 3,354 | 114 | 0 | 3,712 | 0 | 3,712 | 0 | 3,826 | 0 | 0 | 0 | 140 | 09/25/2035 | 1.D FM |
| 12669G-5U-1 | CWHL 2005-17 1A8 CMO 5.500 | 07/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (50) | (44) | (1) | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 09/25/2035 | 1.D FM |
| 126694-PG-7 | CWHL 2005-28 A2 CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 405 | 405 | 403 | 82 | 0 | 323 | 0 | 323 | 0 | 405 | 0 | 0 | 0 | 15 | 12/25/2035 | 1.D FM |
| 12543W-AJ-7 | CWHL 2006-18 2A7 CMO 6.000 | 08/25/2025 | WRITTEN OFF | | 0 | 16 | 15 | 4 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | (3) | (3) | 1 | 12/25/2036 | 1.D FM |
| 126673-TD-4 | CWL 2004-S1 A3 5.115 | 09/25/2025 | PAID ON PRINCIPAL | | 2,208 | 2,208 | 2,009 | 2,079 | 0 | 128 | 0 | 128 | 0 | 2,208 | 0 | 0 | 0 | 78 | 02/25/2035 | 1.A FM |
| 29977K-AA-1 | EVER 2013-2 A CMO (144 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 32,149 | 32,149 | 31,887 | 31,942 | 0 | 207 | 0 | 207 | 0 | 32,149 | 0 | 0 | 0 | 643 | 06/25/2043 | 1.A |
| 33852J-AA-6 | FSMT 2021-7 A1 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 113,258 | 113,258 | 114,939 | 114,809 | 0 | (1,550) | 0 | (1,550) | 0 | 113,258 | 0 | 0 | 0 | 1,960 | 08/25/2051 | 1.A |
| 33852J-AE-8 | FSMT 2021-7 A5 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 413,502 | 413,502 | 353,948 | 360,477 | 0 | 53,025 | 0 | 53,025 | 0 | 413,502 | 0 | 0 | 0 | 7,157 | 08/25/2051 | 1.A |
| 36185M-EB-4 | GMACM 2006-J1 A1 CMO 5.750 | 07/25/2025 | PAID ON PRINCIPAL | | 1,080 | 1,080 | 779 | 154 | 0 | 926 | 0 | 926 | 0 | 1,080 | 0 | 0 | 0 | 36 | 04/25/2036 | 1.D FM |
| 36185M-EB-4 | GMACM 2006-J1 A1 CMO 5.750 | 09/25/2025 | WRITTEN OFF | | 0 | 713 | 514 | 102 | 0 | (2) | 0 | (2) | 0 | 100 | 0 | (100) | (100) | 27 | 04/25/2036 | 1.D FM |
| 36228F-YS-9 | GSAMP 2003-SEA2 A1 (AM 4.421 | 09/25/2025 | PAID ON PRINCIPAL | | 30,419 | 30,419 | 26,313 | 27,951 | 0 | 2,468 | 0 | 2,468 | 0 | 30,419 | 0 | 0 | 0 | 961 | 07/25/2033 | 1.A FM |
| 36263V-AB-3 | GSMBS 2021-PJ11 A2 CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 124,316 | 124,316 | 107,465 | 108,766 | 0 | 15,549 | 0 | 15,549 | 0 | 124,316 | 0 | 0 | 0 | 2,028 | 04/25/2052 | 1.A |
| 36264D-AB-2 | GSMBS 2021-PJ2 A2 CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 117,870 | 117,870 | 94,940 | 94,940 | 0 | 22,929 | 0 | 22,929 | 0 | 117,870 | 0 | 0 | 0 | 287 | 07/25/2051 | 1.A Z |
| 36264P-AH-2 | GSMBS 2021-PJ4 A8 CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 125,561 | 125,561 | 123,168 | 123,451 | 0 | 2,111 | 0 | 2,111 | 0 | 125,561 | 0 | 0 | 0 | 2,150 | 09/25/2051 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 36261H-AB-6 | GSMBS 2021-PJ5 A2 CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 28,060 | 28,060 | 28,446 | 28,412 | 0 | (352) | 0 | (352) | 0 | 28,060 | 0 | 0 | 0 | 477 | 10/25/2051 | 1.A |
| 36262L-AB-6 | GSMBS 2021-PJ6 A2 CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 29,163 | 29,163 | 24,898 | 25,201 | 0 | 3,962 | 0 | 3,962 | 0 | 29,163 | 0 | 0 | 0 | 494 | 11/25/2051 | 1.A |
| 36262C-AB-6 | GSMBS 2021-PJ7 A2 CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 120,410 | 120,410 | 114,395 | 114,840 | 0 | 5,570 | 0 | 5,570 | 0 | 120,410 | 0 | 0 | 0 | 1,960 | 01/25/2052 | 1.A |
| 36262W-AB-2 | GSMBS 2021-PJ8 A2 CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 253,345 | 253,345 | 257,818 | 257,619 | 0 | (4,274) | 0 | (4,274) | 0 | 253,345 | 0 | 0 | 0 | 4,165 | 01/25/2052 | 1.A |
| 36263C-AA-7 | GSMBS 2021-PJ9 A1 CMO 2.000 | 09/25/2025 | PAID ON PRINCIPAL | | 220,712 | 220,712 | 171,672 | 172,214 | 0 | 48,498 | 0 | 48,498 | 0 | 220,712 | 0 | 0 | 0 | 2,896 | 02/25/2052 | 1.A |
| 362924-BK-7 | GSMBS 2022-PJ3 A24 CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 225,860 | 225,860 | 221,766 | 222,107 | 0 | 3,753 | 0 | 3,753 | 0 | 225,860 | 0 | 0 | 0 | 4,567 | 08/25/2052 | 1.A |
| 362924-AJ-1 | GSMBS 2022-PJ3 A6 CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 529,360 | 529,360 | 509,674 | 510,478 | 0 | 18,881 | 0 | 18,881 | 0 | 529,360 | 0 | 0 | 0 | 10,704 | 08/25/2052 | 1.A |
| 36270F-AD-5 | GSMBS 2023-PJ3 A3 CMO 5.000 | 09/25/2025 | PAID ON PRINCIPAL | | 968,314 | 968,314 | 929,279 | 930,320 | 0 | 37,994 | 0 | 37,994 | 0 | 968,314 | 0 | 0 | 0 | 32,057 | 10/27/2053 | 1.A |
| 36269X-AZ-0 | GSMBS 2024-PJ5 A15 CMO 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,542,081 | 1,542,081 | 1,530,012 | 1,530,004 | 0 | 12,078 | 0 | 12,078 | 0 | 1,542,081 | 0 | 0 | 0 | 61,144 | 09/25/2054 | 1.A |
| 466247-LU-5 | JPMMT 2005-A1 4A1 CMO 6.811 | 09/25/2025 | PAID ON PRINCIPAL | | 15,300 | 15,300 | 15,282 | 15,192 | 0 | 109 | 0 | 109 | 0 | 15,300 | 0 | 0 | 0 | 723 | 02/25/2035 | 1.A FM |
| 466247-YK-3 | JPMMT 2005-A8 1A3 CMO 4.983 | 09/25/2025 | PAID ON PRINCIPAL | | 9,825 | 9,825 | 9,077 | 6,029 | 0 | 3,796 | 0 | 3,796 | 0 | 9,825 | 0 | 0 | 0 | 327 | 11/25/2035 | 1.D FM |
| 46629C-AK-3 | JPMMT 2006-A5 3A4 CMO 4.863 | 09/25/2025 | PAID ON PRINCIPAL | | 7,798 | 7,798 | 5,543 | 2,785 | 0 | 5,012 | 0 | 5,012 | 0 | 7,798 | 0 | 0 | 0 | 239 | 08/25/2036 | 1.D FM |
| 46629C-AK-3 | JPMMT 2006-A5 3A4 CMO 4.863 | 07/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (5) | (4) | (2) | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 2 | 2 | 0 | 08/25/2036 | 1.D FM |
| 46629D-AK-1 | JPMMT 2006-A7 2A2 CMO 4.471 | 09/25/2025 | PAID ON PRINCIPAL | | 3,021 | 3,021 | 2,550 | 1,018 | 0 | 2,003 | 0 | 2,003 | 0 | 3,021 | 0 | 0 | 0 | 93 | 01/25/2037 | 1.D FM |
| 46630P-AZ-8 | JPMMT 2007-A2 4A1M CMO 4.746 | 09/25/2025 | PAID ON PRINCIPAL | | 9,770 | 9,770 | 9,537 | 3,476 | 0 | 6,294 | 0 | 6,294 | 0 | 9,770 | 0 | 0 | 0 | 307 | 04/25/2037 | 1.D FM |
| 46644V-BK-1 | JPMMT 2015-4 2A3 CMO ( 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 112,048 | 112,048 | 111,821 | 111,823 | 0 | 226 | 0 | 226 | 0 | 112,048 | 0 | 0 | 0 | 2,340 | 06/25/2045 | 1.A |
| 46646B-AC-2 | JPMMT 2016-1 A3 CMO (1 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 14,848 | 14,848 | 15,224 | 15,090 | 0 | (242) | 0 | (242) | 0 | 14,848 | 0 | 0 | 0 | 368 | 05/25/2046 | 1.A |
| 46648C-AB-0 | JPMMT 2017-1 A2 CMO (1 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 60,130 | 60,130 | 60,524 | 60,476 | 0 | (347) | 0 | (347) | 0 | 60,130 | 0 | 0 | 0 | 1,373 | 01/25/2047 | 1.A |
| 46648H-AC-7 | JPMMT 2017-2 A3 CMO (1 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 11,637 | 11,637 | 11,838 | 11,778 | 0 | (141) | 0 | (141) | 0 | 11,637 | 0 | 0 | 0 | 270 | 05/25/2047 | 1.A |
| 46647S-AE-0 | JPMMT 2017-3 1A3 CMO ( 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 36,844 | 36,844 | 37,612 | 37,156 | 0 | (312) | 0 | (312) | 0 | 36,844 | 0 | 0 | 0 | 862 | 08/25/2047 | 1.A |
| 46649H-AC-6 | JPMMT 2017-6 A3 CMO (1 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 28,827 | 28,827 | 29,221 | 29,185 | 0 | (358) | 0 | (358) | 0 | 28,827 | 0 | 0 | 0 | 679 | 12/25/2048 | 1.A |
| 46654A-AC-3 | JPMMT 2021-10 A3 CMO ( 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 126,448 | 126,448 | 129,106 | 128,976 | 0 | (2,528) | 0 | (2,528) | 0 | 126,448 | 0 | 0 | 0 | 2,183 | 12/25/2051 | 1.A |
| 46654A-AF-6 | JPMMT 2021-10 A4 CMO ( 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 59,825 | 59,825 | 54,628 | 55,118 | 0 | 4,707 | 0 | 4,707 | 0 | 59,825 | 0 | 0 | 0 | 1,033 | 12/25/2051 | 1.A |
| 46592W-AC-0 | JPMMT 2021-12 A3 CMO ( 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 224,139 | 224,139 | 225,960 | 226,015 | 0 | (1,876) | 0 | (1,876) | 0 | 224,139 | 0 | 0 | 0 | 3,697 | 02/25/2052 | 1.A |
| 46592X-AF-1 | JPMMT 2021-13 A4 CMO ( 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 124,763 | 124,763 | 107,686 | 109,648 | 0 | 15,114 | 0 | 15,114 | 0 | 124,763 | 0 | 0 | 0 | 2,078 | 04/25/2052 | 1.A |
| 46592N-AF-3 | JPMMT 2021-7 A4 CMO (1 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 304,403 | 304,403 | 263,724 | 268,064 | 0 | 36,339 | 0 | 36,339 | 0 | 304,403 | 0 | 0 | 0 | 5,187 | 11/25/2051 | 1.A |
| 46654W-AC-5 | JPMMT 2022-1 A2 CMO (1 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 152,739 | 152,739 | 150,520 | 150,612 | 0 | 2,127 | 0 | 2,127 | 0 | 152,739 | 0 | 0 | 0 | 3,037 | 07/25/2052 | 1.A |
| 46655V-AC-6 | JPMMT 2022-8 A3 CMO (1 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 152,253 | 152,253 | 147,234 | 147,437 | 0 | 4,816 | 0 | 4,816 | 0 | 152,253 | 0 | 0 | 0 | 4,213 | 01/25/2053 | 1.A |
| 466570-AE-1 | JPMMT 2024-3 A3 CMO (1 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 532,551 | 532,551 | 445,179 | 446,171 | 0 | 86,380 | 0 | 86,380 | 0 | 532,551 | 0 | 0 | 0 | 10,825 | 05/25/2054 | 1.A |
| 585495-AA-2 | MELLO 2021-MTG1 A1 CMO 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 253,584 | 253,584 | 195,656 | 197,468 | 0 | 56,116 | 0 | 56,116 | 0 | 253,584 | 0 | 0 | 0 | 4,361 | 04/25/2051 | 1.A |
| 60416R-AG-7 | MINNESOTA ST HSG PROJ- 3.220 | 09/26/2025 | PAID ON PRINCIPAL | | 17,867 | 17,867 | 17,867 | 17,867 | 0 | 0 | 0 | 0 | 0 | 17,867 | 0 | 0 | 0 | 387 | 01/01/2034 | 1.B FE |
| 61772L-AJ-0 | MSRM 2021-2 A3 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 37,884 | 37,884 | 38,405 | 38,399 | 0 | (515) | 0 | (515) | 0 | 37,884 | 0 | 0 | 0 | 656 | 05/25/2051 | 1.A |
| 61774Y-AA-9 | MSRM 2023-1 A1 CMO (14 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 113,438 | 113,438 | 102,626 | 102,626 | 0 | 10,812 | 0 | 10,812 | 0 | 113,438 | 0 | 0 | 0 | 1,606 | 02/25/2053 | 1.A |
| 67400A-AC-6 | OAKS 2015-2 A3 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 6,970 | 6,970 | 6,984 | 6,954 | 0 | 16 | 0 | 16 | 0 | 6,970 | 0 | 0 | 0 | 149 | 10/25/2045 | 1.A |
| 67116W-AB-5 | OBX 2022-J1 A2 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 307,705 | 307,705 | 247,606 | 248,718 | 0 | 58,986 | 0 | 58,986 | 0 | 307,705 | 0 | 0 | 0 | 5,383 | 02/25/2052 | 1.A |
| 67115Q-AA-1 | OBX 2022-J2 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 942,642 | 942,642 | 820,982 | 822,716 | 0 | 119,926 | 0 | 119,926 | 0 | 942,642 | 0 | 0 | 0 | 20,791 | 08/25/2052 | 1.A |
| 67647V-AD-1 | OCMT 2021-3 A4 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 136,760 | 136,760 | 117,731 | 119,663 | 0 | 17,097 | 0 | 17,097 | 0 | 136,760 | 0 | 0 | 0 | 2,281 | 06/25/2051 | 1.A |
| 67647E-AD-9 | OCMT 2021-5 A4 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 187,805 | 187,805 | 161,322 | 164,432 | 0 | 23,373 | 0 | 23,373 | 0 | 187,805 | 0 | 0 | 0 | 3,206 | 10/25/2051 | 1.A |
| 74388P-AD-3 | PFMT 2025-3 A4 CMO (14 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 202,115 | 202,115 | 201,726 | 201,726 | 0 | 389 | 0 | 389 | 0 | 202,115 | 0 | 0 | 0 | 1,418 | 08/25/2055 | 1.A Z |
| 693650-AL-7 | PSMC 2021-1 A11 CMO (1 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 93,383 | 93,383 | 80,521 | 81,389 | 0 | 11,994 | 0 | 11,994 | 0 | 93,383 | 0 | 0 | 0 | 1,506 | 03/25/2051 | 1.A |
| 69376C-AC-8 | PSMC 2021-2 A3 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 502,552 | 502,552 | 428,103 | 442,547 | 0 | 60,005 | 0 | 60,005 | 0 | 502,552 | 0 | 0 | 0 | 8,232 | 05/25/2051 | 1.A |
| 69376D-AA-0 | PSMC 2021-3 A1 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 361,671 | 361,671 | 366,418 | 366,322 | 0 | (4,651) | 0 | (4,651) | 0 | 361,671 | 0 | 0 | 0 | 6,023 | 08/25/2051 | 1.A |
| 69376D-AC-6 | PSMC 2021-3 A3 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 176,013 | 176,013 | 162,482 | 163,906 | 0 | 12,108 | 0 | 12,108 | 0 | 176,013 | 0 | 0 | 0 | 2,931 | 08/25/2051 | 1.A |
| 45660N-PZ-2 | RAST 2003-A5 A1 CMO 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 20,777 | 20,777 | 19,730 | 17,417 | 0 | 3,361 | 0 | 3,361 | 0 | 20,777 | 0 | 0 | 0 | 763 | 06/25/2033 | 1.A FM |
| 75409X-AA-4 | RATE 2021-HB1 A1 CMO ( 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 215,053 | 215,053 | 173,790 | 173,790 | 0 | 41,263 | 0 | 41,263 | 0 | 215,053 | 0 | 0 | 0 | 2,427 | 12/25/2051 | 1.A |
| 749389-AA-0 | RCKT 2020-1 A1 CMO (14 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 105,716 | 105,716 | 106,889 | 108,428 | 0 | (2,712) | 0 | (2,712) | 0 | 105,716 | 0 | 0 | 0 | 2,056 | 02/25/2050 | 1.A |
| 74936R-AA-2 | RCKT 2021-2 A1 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 81,464 | 81,464 | 82,394 | 82,329 | 0 | (865) | 0 | (865) | 0 | 81,464 | 0 | 0 | 0 | 1,310 | 06/25/2051 | 1.A |
| 749384-AA-1 | RCKT 2021-5 A1 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 351,245 | 351,245 | 292,307 | 292,657 | 0 | 58,589 | 0 | 58,589 | 0 | 351,245 | 0 | 0 | 0 | 5,647 | 11/25/2051 | 1.A |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 CMO 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,313 | 1,313 | 1,170 | 663 | 0 | 650 | 0 | 650 | 0 | 1,313 | 0 | 0 | 0 | 52 | 07/25/2036 | 1.D FM |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 CMO 6.000 | 09/25/2025 | WRITTEN OFF | | 0 | 1,328 | 1,184 | 671 | 0 | (30) | 0 | (30) | 0 | 641 | 0 | (641) | (641) | 53 | 07/25/2036 | 1.D FM |
| 749581-AR-5 | RFMSI 2007-S1 A12 CMO 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 6,268 | 6,268 | 5,945 | 2,166 | 0 | 4,102 | 0 | 4,102 | 0 | 6,268 | 0 | 0 | 0 | 282 | 01/25/2037 | 1.D FM |
| 749581-AR-5 | RFMSI 2007-S1 A12 CMO 6.000 | 09/25/2025 | WRITTEN OFF | | 0 | 3,682 | 3,492 | 1,272 | 0 | (68) | 0 | (68) | 0 | 1,204 | 0 | (1,204) | (1,204) | 149 | 01/25/2037 | 1.D FM |
| 82280R-AA-7 | SCOT 2017-1 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 30,483 | 30,483 | 30,474 | 30,462 | 0 | 21 | 0 | 21 | 0 | 30,483 | 0 | 0 | 0 | 658 | 04/25/2047 | 1.A |
| 82281F-AA-2 | SCOT 2017-2 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 25,733 | 25,733 | 26,264 | 25,687 | 0 | 46 | 0 | 46 | 0 | 25,733 | 0 | 0 | 0 | 604 | 10/25/2047 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| ..81745A-AB-3 | SEMT 2013-5 A2 CMO (14 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 46,023 | 46,023 | 45,576 | 44,897 | 0 | 1,126 | 0 | 1,126 | 0 | 46,023 | 0 | 0 | 0 | 920 | 05/25/2043 | 1.A |
| ..81745B-AB-1 | SEMT 2013-6 A2 CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 52,483 | 52,483 | 53,340 | 52,515 | 0 | (32) | 0 | (32) | 0 | 52,483 | 0 | 0 | 0 | 1,094 | 05/25/2043 | 1.A |
| ..81745C-AB-9 | SEMT 2013-7 A2 CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 50,439 | 50,439 | 49,313 | 48,964 | 0 | 1,476 | 0 | 1,476 | 0 | 50,439 | 0 | 0 | 0 | 1,008 | 06/25/2043 | 1.A |
| ..81745D-AE-1 | SEMT 2013-9 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 52,613 | 52,613 | 51,857 | 52,040 | 0 | 573 | 0 | 573 | 0 | 52,613 | 0 | 0 | 0 | 1,228 | 07/25/2043 | 1.A |
| ..81745N-AR-0 | SEMT 2014-1 2A5 CMO (1 4.000 | 09/25/2025 | PAID ON PRINCIPAL | | 18,008 | 18,008 | 18,242 | 17,965 | 0 | 43 | 0 | 43 | 0 | 18,008 | 0 | 0 | 0 | 483 | 04/25/2044 | 1.A |
| ..81745L-AF-0 | SEMT 2014-4 A6 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 3,444 | 3,444 | 3,467 | 3,436 | 0 | 7 | 0 | 7 | 0 | 3,444 | 0 | 0 | 0 | 80 | 11/25/2044 | 1.A |
| ..81746L-AA-0 | SEMT 2015-3 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 3,107 | 3,107 | 3,121 | 3,107 | 0 | 1 | 0 | 1 | 0 | 3,107 | 0 | 0 | 0 | 71 | 07/25/2045 | 1.A |
| ..81746M-AA-8 | SEMT 2015-4 A1 CMO (14 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 22,415 | 22,415 | 22,719 | 22,376 | 0 | 38 | 0 | 38 | 0 | 22,415 | 0 | 0 | 0 | 439 | 11/25/2030 | 1.A |
| ..81746K-AA-2 | SEMT 2017-2 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 29,681 | 29,681 | 29,927 | 29,912 | 0 | (231) | 0 | (231) | 0 | 29,681 | 0 | 0 | 0 | 666 | 02/25/2047 | 1.A |
| ..81746X-AA-4 | SEMT 2017-3 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 19,297 | 19,297 | 19,174 | 19,116 | 0 | 181 | 0 | 181 | 0 | 19,297 | 0 | 0 | 0 | 482 | 04/25/2047 | 1.A |
| ..81745X-AA-5 | SEMT 2017-4 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 24,081 | 24,081 | 24,626 | 24,038 | 0 | 42 | 0 | 42 | 0 | 24,081 | 0 | 0 | 0 | 590 | 07/25/2047 | 1.A |
| ..81746F-AA-3 | SEMT 2017-6 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 29,283 | 29,283 | 29,887 | 29,708 | 0 | (425) | 0 | (425) | 0 | 29,283 | 0 | 0 | 0 | 700 | 09/25/2047 | 1.A |
| ..81746V-AA-8 | SEMT 2018-3 A1 CMO (14 3.500 | 09/25/2025 | PAID ON PRINCIPAL | | 87,535 | 87,535 | 86,482 | 85,777 | 0 | 1,758 | 0 | 1,758 | 0 | 87,535 | 0 | 0 | 0 | 1,987 | 03/25/2048 | 1.A |
| ..81748W-AA-4 | SEMT 2021-4 A1 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 168,863 | 168,863 | 171,871 | 171,562 | 0 | (2,698) | 0 | (2,698) | 0 | 168,863 | 0 | 0 | 0 | 2,785 | 06/25/2051 | 1.A |
| ..81748Y-AA-0 | SEMT 2021-6 A1 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 480,486 | 480,486 | 489,570 | 488,485 | 0 | (7,999) | 0 | (7,999) | 0 | 480,486 | 0 | 0 | 0 | 8,052 | 10/25/2051 | 1.A |
| ..81748C-AA-8 | SEMT 2021-9 A1 CMO (14 2.500 | 09/25/2025 | PAID ON PRINCIPAL | | 133,113 | 133,113 | 127,165 | 127,615 | 0 | 5,498 | 0 | 5,498 | 0 | 133,113 | 0 | 0 | 0 | 2,184 | 01/25/2052 | 1.A |
| ..81744K-AE-6 | SEMT 2023-2 A5 CMO (14 4.500 | 09/25/2025 | PAID ON PRINCIPAL | | 580,667 | 580,667 | 550,908 | 552,336 | 0 | 28,330 | 0 | 28,330 | 0 | 580,667 | 0 | 0 | 0 | 17,498 | 03/25/2053 | 1.A |
| ..81749J-AD-6 | SEMT 2024-3 A4 CMO (14 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,601,230 | 1,601,230 | 1,596,545 | 1,603,869 | 0 | (2,638) | 0 | (2,638) | 0 | 1,601,230 | 0 | 0 | 0 | 61,204 | 04/25/2054 | 1.A |
| ..81743C-AE-5 | SEMT 2024-5 A5 CMO (14 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 1,242,889 | 1,242,889 | 1,235,897 | 1,235,843 | 0 | 7,046 | 0 | 7,046 | 0 | 1,242,889 | 0 | 0 | 0 | 47,323 | 06/25/2054 | 1.A |
| ..81743D-AE-3 | SEMT 2024-6 A5 CMO (14 6.000 | 09/25/2025 | PAID ON PRINCIPAL | | 874,182 | 874,182 | 872,579 | 872,577 | 0 | 1,605 | 0 | 1,605 | 0 | 874,182 | 0 | 0 | 0 | 34,284 | 07/27/2054 | 1.A |
| ..81749M-AE-7 | SEMT 2025-4 A5 CMO (14 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 735,064 | 735,064 | 733,057 | 733,057 | 0 | 2,008 | 0 | 2,008 | 0 | 735,064 | 0 | 0 | 0 | 14,158 | 04/25/2055 | 1.A FE |
| ..81743G-AB-2 | SEMT 2025-5 A2 CMO (14 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 449,185 | 449,185 | 442,447 | 442,447 | 0 | 6,738 | 0 | 6,738 | 0 | 449,185 | 0 | 0 | 0 | 5,983 | 06/25/2055 | 1.A FE |
| ..81743G-AE-6 | SEMT 2025-5 A5 CMO (14 5.500 | 09/25/2025 | PAID ON PRINCIPAL | | 688,751 | 688,751 | 684,267 | 684,267 | 0 | 4,483 | 0 | 4,483 | 0 | 688,751 | 0 | 0 | 0 | 9,174 | 06/25/2055 | 1.A FE |
| ..78471K-AE-1 | SFPMT 2016-1A 1A4 CMO 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 4,998 | 4,998 | 4,767 | 4,694 | 0 | 304 | 0 | 304 | 0 | 4,998 | 0 | 0 | 0 | 100 | 11/25/2046 | 1.A |
| ..929227-ZC-3 | WAMU 2002-AR18 A CMO 6.248 | 09/25/2025 | PAID ON PRINCIPAL | | 553 | 553 | 503 | 524 | 0 | 30 | 0 | 30 | 0 | 553 | 0 | 0 | 0 | 23 | 01/25/2033 | 1.D FM |
| ..939336-PC-1 | WAMU 2003-AR1 A6 CMO 5.781 | 09/25/2025 | PAID ON PRINCIPAL | | 260 | 260 | 235 | 245 | 0 | 15 | 0 | 15 | 0 | 260 | 0 | 0 | 0 | 12 | 03/25/2033 | 1.D FM |
| ..93363N-AD-7 | WAMU 2006-AR12 1A4 CMO 4.667 | 09/25/2025 | PAID ON PRINCIPAL | | 3,863 | 3,863 | 2,381 | 1,280 | 0 | 2,583 | 0 | 2,583 | 0 | 3,863 | 0 | 0 | 0 | 121 | 10/25/2036 | 1.D FM |
| ..93363N-AD-7 | WAMU 2006-AR12 1A4 CMO 4.667 | 09/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (413) | (254) | (137) | 0 | 3 | 0 | 3 | 0 | (134) | 0 | 134 | 134 | 0 | 10/25/2036 | 1.D FM |
| ..93363N-AD-7 | WAMU 2006-AR12 1A4 CMO 4.667 | 08/25/2025 | WRITTEN OFF | | 0 | 72 | 45 | 24 | 0 | 0 | 0 | 0 | 0 | 24 | 0 | (24) | (24) | 2 | 10/25/2036 | 1.D FM |
| ..95002K-AA-1 | WFMBS 2020-1 A1 CMO (1 3.000 | 09/25/2025 | PAID ON PRINCIPAL | | 69,395 | 69,395 | 70,219 | 71,252 | 0 | (1,857) | 0 | (1,857) | 0 | 69,395 | 0 | 0 | 0 | 1,261 | 12/25/2049 | 1.A |
| ..97652R-AD-9 | WIN 2014-3 A4 CMO (144 3.500 | 09/20/2025 | PAID ON PRINCIPAL | | 6,892 | 6,892 | 6,923 | 6,880 | 0 | 12 | 0 | 12 | 0 | 6,892 | 0 | 0 | 0 | 145 | 11/20/2044 | 1.A |
| ..97653B-AC-5 | WIN 2015-A A3 CMO (144 3.500 | 09/20/2025 | PAID ON PRINCIPAL | | 2,448 | 2,448 | 2,486 | 2,445 | 0 | 4 | 0 | 4 | 0 | 2,448 | 0 | 0 | 0 | 57 | 06/20/2045 | 1.A |
| 1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | 25,138,817 | 25,150,459 | 24,093,403 | 24,099,374 | 0 | 1,044,826 | 0 | 1,044,826 | 0 | 25,144,200 | 0 | (5,383) | (5,383) | 704,540 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| ..06540T-AB-6 | BANK 2018-BN11 ASB 4.010 | 09/15/2025 | PAID ON PRINCIPAL | | 154,044 | 154,044 | 158,662 | 154,936 | 0 | (892) | 0 | (892) | 0 | 154,044 | 0 | 0 | 0 | 4,107 | 03/15/2061 | 1.A |
| ..12528Y-AE-3 | CF 2019-CF2 A4 2.624 | 08/15/2025 | PAID ON PRINCIPAL | | 160,929 | 160,929 | 165,945 | 163,588 | 0 | (2,659) | 0 | (2,659) | 0 | 160,929 | 0 | 0 | 0 | 2,815 | 11/15/2052 | 1.A |
| ..12636M-AF-5 | CSAIL 2016-C6 ASB 2.960 | 09/15/2025 | PAID ON PRINCIPAL | | 303,157 | 303,157 | 312,250 | 303,339 | 0 | (182) | 0 | (182) | 0 | 303,157 | 0 | 0 | 0 | 5,999 | 01/15/2049 | 1.A |
| ..36252A-AB-2 | GSMS 2015-GS1 A2 3.470 | 08/10/2025 | PAID ON PRINCIPAL | | 1,095,219 | 1,095,219 | 1,106,107 | 1,095,022 | 0 | 197 | 0 | 197 | 0 | 1,095,219 | 0 | 0 | 0 | 24,280 | 11/10/2048 | 1.A |
| ..36252A-AD-8 | GSMS 2015-GS1 AAB 3.553 | 09/10/2025 | PAID ON PRINCIPAL | | 155,006 | 155,006 | 159,654 | 155,116 | 0 | (110) | 0 | (110) | 0 | 155,006 | 0 | 0 | 0 | 3,436 | 11/10/2048 | 1.A |
| ..36252T-AS-4 | GSMS 2016-GS2 AAB 2.922 | 09/10/2025 | PAID ON PRINCIPAL | | 169,316 | 169,316 | 174,386 | 169,550 | 0 | (234) | 0 | (234) | 0 | 169,316 | 0 | 0 | 0 | 3,290 | 05/10/2049 | 1.A |
| ..36252H-AE-1 | GSMS 2017-GS5 AAB 3.467 | 09/10/2025 | PAID ON PRINCIPAL | | 119,804 | 119,804 | 123,398 | 120,218 | 0 | (414) | 0 | (414) | 0 | 119,804 | 0 | 0 | 0 | 2,755 | 03/10/2050 | 1.A |
| ..61766N-AY-1 | MSBAM 2016-C30 ASB 2.729 | 09/15/2025 | PAID ON PRINCIPAL | | 726,395 | 726,395 | 748,169 | 727,215 | 0 | (821) | 0 | (821) | 0 | 726,395 | 0 | 0 | 0 | 12,559 | 09/15/2049 | 1.A |
| ..95000G-AX-2 | WFCM 2016-BNK1 A2 2.399 | 09/15/2025 | PAID ON PRINCIPAL | | 316,492 | 316,492 | 289,294 | 310,775 | 0 | 5,718 | 0 | 5,718 | 0 | 316,492 | 0 | 0 | 0 | 4,531 | 08/15/2049 | 1.A |
| ..95000G-AZ-7 | WFCM 2016-BNK1 ASB 2.514 | 09/15/2025 | PAID ON PRINCIPAL | | 282,560 | 282,560 | 291,027 | 282,814 | 0 | (255) | 0 | (255) | 0 | 282,560 | 0 | 0 | 0 | 4,307 | 08/15/2049 | 1.A |
| ..95002R-AV-0 | WFCM 2020-C56 ASB 2.420 | 09/15/2025 | PAID ON PRINCIPAL | | 403,725 | 403,725 | 432,932 | 416,152 | 0 | (12,427) | 0 | (12,427) | 0 | 403,725 | 0 | 0 | 0 | 6,505 | 06/15/2053 | 1.A |
| 1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) | | | | | 3,886,646 | 3,886,646 | 3,961,824 | 3,898,725 | 0 | (12,079) | 0 | (12,079) | 0 | 3,886,646 | 0 | 0 | 0 | 74,584 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| ..302704-AA-9 | FW ENERGY ASSET ISSUER 7.151 | 09/25/2025 | PAID ON PRINCIPAL | | 237,613 | 237,613 | 237,613 | 237,636 | 0 | (23) | 0 | (23) | 0 | 237,613 | 0 | 0 | 0 | 11,425 | 08/25/2044 | 1.F PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| ..36192R-AA-0 | GSMS 2012-BWTR A (144A 2.954 | 08/05/2025 | PAID ON PRINCIPAL | | 51,482 | 51,482 | 48,708 | 42,636 | 8,565 | 280 | 0 | 8,845 | 0 | 51,482 | 0 | 0 | 0 | 1,014 | 11/05/2034 | 1.D FM |
| 1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated) | | | | | 289,094 | 289,094 | 286,321 | 280,272 | 8,565 | 257 | 0 | 8,822 | 0 | 289,094 | 0 | 0 | 0 | 12,439 | XXX | XXX |
| 1889999999. Total - Asset-Backed Securities (Unaffiliated) | | | | | 134,909,517 | 134,921,158 | 131,063,986 | 131,114,670 | 8,565 | 3,791,664 | 0 | 3,800,230 | 0 | 134,914,900 | 0 | (5,383) | (5,383) | 3,973,636 | 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 | | | | | 134,909,517 | 134,921,158 | 131,063,986 | 131,114,670 | 8,565 | 3,791,664 | 0 | 3,800,230 | 0 | 134,914,900 | 0 | (5,383) | (5,383) | 3,973,636 | 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 | | | | | 134,909,517 | 134,921,158 | 131,063,986 | 131,114,670 | 8,565 | 3,791,664 | 0 | 3,800,230 | 0 | 134,914,900 | 0 | (5,383) | (5,383) | 3,973,636 | XXX | XXX |
| 2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities | | | | | 583,179,752 | 583,629,063 | 590,087,617 | 579,888,849 | 67,508 | 3,575,045 | 0 | 3,642,552 | 0 | 583,531,401 | 0 | (351,649) | (351,649) | 21,157,327 | 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 | | | | | 583,179,752 | XXX | 590,087,617 | 579,888,849 | 67,508 | 3,575,045 | 0 | 3,642,552 | 0 | 583,531,401 | 0 | (351,649) | (351,649) | 21,157,327 | 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<br>CUSIP Identification | 2<br>Description | 3<br>Restricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| Bonds - U.S. Governments - Issuer Obligations | | | | | | |
| 000000-00-0 | REPO - STATE OF WISCONSIN A TREASURY | | 1.A | 48,818,676 | 48,818,676 | 10/01/2025 |
| 000000-00-0 | REPO - HSBC A TREASURY | | 1.A | 15,731,628 | 15,731,628 | 10/01/2025 |
| 000000-00-0 | REPO - JPM A TREASURY | | 1.A | 29,639,249 | 29,639,249 | 10/01/2025 |
| 000000-00-0 | REPO - NATWEST A TREASURY | | 1.A | 40,978,059 | 40,978,059 | 10/01/2025 |
| 000000-00-0 | REPO - RBC A TREASURY | | 1.A | 13,189,195 | 13,189,195 | 10/01/2025 |
| 0019999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - U.S. Government Obligations (Exempt from RBC) | | | | 148,356,807 | 148,356,807 | XXX |
| 0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Unaffiliated) | | | | 148,356,807 | 148,356,807 | 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) | | | | 148,356,807 | 148,356,807 | 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 | | | | 148,356,807 | 148,356,807 | 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 | | | | 148,356,807 | 148,356,807 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ 54,892,013 Book/Adjusted Carrying Value $ 54,892,013
2. Average balance for the year Fair Value $ 106,636,964 Book/Adjusted Carrying Value $ 106,636,964
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 148,356,807 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<br>CUSIP Identification | 2<br>Description | 3<br>Restricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
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| 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 | 24,302 | 0 | (47,860) | XXX. |
| Bank of America, N.A. - NC ... Charlotte,NC | | 2.970 | 146,861 | 0 | 22,231,837 | 24,509,713 | 27,110,672 | XXX. |
| Bank of America, N.A. - TX ... Dallas,TX | | 0.000 | 0 | 0 | (8,845,044) | (9,567,856) | (9,904,533) | XXX. |
| Bank of America, N.A. Charlotte,NC | | 2.970 | 133,271 | 0 | 22,962,041 | 19,063,649 | 18,558,476 | XXX. |
| Bank of America, N.A. Charlotte,NC | | 0.000 | 0 | 0 | 23,341,598 | 23,529,996 | 23,996,949 | XXX. |
| Bank of America, N.A. Hartford,CT | | 0.000 | 0 | 0 | (7,315,317) | (15,178,669) | (11,284,695) | XXX. |
| Bank of New York Mellon New York,NY | | 0.000 | 0 | 0 | 49,275,619 | 31,535,770 | 23,970,985 | XXX. |
| Bank of New York Mellon Pittsburgh,PA | | 0.000 | 0 | 0 | 39,033,678 | 19,672,927 | 28,499,495 | XXX. |
| Citibank, N.A. - NY New York,NY | | 0.000 | 0 | 0 | 15,223 | 10,000 | 10,000 | XXX. |
| Citibank, N.A. New Castle,DE | | 0.000 | 0 | 0 | (900,360,442) | (874,857,675) | (863,177,108) | XXX. |
| Citibank, N.A. New York,NY | | 0.000 | 0 | 0 | 11,142 | 11,114 | 14,596 | 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 | 15,660,465 | 57,315 | 40,000 | XXX. |
| JP Morgan Chase Bank, N.A. ... Hartford,CT | | 0.000 | 0 | 0 | (220) | (126) | (755) | XXX. |
| JP Morgan Chase Bank, N.A. ... New York,MN | | 0.000 | 0 | 0 | (172,754) | (789,180) | (141,663) | XXX. |
| JP Morgan Chase Bank, N.A. ... New York,NY | | 0.000 | 0 | 0 | (31,888,361) | (70,091,174) | (1,762,182) | 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 | 0.010 | 9 | 0 | 687,473 | 687,476 | 687,479 | XXX. |
| US Bank Corp Minneapolis,MN | | 0.000 | 0 | 0 | 1,025,259 | 1,157,678 | 1,134,220 | 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 | 0 | 0 | 0 | XXX. |
| Wells Fargo Bank, N.A. Jacksonville,FL | | 0.000 | 0 | 0 | 1,790,659 | 1,211,175 | 1,187,548 | 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 | 280,140 | 0 | (772,397,815) | (848,912,842) | (760,983,349) | 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 | 280,140 | 0 | (772,397,815) | (848,912,842) | (760,983,349) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total - Cash | XXX | XXX | 280,140 | 0 | (772,397,815) | (848,912,842) | (760,983,349) | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Restricted Asset Code | 4<br>Date Acquired | 5<br>Stated Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>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 | | 09/30/2025 | 4.171 | | 1,583,732,224 | 0 | 574,429 |
| 8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2 | | | | | | 1,583,732,224 | 0 | 574,429 |
| 8589999999. Total Cash Equivalents (Unaffiliated) | | | | | | 1,583,732,224 | 0 | 574,429 |
| 8599999999. Total Cash Equivalents (Affiliated) | | | | | | 0 | 0 | 0 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | |