



53473202520100100

# ANNUAL STATEMENT

For the Year Ended December 31, 2025  
OF THE CONDITION AND AFFAIRS OF THE

## BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 53473 Employer's ID Number 05-0158952

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RI

Country of Domicile USA

Licensed as business type: Life, Accident & Health  Property/Casualty  Hospital, Medical & Dental Service or Indemnity   
 Dental Service Corporation  Vision Service Corporation  Health Maintenance Organization   
 Other  Is HMO Federally Qualified? Yes  No

Incorporated/Organized February 27, 1939 Commenced Business September 1, 1939

Statutory Home Office 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903  
 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 EXCHANGE STREET (Street and Number)  
PROVIDENCE, RI, US 02903 (City or Town, State, Country and Zip Code)  
401-459-1000 (Area Code) (Telephone Number)

Mail Address 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903  
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 EXCHANGE STREET PROVIDENCE, RI, US 02903 401-459-1000  
 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.BCBSRI.COM

Statutory Statement Contact STACIA SOUCY 401-459-2183  
 (Name) (Area Code) (Telephone Number) (Extension)  
STACIA.SOUCY@BCBSRI.ORG 401-459-2183  
 (E-Mail Address) (Fax Number)

### OFFICERS

	Name	Title
1.	MARTHA L. WOFFORD	PRESIDENT & CHIEF EXECUTIVE OFFICER
2.	KRISTEN MCLEAN #	SVP & CHIEF LEGAL OFFICER
3.	STACIA SOUCY #	VP & INTERIM CHIEF FINANCIAL OFFICER

### VICE-PRESIDENTS

Name	Title	Name	Title
ELAINE ALDERDICE	VP - CORPORATE FINANCE & SOURCING O	CAROLYN BELISLE	VP & CHIEF CORP SOCIAL RESPONSIBILITY
ANASTASIA BERGMANN	VP - CHIEF PEOPLE OFFICER	CHRISTOPHER G. BUSH	SVP - NETWORK PHARMACY & D&A
DAVID COMELLA	VP - CHIEF INFORMATION OFFICER	AVITAL CHATTO #	VP & DEPUTY GENERAL COUNSEL
CATHERINE DANGREMOND	VP - POP HEALTH STRATEGY	TARA L. DEMOURA	SVP & CHIEF OPERATING OFFICER
JOHN DONOHUE	VP - GROUP SALES	JEREMY S. DUNCAN	VP - MARKETING
KATE GERENCSEK #	SVP - STRAT, COS & MKTG COMMUNICATIO	PETER N. LEFEBER	SVP - VALUE BASED CARE
MICHAEL MENARD	VP - MEDICARE	CHRISTINE MUSIAL	VP - SHARED SERVICES
CHRISTINA PITNEY	SVP - GOVERNMENT PROGRAMS	LINDA WINFREY	VP - CHIEF AUDITOR

### DIRECTORS OR TRUSTEES

ADENRELE ABIADE	ERNEST ALMONTE	KIMBERLY BARKER	FRANCESCA BEAUDOIN M.D.
CHRISTOPHER BUFFERY	STEPHEN COHAN	JOSHUA FLUM #	JULIA MCDOWELL #
KAREN HAMMOND	MARGARET HOLLAND MCDUFF	SONIA MILLSOM #	SHARON MORRIS
WILLIAM MURRAY	KEVIN MURPHY	MARTHA TEMPLE	VICKI VIRGILIO

State of RHODE ISLAND

County of PROVIDENCE 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.

_____ (Signature) MARTHA L. WOFFORD (Printed Name) 1.	_____ (Signature) KRISTEN MCLEAN (Printed Name) 2.	_____ (Signature) STACIA SOUCY (Printed Name) 3.
_____ PRESIDENT & CHIEF EXECUTIVE OFFICER (Title)	_____ SVP & CHIEF LEGAL OFFICER (Title)	_____ VP & INTERIM CHIEF FINANCIAL OFFICER (Title)

Subscribed and sworn to (or affirmed) before me this on this \_\_\_\_\_ day of \_\_\_\_\_, 2026, by \_\_\_\_\_

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

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 14	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 14
1. Issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01 U.S. governments obligations	98,206,114	14.539	98,206,114		98,206,114	14.539
1.02 Other U.S. governments obligations						
1.03 Non-U.S. sovereign jurisdiction securities						
1.04 Municipal bonds – general obligations (direct & guaranteed)	1,320,784	0.196	1,320,784		1,320,784	0.196
1.05 Municipal bonds – special revenue	2,257,908	0.334	2,257,908		2,257,908	0.334
1.06 Project finance bonds issued by operating entities						
1.07 Corporate bonds	162,053,883	23.992	162,053,883		162,053,883	23.992
1.08 Mandatory convertible bonds						
1.09 Single entity backed obligations						
1.10 SVO-Identified bond exchange traded funds – fair value	28,323,870	4.193	28,323,870		28,323,870	4.193
1.11 SVO-Identified bond exchange traded funds – systematic value						
1.12 Bonds issued by funds representing operating entities						
1.13 Bank loans - issued						
1.14 Bank loans - acquired						
1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans						
1.16 Certificates of deposit						
1.17 Other issuer credit obligations						
1.18 Total issuer credit obligations	292,162,559	43.254	292,162,559		292,162,559	43.254
2. Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01 Financial asset-backed securities – self-liquidating	150,437,984	22.272	150,437,984		150,437,984	22.272
2.02 Financial asset-backed securities – not self-liquidating						
2.03 Non-financial asset-backed securities	1,165,869	0.173	1,165,869		1,165,869	0.173
2.04 Total asset-backed securities	151,603,853	22.444	151,603,853		151,603,853	22.444
3. Preferred stocks (Schedule D, Part 2, Section 1):						
3.01 Industrial and miscellaneous (Unaffiliated)	18,755,351	2.777	18,755,351		18,755,351	2.777
3.02 Parent, subsidiaries and affiliates						
3.03 Total preferred stocks	18,755,351	2.777	18,755,351		18,755,351	2.777
4. Common stocks (Schedule D, Part 2, Section 2):						
4.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	5,948,900	0.881	5,948,900		5,948,900	0.881
4.02 Industrial and miscellaneous Other (Unaffiliated)	1,823,215	0.270	1,823,215		1,823,215	0.270
4.03 Parent, subsidiaries and affiliates Publicly traded						
4.04 Parent, subsidiaries and affiliates Other						
4.05 Mutual funds	51,189,251	7.578	51,189,251		51,189,251	7.578
4.06 Unit investment trusts						
4.07 Closed-end funds						
4.08 Exchange traded funds	56,683,198	8.392	56,683,198		56,683,198	8.392
4.09 Total common stocks	115,644,564	17.121	115,644,564		115,644,564	17.121
5. Mortgage loans (Schedule B):						
5.01 Farm mortgages						
5.02 Residential mortgages						
5.03 Commercial mortgages						
5.04 Mezzanine real estate loans						
5.05 Total valuation allowance						
5.06 Total mortgage loans						
6. Real estate (Schedule A):						
6.01 Properties occupied by company	51,931,858	7.688	51,931,858		51,931,858	7.688
6.02 Properties held for production of income						
6.03 Properties held for sale						
6.04 Total real estate	51,931,858	7.688	51,931,858		51,931,858	7.688
7. Cash, cash equivalents and short-term investments:						
7.01 Cash (Schedule E, Part 1)	5,038,481	0.746	5,038,481		5,038,481	0.746
7.02 Cash equivalents (Schedule E, Part 2)	4,232,026	0.627	4,232,026		4,232,026	0.627
7.03 Short-term investments (Schedule DA)						
7.04 Total cash, cash equivalents and short-term investments	9,270,507	1.372	9,270,507		9,270,507	1.372
8. Contract loans						
9. Derivatives (Schedule DB)						
10. Other invested assets (Schedule BA)	36,089,246	5.343	36,089,246		36,089,246	5.343
11. Receivables for securities	5,056	0.001	5,056		5,056	0.001
12. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
13. Other invested assets (Page 2, Line 11)						
14. Total invested assets	675,462,994	100.000	675,462,994		675,462,994	100.000

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		48,350,577
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	5,833,664	
	3.2 Totals, Part 3, Column 11		5,833,664
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,252,383	
	8.2 Totals, Part 3, Column 9		2,252,383
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		51,931,858
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		51,931,858

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
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:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
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 of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		32,297,927
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	335,000	
2.2 Additional investment made after acquisition (Part 2, Column 9)	884,934	1,219,934
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 13	2,571,385	
5.2 Totals, Part 3, Column 9		2,571,385
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		
8. Deduct amortization of premium, depreciation, and proportional amortization		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		36,089,246
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		36,089,246

**SCHEDULE D - VERIFICATION BETWEEN YEARS****Bonds and Stocks**

	1	2	3	4	5
	Total	Issuer Credit Obligations	Asset-Backed Securities	Preferred Stocks	Common Stocks
1. Book/adjusted carrying value, December 31 of prior year	594,110,026	285,795,656	174,176,087	19,046,132	115,092,151
2. Cost of bonds and stocks acquired, Part 3, Column 6	145,337,774	62,502,701	13,552,131		69,282,942
3. Accrual of discount	1,169,524	865,738	303,786		X X X
4. Unrealized valuation increase/(decrease):	6,779,609	422,352		(290,781)	6,648,038
5. Total gain (loss) on disposals, Part 4, Column 18	6,990,362	(3,035,479)	(1,167,887)		11,193,728
6. Consideration for bonds and stocks disposed of, Part 4, Column 6	175,622,664	54,061,583	34,988,787		86,572,294
7. Amortization of premium	601,249	329,770	271,479		X X X
8. Total foreign exchange change in book/adjusted carrying value:					
9. Current year's other-than-temporary impairment recognized:					
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2	2,942	2,942			X X X
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	578,166,324	292,162,557	151,603,851	18,755,351	115,644,565
12. Total nonadmitted amounts					
13. Statement value at end of current period (Line 11 minus Line 12)	578,166,324	292,162,557	151,603,851	18,755,351	115,644,565

**SCHEDULE D - SUMMARY BY COUNTRY****Long-Term Bonds and Stocks OWNED December 31 of Current Year**

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
Governments and Municipalities	1. United States	101,784,807	100,590,835	101,574,237	102,287,854
	2. Canada				
	3. Other Countries				
	4. Total	101,784,807	100,590,835	101,574,237	102,287,854
All Other Issuer Credit Obligations (unaffiliated)	5. United States	167,062,079	166,207,248	166,182,023	139,717,036
	6. Canada	11,352,257	11,503,824	11,302,385	11,400,000
	7. Other Countries	11,963,414	11,784,991	11,901,752	12,065,000
	8. Total	190,377,750	189,496,063	189,386,160	163,182,036
All Other Issuer Credit Obligations (affiliated)	9. Total				
	<b>10. Total Issuer Credit Obligations</b>	292,162,557	290,086,898	290,960,397	265,469,890
<b>Asset-Backed Securities</b>					
Asset-Backed Securities (unaffiliated)	11. United States	150,904,016	144,865,699	151,195,320	151,002,990
	12. Canada				
	13. Other Countries	699,836	700,707	699,993	699,656
	14. Total	151,603,852	145,566,406	151,895,313	151,702,646
Asset-Backed Securities (affiliated)	15. Total				
	<b>16. Total Asset-backed Securities</b>	151,603,852	145,566,406	151,895,313	151,702,646
	<b>17. Total Bonds</b>	443,766,409	435,653,304	442,855,710	417,172,536
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	18. United States	18,755,351	18,755,351	22,101,137	
	19. Canada				
	20. Other Countries				
	21. Totals	18,755,351	18,755,351	22,101,137	
Parent, Subsidiaries and Affiliates	22. Totals				
	<b>23. Total Preferred Stocks</b>	18,755,351	18,755,351	22,101,137	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24. United States	115,644,565	115,644,565	74,177,256	
	25. Canada				
	26. Other Countries				
	27. Totals	115,644,565	115,644,565	74,177,256	
Parent, Subsidiaries and Affiliates	28. Totals				
	<b>29. Total Common Stocks</b>	115,644,565	115,644,565	74,177,256	
	<b>30. Total Stocks</b>	134,399,916	134,399,916	96,278,393	
	<b>31. Total Bonds and Stocks</b>	578,166,325	570,053,220	539,134,103	

### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments Obligations</b>												
1.1 NAIC 1	2,499,627	49,291,323	33,981,306	3,628,971	8,804,888	XXX	98,206,114	22.130	XXX	XXX	98,206,114	
1.2 NAIC 2						XXX			XXX	XXX		
1.3 NAIC 3						XXX			XXX	XXX		
1.4 NAIC 4						XXX			XXX	XXX		
1.5 NAIC 5						XXX			XXX	XXX		
1.6 NAIC 6						XXX			XXX	XXX		
1.7 Totals	2,499,627	49,291,323	33,981,306	3,628,971	8,804,888	XXX	98,206,114	22.130	XXX	XXX	98,206,114	
<b>2. Other U.S. Government Securities</b>												
2.1 NAIC 1						XXX			XXX	XXX		
2.2 NAIC 2						XXX			XXX	XXX		
2.3 NAIC 3						XXX			XXX	XXX		
2.4 NAIC 4						XXX			XXX	XXX		
2.5 NAIC 5						XXX			XXX	XXX		
2.6 NAIC 6						XXX			XXX	XXX		
2.7 Totals						XXX			XXX	XXX		
<b>3. Non-U.S. Sovereign Jurisdiction Securities</b>												
3.1 NAIC 1						XXX			XXX	XXX		
3.2 NAIC 2						XXX			XXX	XXX		
3.3 NAIC 3						XXX			XXX	XXX		
3.4 NAIC 4						XXX			XXX	XXX		
3.5 NAIC 5						XXX			XXX	XXX		
3.6 NAIC 6						XXX			XXX	XXX		
3.7 Totals						XXX			XXX	XXX		
<b>4. Municipal Bonds – General Obligations</b>												
4.1 NAIC 1	48,821	1,057,127	214,836			XXX	1,320,784	0.298	XXX	XXX	1,320,784	
4.2 NAIC 2						XXX			XXX	XXX		
4.3 NAIC 3						XXX			XXX	XXX		
4.4 NAIC 4						XXX			XXX	XXX		
4.5 NAIC 5						XXX			XXX	XXX		
4.6 NAIC 6						XXX			XXX	XXX		
4.7 Totals	48,821	1,057,127	214,836			XXX	1,320,784	0.298	XXX	XXX	1,320,784	
<b>5. Municipal Bonds – Special Revenue</b>												
5.1 NAIC 1		926,076	763,513	568,319		XXX	2,257,908	0.509	XXX	XXX	2,257,908	
5.2 NAIC 2						XXX			XXX	XXX		
5.3 NAIC 3						XXX			XXX	XXX		
5.4 NAIC 4						XXX			XXX	XXX		
5.5 NAIC 5						XXX			XXX	XXX		
5.6 NAIC 6						XXX			XXX	XXX		
5.7 Totals		926,076	763,513	568,319		XXX	2,257,908	0.509	XXX	XXX	2,257,908	
<b>6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)</b>												
6.1 NAIC 1						XXX			XXX	XXX		
6.2 NAIC 2						XXX			XXX	XXX		
6.3 NAIC 3						XXX			XXX	XXX		
6.4 NAIC 4						XXX			XXX	XXX		
6.5 NAIC 5						XXX			XXX	XXX		
6.6 NAIC 6						XXX			XXX	XXX		
6.7 Totals						XXX			XXX	XXX		

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### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>7. Project Finance Bonds Issued by Operating Entities</b>												
7.1 NAIC 1						XXX			XXX	XXX		
7.2 NAIC 2						XXX			XXX	XXX		
7.3 NAIC 3						XXX			XXX	XXX		
7.4 NAIC 4						XXX			XXX	XXX		
7.5 NAIC 5						XXX			XXX	XXX		
7.6 NAIC 6						XXX			XXX	XXX		
7.7 Totals						XXX			XXX	XXX		
<b>8. Corporate Bonds (Unaffiliated)</b>												
8.1 NAIC 1	6,010,833	56,863,550	37,585,496	6,119,580	1,773,706	XXX	108,353,166	24.417	XXX	XXX	91,886,365	16,466,801
8.2 NAIC 2	4,786,066	38,595,430	7,788,522	796,662	1,734,034	XXX	53,700,714	12.101	XXX	XXX	49,003,464	4,697,250
8.3 NAIC 3						XXX			XXX	XXX		
8.4 NAIC 4						XXX			XXX	XXX		
8.5 NAIC 5						XXX			XXX	XXX		
8.6 NAIC 6						XXX			XXX	XXX		
8.7 Totals	10,796,899	95,458,981	45,374,018	6,916,242	3,507,739	XXX	162,053,880	36.518	XXX	XXX	140,889,829	21,164,050
<b>9. Corporate Bonds (Affiliated)</b>												
9.1 NAIC 1						XXX			XXX	XXX		
9.2 NAIC 2						XXX			XXX	XXX		
9.3 NAIC 3						XXX			XXX	XXX		
9.4 NAIC 4						XXX			XXX	XXX		
9.5 NAIC 5						XXX			XXX	XXX		
9.6 NAIC 6						XXX			XXX	XXX		
9.7 Totals						XXX			XXX	XXX		
<b>10. Mandatory Convertible Bonds (Unaffiliated)</b>												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		
<b>11. Mandatory Convertible Bonds (Affiliated)</b>												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		
<b>12. Single Entity Backed Obligations (Unaffiliated)</b>												
12.1 NAIC 1						XXX			XXX	XXX		
12.2 NAIC 2						XXX			XXX	XXX		
12.3 NAIC 3						XXX			XXX	XXX		
12.4 NAIC 4						XXX			XXX	XXX		
12.5 NAIC 5						XXX			XXX	XXX		
12.6 NAIC 6						XXX			XXX	XXX		
12.7 Totals						XXX			XXX	XXX		

### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>13. Single Entity Backed Obligations (Affiliated)</b>												
13.1 NAIC 1						XXX			XXX	XXX		
13.2 NAIC 2						XXX			XXX	XXX		
13.3 NAIC 3						XXX			XXX	XXX		
13.4 NAIC 4						XXX			XXX	XXX		
13.5 NAIC 5						XXX			XXX	XXX		
13.6 NAIC 6						XXX			XXX	XXX		
13.7 Totals						XXX			XXX	XXX		
<b>14. SVO-Identified Bond Exchange Traded Funds – Fair Value</b>												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	28,323,870	28,323,870	6.383	XXX	XXX	28,323,870	
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7 Totals	XXX	XXX	XXX	XXX	XXX	28,323,870	28,323,870	6.383	XXX	XXX	28,323,870	
<b>15. SVO-Identified Bond Exchange Traded Funds – Systematic Value</b>												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
<b>16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)</b>												
16.1 NAIC 1						XXX			XXX	XXX		
16.2 NAIC 2						XXX			XXX	XXX		
16.3 NAIC 3						XXX			XXX	XXX		
16.4 NAIC 4						XXX			XXX	XXX		
16.5 NAIC 5						XXX			XXX	XXX		
16.6 NAIC 6						XXX			XXX	XXX		
16.7 Totals						XXX			XXX	XXX		
<b>17. Bonds Issued by Funds Representing Operating Entities (Affiliated)</b>												
17.1 NAIC 1						XXX			XXX	XXX		
17.2 NAIC 2						XXX			XXX	XXX		
17.3 NAIC 3						XXX			XXX	XXX		
17.4 NAIC 4						XXX			XXX	XXX		
17.5 NAIC 5						XXX			XXX	XXX		
17.6 NAIC 6						XXX			XXX	XXX		
17.7 Totals						XXX			XXX	XXX		
<b>18. Bank Loans – Issued (Unaffiliated)</b>												
18.1 NAIC 1						XXX			XXX	XXX		
18.2 NAIC 2						XXX			XXX	XXX		
18.3 NAIC 3						XXX			XXX	XXX		
18.4 NAIC 4						XXX			XXX	XXX		
18.5 NAIC 5						XXX			XXX	XXX		
18.6 NAIC 6						XXX			XXX	XXX		
18.7 Totals						XXX			XXX	XXX		

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### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>19. Bank Loans – Issued (Affiliated)</b>												
19.1 NAIC 1						XXX			XXX	XXX		
19.2 NAIC 2						XXX			XXX	XXX		
19.3 NAIC 3						XXX			XXX	XXX		
19.4 NAIC 4						XXX			XXX	XXX		
19.5 NAIC 5						XXX			XXX	XXX		
19.6 NAIC 6						XXX			XXX	XXX		
19.7 Totals						XXX			XXX	XXX		
<b>20. Bank Loans – Acquired (Unaffiliated)</b>												
20.1 NAIC 1						XXX			XXX	XXX		
20.2 NAIC 2						XXX			XXX	XXX		
20.3 NAIC 3						XXX			XXX	XXX		
20.4 NAIC 4						XXX			XXX	XXX		
20.5 NAIC 5						XXX			XXX	XXX		
20.6 NAIC 6						XXX			XXX	XXX		
20.7 Totals						XXX			XXX	XXX		
<b>21. Bank Loans – Acquired (Affiliated)</b>												
21.1 NAIC 1						XXX			XXX	XXX		
21.2 NAIC 2						XXX			XXX	XXX		
21.3 NAIC 3						XXX			XXX	XXX		
21.4 NAIC 4						XXX			XXX	XXX		
21.5 NAIC 5						XXX			XXX	XXX		
21.6 NAIC 6						XXX			XXX	XXX		
21.7 Totals						XXX			XXX	XXX		
<b>22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)</b>												
22.1 NAIC 1						XXX			XXX	XXX		
22.2 NAIC 2						XXX			XXX	XXX		
22.3 NAIC 3						XXX			XXX	XXX		
22.4 NAIC 4						XXX			XXX	XXX		
22.5 NAIC 5						XXX			XXX	XXX		
22.6 NAIC 6						XXX			XXX	XXX		
22.7 Totals						XXX			XXX	XXX		
<b>23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)</b>												
23.1 NAIC 1						XXX			XXX	XXX		
23.2 NAIC 2						XXX			XXX	XXX		
23.3 NAIC 3						XXX			XXX	XXX		
23.4 NAIC 4						XXX			XXX	XXX		
23.5 NAIC 5						XXX			XXX	XXX		
23.6 NAIC 6						XXX			XXX	XXX		
23.7 Totals						XXX			XXX	XXX		
<b>24. Certificates of Deposit (Unaffiliated)</b>												
24.1 NAIC 1						XXX			XXX	XXX		
24.2 NAIC 2						XXX			XXX	XXX		
24.3 NAIC 3						XXX			XXX	XXX		
24.4 NAIC 4						XXX			XXX	XXX		
24.5 NAIC 5						XXX			XXX	XXX		
24.6 NAIC 6						XXX			XXX	XXX		
24.7 Totals						XXX			XXX	XXX		

NONE

### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>25. Certificates of Deposit (Affiliated)</b>												
25.1 NAIC 1						XXX			XXX	XXX		
25.2 NAIC 2						XXX			XXX	XXX		
25.3 NAIC 3						XXX			XXX	XXX		
25.4 NAIC 4						XXX			XXX	XXX		
25.5 NAIC 5						XXX			XXX	XXX		
25.6 NAIC 6						XXX			XXX	XXX		
25.7 Totals						XXX			XXX	XXX		
<b>26. Other Issuer Credit Obligations (Unaffiliated)</b>												
26.1 NAIC 1						XXX			XXX	XXX		
26.2 NAIC 2						XXX			XXX	XXX		
26.3 NAIC 3						XXX			XXX	XXX		
26.4 NAIC 4						XXX			XXX	XXX		
26.5 NAIC 5						XXX			XXX	XXX		
26.6 NAIC 6						XXX			XXX	XXX		
26.7 Totals						XXX			XXX	XXX		
<b>27. Other Issuer Credit Obligations (Affiliated)</b>												
27.1 NAIC 1						XXX			XXX	XXX		
27.2 NAIC 2						XXX			XXX	XXX		
27.3 NAIC 3						XXX			XXX	XXX		
27.4 NAIC 4						XXX			XXX	XXX		
27.5 NAIC 5						XXX			XXX	XXX		
27.6 NAIC 6						XXX			XXX	XXX		
27.7 Totals						XXX			XXX	XXX		
<b>28. Agency Residential Mortgage-Backed Securities - Guaranteed</b>												
28.1 NAIC 1	121,180	331,334	224,629	190,086	920	XXX	868,149	0.196	XXX	XXX	868,149	
28.2 NAIC 2						XXX			XXX	XXX		
28.3 NAIC 3						XXX			XXX	XXX		
28.4 NAIC 4						XXX			XXX	XXX		
28.5 NAIC 5						XXX			XXX	XXX		
28.6 NAIC 6						XXX			XXX	XXX		
28.7 Totals	121,180	331,334	224,629	190,086	920	XXX	868,149	0.196	XXX	XXX	868,149	
<b>29. Agency Commercial Mortgage-Backed Securities - Guaranteed</b>												
29.1 NAIC 1	18,534	37,431				XXX	55,965	0.013	XXX	XXX	55,965	
29.2 NAIC 2						XXX			XXX	XXX		
29.3 NAIC 3						XXX			XXX	XXX		
29.4 NAIC 4						XXX			XXX	XXX		
29.5 NAIC 5						XXX			XXX	XXX		
29.6 NAIC 6						XXX			XXX	XXX		
29.7 Totals	18,534	37,431				XXX	55,965	0.013	XXX	XXX	55,965	
<b>30. Agency Residential Mortgage-Backed Securities - Not Guaranteed</b>												
30.1 NAIC 1	14,603,214	44,801,055	31,907,167	26,756,037	5,026,629	XXX	123,094,102	27.738	XXX	XXX	123,094,102	
30.2 NAIC 2						XXX			XXX	XXX		
30.3 NAIC 3						XXX			XXX	XXX		
30.4 NAIC 4						XXX			XXX	XXX		
30.5 NAIC 5						XXX			XXX	XXX		
30.6 NAIC 6						XXX			XXX	XXX		
30.7 Totals	14,603,214	44,801,055	31,907,167	26,756,037	5,026,629	XXX	123,094,102	27.738	XXX	XXX	123,094,102	

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### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>31. Agency Commercial Mortgage-Backed Securities</b>												
31.1 NAIC 1						XXX			XXX	XXX		
31.2 NAIC 2						XXX			XXX	XXX		
31.3 NAIC 3						XXX			XXX	XXX		
31.4 NAIC 4						XXX			XXX	XXX		
31.5 NAIC 5						XXX			XXX	XXX		
31.6 NAIC 6						XXX			XXX	XXX		
31.7 Totals						XXX			XXX	XXX		
<b>32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)</b>												
32.1 NAIC 1	104,138	183,220	262,911	177,668	16,827	XXX	744,764	0.168	XXX	XXX	110,060	634,704
32.2 NAIC 2						XXX			XXX	XXX		
32.3 NAIC 3						XXX			XXX	XXX		
32.4 NAIC 4						XXX			XXX	XXX		
32.5 NAIC 5						XXX			XXX	XXX		
32.6 NAIC 6						XXX			XXX	XXX		
32.7 Totals	104,138	183,220	262,911	177,668	16,827	XXX	744,764	0.168	XXX	XXX	110,060	634,704
<b>33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)</b>												
33.1 NAIC 1						XXX			XXX	XXX		
33.2 NAIC 2						XXX			XXX	XXX		
33.3 NAIC 3						XXX			XXX	XXX		
33.4 NAIC 4						XXX			XXX	XXX		
33.5 NAIC 5						XXX			XXX	XXX		
33.6 NAIC 6						XXX			XXX	XXX		
33.7 Totals						XXX			XXX	XXX		
<b>34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)</b>												
34.1 NAIC 1	1,088,418	8,264,911	4,571,104			XXX	13,924,432	3.138	XXX	XXX	12,026,409	1,898,023
34.2 NAIC 2						XXX			XXX	XXX		
34.3 NAIC 3						XXX			XXX	XXX		
34.4 NAIC 4						XXX			XXX	XXX		
34.5 NAIC 5						XXX			XXX	XXX		
34.6 NAIC 6						XXX			XXX	XXX		
34.7 Totals	1,088,418	8,264,911	4,571,104			XXX	13,924,432	3.138	XXX	XXX	12,026,409	1,898,023
<b>35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)</b>												
35.1 NAIC 1						XXX			XXX	XXX		
35.2 NAIC 2						XXX			XXX	XXX		
35.3 NAIC 3						XXX			XXX	XXX		
35.4 NAIC 4						XXX			XXX	XXX		
35.5 NAIC 5						XXX			XXX	XXX		
35.6 NAIC 6						XXX			XXX	XXX		
35.7 Totals						XXX			XXX	XXX		
<b>36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)</b>												
36.1 NAIC 1	117,250	520,614	61,972			XXX	699,836	0.158	XXX	XXX		699,836
36.2 NAIC 2						XXX			XXX	XXX		
36.3 NAIC 3						XXX			XXX	XXX		
36.4 NAIC 4						XXX			XXX	XXX		
36.5 NAIC 5						XXX			XXX	XXX		
36.6 NAIC 6						XXX			XXX	XXX		
36.7 Totals	117,250	520,614	61,972			XXX	699,836	0.158	XXX	XXX		699,836

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### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)</b>												
37.1 NAIC 1						XXX			XXX	XXX		
37.2 NAIC 2						XXX			XXX	XXX		
37.3 NAIC 3						XXX			XXX	XXX		
37.4 NAIC 4						XXX			XXX	XXX		
37.5 NAIC 5						XXX			XXX	XXX		
37.6 NAIC 6						XXX			XXX	XXX		
37.7 Totals						XXX			XXX	XXX		
<b>38. Other Financial Asset-Backed Securities (Unaffiliated)</b>												
38.1 NAIC 1	4,176,606	6,209,476	591,572	73,080		XXX	11,050,734	2,490	XXX	XXX	3,003,819	8,046,914
38.2 NAIC 2						XXX			XXX	XXX		
38.3 NAIC 3						XXX			XXX	XXX		
38.4 NAIC 4						XXX			XXX	XXX		
38.5 NAIC 5						XXX			XXX	XXX		
38.6 NAIC 6						XXX			XXX	XXX		
38.7 Totals	4,176,606	6,209,476	591,572	73,080		XXX	11,050,734	2,490	XXX	XXX	3,003,819	8,046,914
<b>39. Other Financial Asset-Backed Securities (Affiliated)</b>												
39.1 NAIC 1						XXX			XXX	XXX		
39.2 NAIC 2						XXX			XXX	XXX		
39.3 NAIC 3						XXX			XXX	XXX		
39.4 NAIC 4						XXX			XXX	XXX		
39.5 NAIC 5						XXX			XXX	XXX		
39.6 NAIC 6						XXX			XXX	XXX		
39.7 Totals						XXX			XXX	XXX		
<b>40. Equity-Backed Securities (Unaffiliated)</b>												
40.1 NAIC 1						XXX			XXX	XXX		
40.2 NAIC 2						XXX			XXX	XXX		
40.3 NAIC 3						XXX			XXX	XXX		
40.4 NAIC 4						XXX			XXX	XXX		
40.5 NAIC 5						XXX			XXX	XXX		
40.6 NAIC 6						XXX			XXX	XXX		
40.7 Totals						XXX			XXX	XXX		
<b>41. Equity-Backed Securities (Affiliated)</b>												
41.1 NAIC 1						XXX			XXX	XXX		
41.2 NAIC 2						XXX			XXX	XXX		
41.3 NAIC 3						XXX			XXX	XXX		
41.4 NAIC 4						XXX			XXX	XXX		
41.5 NAIC 5						XXX			XXX	XXX		
41.6 NAIC 6						XXX			XXX	XXX		
41.7 Totals						XXX			XXX	XXX		
<b>42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)</b>												
42.1 NAIC 1						XXX			XXX	XXX		
42.2 NAIC 2						XXX			XXX	XXX		
42.3 NAIC 3						XXX			XXX	XXX		
42.4 NAIC 4						XXX			XXX	XXX		
42.5 NAIC 5						XXX			XXX	XXX		
42.6 NAIC 6						XXX			XXX	XXX		
42.7 Totals						XXX			XXX	XXX		

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### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)</b>												
43.1 NAIC 1						XXX			XXX	XXX		
43.2 NAIC 2						XXX			XXX	XXX		
43.3 NAIC 3						XXX			XXX	XXX		
43.4 NAIC 4						XXX			XXX	XXX		
43.5 NAIC 5						XXX			XXX	XXX		
43.6 NAIC 6						XXX			XXX	XXX		
43.7 Totals						XXX			XXX	XXX		
<b>44. Lease-Backed Securities – Practical Expedient (Unaffiliated)</b>												
44.1 NAIC 1						XXX			XXX	XXX		
44.2 NAIC 2						XXX			XXX	XXX		
44.3 NAIC 3						XXX			XXX	XXX		
44.4 NAIC 4						XXX			XXX	XXX		
44.5 NAIC 5						XXX			XXX	XXX		
44.6 NAIC 6						XXX			XXX	XXX		
44.7 Totals						XXX			XXX	XXX		
<b>45. Lease-Backed Securities – Practical Expedient (Affiliated)</b>												
45.1 NAIC 1						XXX			XXX	XXX		
45.2 NAIC 2						XXX			XXX	XXX		
45.3 NAIC 3						XXX			XXX	XXX		
45.4 NAIC 4						XXX			XXX	XXX		
45.5 NAIC 5						XXX			XXX	XXX		
45.6 NAIC 6						XXX			XXX	XXX		
45.7 Totals						XXX			XXX	XXX		
<b>46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)</b>												
46.1 NAIC 1	329,149	493,959	342,761			XXX	1,165,870	0.263	XXX	XXX	446,693	719,176
46.2 NAIC 2						XXX			XXX	XXX		
46.3 NAIC 3						XXX			XXX	XXX		
46.4 NAIC 4						XXX			XXX	XXX		
46.5 NAIC 5						XXX			XXX	XXX		
46.6 NAIC 6						XXX			XXX	XXX		
46.7 Totals	329,149	493,959	342,761			XXX	1,165,870	0.263	XXX	XXX	446,693	719,176
<b>47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)</b>												
47.1 NAIC 1						XXX			XXX	XXX		
47.2 NAIC 2						XXX			XXX	XXX		
47.3 NAIC 3						XXX			XXX	XXX		
47.4 NAIC 4						XXX			XXX	XXX		
47.5 NAIC 5						XXX			XXX	XXX		
47.6 NAIC 6						XXX			XXX	XXX		
47.7 Totals						XXX			XXX	XXX		
<b>48. Lease-Backed Securities – Full Analysis (Unaffiliated)</b>												
48.1 NAIC 1						XXX			XXX	XXX		
48.2 NAIC 2						XXX			XXX	XXX		
48.3 NAIC 3						XXX			XXX	XXX		
48.4 NAIC 4						XXX			XXX	XXX		
48.5 NAIC 5						XXX			XXX	XXX		
48.6 NAIC 6						XXX			XXX	XXX		
48.7 Totals						XXX			XXX	XXX		

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### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>49. Lease-Backed Securities – Full Analysis (Affiliated)</b>												
49.1 NAIC 1						XXX			XXX	XXX		
49.2 NAIC 2						XXX			XXX	XXX		
49.3 NAIC 3						XXX			XXX	XXX		
49.4 NAIC 4						XXX			XXX	XXX		
49.5 NAIC 5						XXX			XXX	XXX		
49.6 NAIC 6						XXX			XXX	XXX		
49.7 Totals						XXX			XXX	XXX		
<b>50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)</b>												
50.1 NAIC 1						XXX			XXX	XXX		
50.2 NAIC 2						XXX			XXX	XXX		
50.3 NAIC 3						XXX			XXX	XXX		
50.4 NAIC 4						XXX			XXX	XXX		
50.5 NAIC 5						XXX			XXX	XXX		
50.6 NAIC 6						XXX			XXX	XXX		
50.7 Totals						XXX			XXX	XXX		
<b>51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)</b>												
51.1 NAIC 1						XXX			XXX	XXX		
51.2 NAIC 2						XXX			XXX	XXX		
51.3 NAIC 3						XXX			XXX	XXX		
51.4 NAIC 4						XXX			XXX	XXX		
51.5 NAIC 5						XXX			XXX	XXX		
51.6 NAIC 6						XXX			XXX	XXX		
51.7 Totals						XXX			XXX	XXX		

**NONE**

### SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>52. Total Bonds Current Year</b>												
52.1 NAIC 1	29,117,770	168,980,077	110,507,267	37,513,741	15,622,970		361,741,825	81.516	X X X	X X X	333,276,371	28,465,455
52.2 NAIC 2	4,786,066	38,595,430	7,788,522	796,662	1,734,034		53,700,714	12.101	X X X	X X X	49,003,464	4,697,250
52.3 NAIC 3									X X X	X X X		
52.4 NAIC 4						28,323,870	28,323,870	6.383	X X X	X X X	28,323,870	
52.5 NAIC 5									X X X	X X X		
52.6 NAIC 6									X X X	X X X		
52.7 Totals	33,903,836	207,575,508	118,295,789	38,310,403	17,357,003	28,323,870	443,766,409	100.000	X X X	X X X	410,603,705	33,162,704
52.8 Line 52.7 as a % of Col. 7	7.640	46.776	26.657	8.633	3.911	6.383	100.000	X X X	X X X	X X X	92.527	7.473
<b>53. Total Bonds Prior Year</b>												
53.1 NAIC 1	31,622,555	153,430,791	122,865,572	40,857,565	20,784,840		X X X	X X X	369,561,323	80.34%	333,561,206	36,000,117
53.2 NAIC 2	749,685	40,382,751	18,910,997	262,031	2,070,976		X X X	X X X	62,376,440	13.56%	58,837,995	3,538,445
53.3 NAIC 3							X X X	X X X				
53.4 NAIC 4						28,033,980	X X X	X X X	28,033,980	6.09%	28,033,980	
53.5 NAIC 5							X X X	X X X				
53.6 NAIC 6							X X X	X X X				
53.7 Totals	32,372,239	193,813,542	141,776,569	41,119,597	22,855,816	28,033,980	X X X	X X X	459,971,743	100.000%	420,433,181	39,538,562
53.8 Line 53.7 as a % of Col. 7	7.038	42.136	30.823	8.940	4.969	6.095	X X X	X X X	100.000	X X X	91.404	8.596
<b>54. Total Publicly Traded Bonds</b>												
54.1 NAIC 1	23,441,719	153,667,284	105,900,171	34,993,254	15,273,943		333,276,371	75.102	X X X	X X X	333,276,371	X X X
54.2 NAIC 2	4,786,066	34,533,181	7,153,522	796,662	1,734,034		49,003,464	11.043	X X X	X X X	49,003,464	X X X
54.3 NAIC 3									X X X	X X X		X X X
54.4 NAIC 4						28,323,870	28,323,870	6.383	X X X	X X X	28,323,870	X X X
54.5 NAIC 5									X X X	X X X		X X X
54.6 NAIC 6									X X X	X X X		X X X
54.7 Totals	28,227,785	188,200,464	113,053,693	35,789,916	17,007,977	28,323,870	410,603,705	92.527	X X X	X X X	410,603,705	X X X
54.8 Line 54.7 as a % of Col. 7	6.875	45.835	27.534	8.716	4.142	6.898	100.000	X X X	X X X		100.000	X X X
54.9 Line 54.7 as a % of line 52.7, Col. 7, Sn 52	6.361	42.410	25.476	8.065	3.833	6.383	92.527	X X X	X X X		92.527	X X X
<b>55. Total Privately Placed Bonds</b>												
55.1 NAIC 1	5,676,051	15,312,794	4,607,096	2,520,487	349,027		28,465,455	6.415	X X X	X X X	X X X	28,465,455
55.2 NAIC 2		4,062,250	635,000				4,697,250	1.058	X X X	X X X	X X X	4,697,250
55.3 NAIC 3									X X X	X X X	X X X	
55.4 NAIC 4									X X X	X X X	X X X	
55.5 NAIC 5									X X X	X X X	X X X	
55.6 NAIC 6									X X X	X X X	X X X	
55.7 Totals	5,676,051	19,375,043	5,242,096	2,520,487	349,027		33,162,704	7.473	X X X	X X X	X X X	33,162,704
55.8 Line 55.7 as a % of Col. 7	17.116	58.424	15.807	7.600	1.052		100.000	X X X	X X X	X X X	X X X	100.000
55.9 Line 55.7 as a % of line 52.7, Col. 7, Sn 52	1.279	4.366	1.181	0.568	0.079		7.473	X X X	X X X	X X X	X X X	7.473

69015

(a) Includes \$ 33,162,704 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, and \$ 0 prior year of bonds with Z designations and \$ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6\* designations. "5\*\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) 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 - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3 Other Short-Term Investment Assets
	Total	Bonds	
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of short-term investments acquired			
3. Accrual of discount			
4. Unrealized valuation increase/(decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other-than-temporary impairment recognized			
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

NONE

## SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

### Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	<b>NONE</b>	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

## SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

### Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments	<b>NONE</b>	
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.23	SSAP No. 108 adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

### SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjust Carrying Valu	Fair Value	Effective Da	Maturity Dat	9	10	11	12	13	14	15	16	
								Description	Book/Adjust Carrying Valu	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjust Carrying Valu	Fair Value	
<b>NONE</b>																
999999999	Totals					XXX	XXX	XXX			XXX	XXX	XXX			

## SCHEDULE DB - PART C - SECTION 2

### Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory										
2. Add: Opened or acquired transactions										
3. Add: Increases in replication (synthetic asset) transactions statement value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or disposed of transactions				<b>NONE</b>						
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

## SCHEDULE DB VERIFICATION

### Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14	_____	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	_____	
3. Total (Line 1 plus Line 2)	_____	_____
4. Part D, Section 1, Column 6	_____	
5. Part D, Section 1, Column 7	_____	
6. Total (Line 3 minus Line 4 minus Line 5)	_____	=====

**NONE**

Fair Value Check

7. Part A, Section 1, Column 16	_____	
8. Part B, Section 1, Column 13	_____	
9. Total (Line 7 plus Line 8)	_____	_____
10. Part D, Section 1, Column 9	_____	
11. Part D, Section 1, Column 10	_____	
12. Total (Line 9 minus Line 10 minus Line 11)	_____	=====

Potential Exposure Check

13. Part A, Section 1, Column 21	_____	
14. Part B, Section 1, Column 20	_____	
15. Part D, Section 1, Column 12	_____	
16. Total (Line 13 plus Line 14 minus Line 15)	_____	=====

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**  
(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other
1. Book/adjusted carrying value, December 31 of prior year	6,253,781		6,253,781	
2. Cost of cash equivalents acquired	134,006,177		134,006,177	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	136,027,931		136,027,931	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	4,232,027		4,232,027	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,232,027		4,232,027	



### SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>NONE</b>								
0399999 Totals								

E02

### SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes i Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Valu Less Encumbrance on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrance	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																			
0399999 Totals																			

E03

Filing Date: 03/01/2026

### SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Restricted Asset Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>NONE</b>														
3399999 Total Mortgages														

E04

General Interrogatory:

- 1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

Filing Date: 03/01/2026

## SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
<b>NONE</b>								
<div style="display: flex; justify-content: space-between;"> <span style="writing-mode: vertical-rl; transform: rotate(180deg);">EOS</span> <span>3399999 Totals</span> </div>								

Filing Date: 03/01/2026

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
<b>NONE</b>																	
0599999 Totals																	

E06



## SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrance	11 Percentage of Ownership	
		3 City	4 State								
000000-00-0	BCBS Venture Partners IV, LLC	Chicago	IL	BCBS Venture Partners IV, LLC	05/04/2020			197,473		0.942	
000000-00-0	BCBS Venture Partners V, LLC	Chicago	IL	Blue Venture Fund	05/01/2023			687,461		1.351	
000000-00-0	Healthier Capital Fund I LC	New Castle	DE	Healthier Capital Fund I LC	10/01/2025		335,000			0.540	
1999999	Common Stocks - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated							335,000	884,934		X X X
6899999	Subtotal Unaffiliated							335,000	884,934		X X X
7099999	Totals							335,000	884,934		X X X

E08

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrance on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>NONE</b>																			
7099999	Totals																		

E09

## SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Actual Cost	6 Par Value	7 Fair Value	8 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates			
								9 Unrealized Valuation Increase / (Decrease)	10 Current Year's Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.	13 Stated Rate of	14 Effective Rate of	15 When Paid	16 Interest Income Due & Accrued	17 Interest Received During Year	18 Acquired	19 Stated Contractual Maturity Date	20 Payment Due at Maturity Date	
912810-PU-6	UNITED STATES TREASURY		1.A	1,260,939	1,121,000	1,200,300	1,237,797		(7,960)				5.000	3.859	MN	7,277	56,050	12/28/2022	05/15/2037	1,149,025
912810-QX-9	UNITED STATES TREASURY		1.A	477,989	500,000	386,110	482,946		894				2.750	3.012	FA	5,194	17,188	02/25/2019	08/15/2042	506,875
912810-RK-6	UNITED STATES TREASURY		1.A	903,947	1,000,000	708,510	922,560		2,971				2.500	3.037	FA	9,443	25,000	02/25/2019	02/15/2045	1,012,500
912810-SF-6	UNITED STATES TREASURY		1.A	3,134,926	3,175,000	2,339,689	3,141,443		1,061				3.000	3.064	FA	35,978	95,250	02/27/2019	02/15/2049	3,222,625
912810-SP-4	UNITED STATES TREASURY		1.A	61,163	110,000	54,112	64,248		1,070				1.375	4.064	FA	571	1,513	08/28/2020	08/15/2050	110,756
912810-TL-2	UNITED STATES TREASURY		1.A	791,214	780,000	676,751	790,679		(165)				4.000	3.917	MN	4,051	31,200	12/27/2022	11/15/2052	795,600
912810-TT-5	UNITED STATES TREASURY		1.A	2,015,785	2,000,000	1,771,080	2,015,467		(213)				4.125	4.078	FA	31,162	82,500	12/18/2023	08/15/2053	2,041,250
912810-TU-2	UNITED STATES TREASURY		1.A	984,690	1,000,000	955,500	955,667		524				4.375	4.494	FA	16,525	43,750	03/27/2024	08/15/2043	1,021,875
912810-TX-6	UNITED STATES TREASURY		1.A	734,064	750,000	678,278	734,571		275				4.250	4.378	FA	12,040	31,875	03/27/2024	02/15/2054	765,938
912810-UP-1	UNITED STATES TREASURY		1.A	2,058,450	2,130,000	2,052,447	2,058,479		30				4.625	4.838	MN	12,790		12/23/2025	11/15/2055	2,179,256
912828-5M-8	UNITED STATES TREASURY		1.A	105,377	105,000	103,841	105,125		(36)				3.125	3.081	MN	426	3,281	11/19/2018	11/15/2028	106,641
912828-6B-1	UNITED STATES TREASURY		1.A	841,170	850,000	826,608	846,991		938				2.625	2.744	FA	8,428	22,313	03/01/2019	05/15/2029	861,156
912828-6T-2	UNITED STATES TREASURY		1.A	2,225,614	2,200,000	2,115,674	2,209,361		(2,589)				2.375	2.243	MN	6,784	52,250	05/30/2019	05/15/2029	2,226,125
91282C-AH-4	UNITED STATES TREASURY		1.A	250,325	294,000	279,976	277,829		9,269				0.500	3.958	FA	499	1,470	11/28/2022	08/31/2027	294,735
91282C-DJ-7	UNITED STATES TREASURY		1.A	953,361	1,000,000	871,250	970,974		4,649				1.375	1.900	MN	1,785	13,750	02/04/2022	11/15/2031	1,006,875
91282C-DY-4	UNITED STATES TREASURY		1.A	915,861	1,000,000	892,050	944,769		8,174				1.875	2.865	FA	7,082	18,750	04/28/2022	02/15/2032	1,009,375
91282C-FF-3	UNITED STATES TREASURY		1.A	3,122,943	3,502,000	3,264,985	3,230,430		35,035				2.750	4.099	FA	36,376	96,305	10/19/2022	08/15/2032	3,550,153
91282C-FV-8	UNITED STATES TREASURY		1.A	1,364,308	1,331,000	1,346,386	1,355,543		(2,977)				4.125	3.817	MN	7,128	54,904	12/27/2022	11/15/2032	1,358,452
91282C-HC-8	UNITED STATES TREASURY		1.A	6,023,850	6,250,000	6,009,750	6,073,354		20,363				3.375	3.818	MN	27,387	210,938	08/02/2023	05/15/2033	6,355,469
91282C-HE-4	UNITED STATES TREASURY		1.A	147,492	150,000	150,407	148,721		507				3.625	4.000	MN	478	5,438	06/27/2023	05/31/2028	152,719
91282C-HQ-7	UNITED STATES TREASURY		1.A	4,467,605	4,500,000	4,567,635	4,482,351		6,336				4.125	4.287	JJ	77,680	185,625	08/30/2023	07/31/2028	4,592,813
91282C-HT-1	UNITED STATES TREASURY		1.A	1,715,687	1,750,000	1,735,843	1,722,607		3,003				3.875	4.116	FA	25,614	67,813	08/30/2023	08/15/2033	1,783,906
91282C-HZ-7	UNITED STATES TREASURY		1.A	2,941,686	3,000,000	3,117,990	2,958,206		7,639				4.625	4.958	MS	35,450	138,750	10/20/2023	09/30/2030	3,069,375
91282C-JA-0	UNITED STATES TREASURY		1.A	3,989,655	4,000,000	4,113,640	3,994,090		1,969				4.625	4.683	MS	47,266	185,000	10/20/2023	09/30/2028	4,092,500
91282C-JJ-1	UNITED STATES TREASURY		1.A	4,579,090	4,375,000	4,518,281	4,543,655		(17,780)				4.500	3.926	MN	25,561	196,875	12/20/2023	11/15/2033	4,473,438
91282C-JN-2	UNITED STATES TREASURY		1.A	1,019,533	1,000,000	1,022,850	1,012,031		(3,748)				4.375	3.934	MN	3,846	43,750	12/19/2023	11/30/2028	1,021,875
91282C-JV-4	UNITED STATES TREASURY		1.A	2,491,215	2,500,000	2,501,025	2,499,627		4,512				4.250	4.437	JJ	44,463	106,250	02/08/2024	01/31/2026	2,553,125
91282C-JW-2	UNITED STATES TREASURY		1.A	3,466,979	3,500,000	3,545,220	3,478,630		6,360				4.000	4.213	JJ	58,587	140,000	02/26/2024	01/31/2029	3,570,000
91282C-JZ-5	UNITED STATES TREASURY		1.A	2,822,125	2,875,000	2,866,663	2,830,341		4,631				4.000	4.228	FA	43,438	115,000	03/27/2024	02/15/2034	2,932,500
91282C-KG-5	UNITED STATES TREASURY		1.A	2,141,151	2,147,000	2,182,962	2,143,109		1,149				4.125	4.185	MS	22,628	88,564	03/27/2024	03/31/2029	2,191,282
91282C-KQ-3	UNITED STATES TREASURY		1.A	2,785,298	2,750,000	2,810,830	2,781,233		(2,929)				4.375	4.212	MN	15,621	120,313	07/30/2024	05/15/2034	2,810,156
91282C-KT-7	UNITED STATES TREASURY		1.A	3,018,169	3,000,000	3,086,760	3,012,860		(3,425)				4.500	4.363	MN	11,868	135,000	06/04/2024	05/31/2029	3,067,500
91282C-KX-8	UNITED STATES TREASURY		1.A	1,991,800	2,000,000	2,042,640	1,994,098		1,552				4.250	4.342	JD	235	85,000	06/28/2024	06/30/2029	2,042,500
91282C-KZ-3	UNITED STATES TREASURY		1.A	2,513,578	2,500,000	2,533,475	2,507,301		(4,501)				4.375	4.177	JJ	50,526	109,375	07/31/2024	07/15/2027	2,554,688
91282C-MH-1	UNITED STATES TREASURY		1.A	5,899,067	5,915,000	5,952,501	5,906,149		7,082				4.125	4.268	JJ	102,106	121,997	02/07/2025	01/31/2027	6,036,997
91282C-MM-1	UNITED STATES TREASURY		1.A	3,116,490	3,000,000	3,114,660	3,109,536		(6,954)				4.625	4.140	FA	52,408	69,375	04/07/2025	02/15/2035	3,069,375
91282C-MU-1	UNITED STATES TREASURY		1.A	2,017,191	2,000,000	2,025,820	2,014,940		(2,251)				4.000	3.808	MS	20,440	40,000	04/07/2025	03/31/2030	2,040,000
91282C-NE-7	UNITED STATES TREASURY		1.A	1,995,472	2,000,000	2,010,380	1,996,739		1,267				3.875	3.995	MN	6,813	38,750	06/09/2025	05/31/2027	2,038,750
91282C-NG-2	UNITED STATES TREASURY		1.A	4,750,711	4,750,000	4,811,228	4,750,790		78				4.000	3.966	MN	16,703	95,000	06/24/2025	05/31/2030	4,845,000
91282C-NK-3	UNITED STATES TREASURY		1.A	2,202,066	2,200,000	2,216,786	2,201,882		(185)				3.875	3.854	JD	236	42,625	07/01/2025	06/30/2030	2,242,625
91282C-NL-1	UNITED STATES TREASURY		1.A	1,998,675	2,000,000	2,007,960	1,998,999		324				3.750	3.785	JD	207	37,500	07/01/2025	06/30/2027	2,037,500
91282C-NT-4	UNITED STATES TREASURY		1.A	2,035,160	2,000,000	2,014,680	2,034,354		(806)				4.250	4.033	FA	32,106		09/15/2025	08/15/2035	2,042,500
91282C-NW-1	UNITED STATES TREASURY		1.A	2,403,552	2,400,000	2,394,120	2,403,450		(102)				3.875	3.850	FA	31,599		09/15/2025	08/31/2032	2,446,500
91282C-NX-5	UNITED STATES TREASURY		1.A	1,251,174	1,250,000	1,245,775	1,251,119		(55)				3.625	3.604	FA	15,396		09/15/2025	08/31/2030	1,272,656

## SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Actual Cost	6 Par Value	7 Fair Value	8 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates			
								9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.	13 Stated Rate of	14 Effective Rate of	15 When Paid	16 Interest Income Due & Accrued	17 Interest Received During Year	18 Acquired	19 Stated Contractual Maturity Date	20 Payment Due at Maturity Date	
91282C-PJ-4	UNITED STATES TREASURY		1.A	1,980,863	2,000,000	1,971,400	1,981,059		196				4.000	4.118	MN	10,387		11/14/2025	11/15/2035	2,040,000
001999999	Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)			97,967,460	98,660,000	97,094,828	98,206,110		75,182				X X X	X X X	X X X	982,588	3,026,287	X X X	X X X	100,594,961
438687-EJ-0	HONOLULU HAWAII CITY & CNTY		1.C FE	110,000	110,000	109,230	110,000						3.753	3.752	MS	1,376	4,128	08/16/2018	09/01/2030	112,064
442331-3E-2	HOUSTON CITY		1.D FE	110,000	110,000	109,098	110,000						3.625	3.625	MS	1,329	3,988	12/20/2017	03/01/2029	111,994
57582P-WH-	MASSACHUSETTS COMMONWEALTH		1.B FE	240,359	225,000	224,615	231,543		(1,353)				4.500	3.772	FA	4,219	10,125	06/26/2018	08/01/2031	26,991
625517-NJ-2	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA		1.C FE	441,390	500,000	463,810	454,634		11,740				1.650	4.484	JD	23	8,250	11/14/2024	06/30/2029	504,125
68607L-XQ-5	OREGON		1.B FE	119,959	99,341	100,961	102,850		(2,385)				5.892	3.314	JD	488	5,853	12/18/2017	06/01/2027	185,303
882722-VP-3	TEXAS STATE		1.A FE	199,063	175,000	174,734	187,672		(1,512)				4.631	3.491	AO	2,026	8,104	05/31/2017	04/01/2033	179,052
93974D-5W-4	WASHINGTON STATE		1.B FE	122,546	125,000	124,001	124,085		235				3.450	3.670	FA	1,797	4,313	09/11/2018	08/01/2029	127,156
004999999	Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)			1,343,317	1,344,341	1,306,449	1,320,784		6,725				X X X	X X X	X X X	11,258	44,761	X X X	X X X	1,246,685
44244C-TQ-0	HOUSTON TEX UTIL SYS REV		1.C FE	65,000	65,000	64,691	65,000						3.973	3.973	MN	330	2,582	08/08/2018	11/15/2031	66,291
576000-G8-0	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		1.A	185,000	185,000	152,660	185,000						3.395	3.395	AO	1,326	3,140	11/07/2019	10/15/2040	188,140
576000-G9-8	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		1.C	275,000	275,000	227,593	275,000						3.395	3.395	AO	1,971	9,336	11/07/2019	10/15/2040	279,668
646140-DS-9	NEW JERSEY ST TPK AUTH TPK REV		1.E FE	572,755	640,000	600,512	589,919		15,252				1.713	4.532	JJ	5,482	10,963	11/14/2024	01/01/2029	645,482
68608K-NF-1	OREGON		1.B FE	113,136	95,000	101,923	108,319		(776)				5.902	4.436	FA	2,336	5,747	11/20/2018	08/01/2038	97,803
709235-4P-7	PENNSYLVANIA ST UNIV		1.C FE	485,000	485,000	497,848	485,000						4.675	4.676	MS	7,558	4,157	06/12/2025	09/01/2032	496,337
88213A-KG-9	BOARD OF REGENTS TEXAS A & M UNIVERSITY		1.A FE	175,000	175,000	171,530	175,000						3.086	3.086	MN	690	5,401	06/07/2017	05/15/2029	177,700
88258M-AA-3	TNGUTL 23 A1 - ABS		1.A FE	213,513	213,513	219,276	213,513						5.102	5.102	MS	2,723	10,893	03/10/2023	04/01/2035	281,020
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV		1.A FE	179,051	150,000	153,527	161,157		(2,410)				5.178	3.287	AO	1,942	7,767	08/22/2017	04/01/2030	153,884
005999999	Issuer Credit Obligations - Municipal Bonds - Special Revenues			2,263,455	2,283,513	2,189,560	2,257,908		12,066				X X X	X X X	X X X	24,358	59,986	X X X	X X X	2,386,325
00206R-HJ-4	AT&T INC		2.B FE	641,827	645,000	648,489	643,856		330				4.350	4.411	MS	9,353	28,058	02/13/2019	03/01/2029	659,029
00217G-AB-9	APTIV SWISS HOLDINGS LTD		2.B FE	473,100	475,000	444,078	473,764		178				3.250	3.297	MS	5,146	15,438	02/09/2022	03/01/2032	482,719
002824-BG-4	ABBOTT LABORATORIES		1.D FE	431,932	400,000	402,632	421,896		(1,656)				4.750	4.099	MN	1,636	19,000	03/04/2019	11/30/2036	
002824-BQ-2	ABBOTT LABORATORIES		1.D FE	182,349	185,000	165,555	183,760		264				1.400	1.555	JD	7	2,590	06/22/2020	06/30/2030	185,000
00287Y-CA-5	ABBVIE INC		1.G FE	734,682	650,000	580,834	717,272		(4,000)				4.050	3.099	MN	2,925	26,325	05/25/2021	11/21/2039	
010392-FT-0	ALABAMA POWER CO		1.E FE	99,665	100,000	71,225	99,711		8				3.450	3.468	AO	863	3,450	09/12/2019	10/01/2049	101,725
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	382,508	400,000	400,776	389,530		2,592				4.500	5.313	JJ	7,550	18,000	02/28/2023	07/30/2029	409,000
015271-BE-8	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	349,066	350,000	355,908	349,165		99				5.500	5.532	AO	4,813	12,192	10/30/2025	10/01/2035	359,625
02079K-AX-5	ALPHABET INC		1.C FE	459,471	460,000	461,693	459,483		12				4.375	4.394	MN	3,075		11/03/2025	11/15/2032	470,063
023135-BT-2	AMAZON.COM INC		1.D FE	586,112	650,000	389,220	592,931		1,564				2.500	3.010	JD	1,264	16,250	05/25/2021	06/03/2050	658,125
023135-CG-9	AMAZON.COM INC		1.E FE	508,898	510,000	504,217	509,451		155				3.450	3.485	AO	3,812	17,595	04/11/2022	04/13/2029	518,798
023135-CV-6	AMAZON.COM INC		1.D FE	394,032	395,000	393,554	394,041		9				4.650	4.681	MN	2,092		11/17/2025	11/20/2035	404,184
025816-DA-4	AMERICAN EXPRESS CO		1.F FE	286,386	300,000	297,849	289,877		1,267				4.420	5.028	FA	5,451	13,260	02/10/2023	08/03/2033	
025816-DG-1	AMERICAN EXPRESS CO		1.F FE	504,830	500,000	503,925	501,689		(2,831)				5.389	4.784	JJ	11,452	26,945	11/15/2024	07/28/2027	
025816-DP-1	AMERICAN EXPRESS CO		1.F FE	252,033	250,000	252,975	250,937		(793)				5.098	4.752	FA	4,779	12,745	08/07/2024	02/16/2028	
025816-DV-8	AMERICAN EXPRESS CO		1.F FE	504,115	500,000	508,575	502,236		(1,343)				5.043	4.744	JJ	10,856	25,215	08/01/2024	07/26/2028	
025816-EF-2	AMERICAN EXPRESS CO		1.F FE	250,175	250,000	257,695	250,153		(22)				5.016	5.000	AO	2,299	6,270	04/22/2025	04/25/2031	
02665W-FL-0	AMERICAN HONDA FINANCE CORP		1.G FE	579,832	580,000	595,915	579,863		21				5.050	5.055	JJ	13,913	29,290	07/08/2024	07/10/2031	594,645
02665W-FQ-	AMERICAN HONDA FINANCE CORP		1.G FE	619,256	620,000	626,436	619,438		138				4.400	4.427	MS	8,790	27,280	09/03/2024	09/05/2029	633,640
03027X-AK-6	AMERICAN TOWER CORP		2.A FE	682,171	700,000	696,493	692,486		9,216				3.375	4.786	AO	4,988	23,625	11/15/2024	10/15/2026	711,813

E10.1

## SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Actual Cost	6 Par Value	7 Fair Value	8 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates			
								9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.	13 Stated Rate of	14 Effective Rate of	15 When Paid	16 Interest Income Due & Accrued	17 Interest Received During Year	18 Acquired	19 Stated Contractual Maturity Date	20 Payment Due at Maturity Date	
03027X-BG-4	AMERICAN TOWER CORP		2.A FE	632,168	635,000	567,658	633,585		280				1,875	1,924	AO	2,514	11,906	09/23/2020	10/15/2030	635,000
03027X-BJ-8	AMERICAN TOWER CORP		2.A FE	448,545	500,000	474,895	468,214		14,207				1,500	4,745	JJ	3,146	7,500	08/07/2024	01/31/2028	503,750
03040W-AU-	AMERICAN WATER CAPITAL CORP		2.A FE	646,184	700,000	687,211	668,828		8,200				3,450	4,882	JD	2,013	24,150	02/10/2023	06/01/2029	712,075
031162-CJ-7	AMGEN INC		2.A FE	289,680	300,000	297,747	296,186		5,822				2,600	4,664	FA	2,860	7,800	11/15/2024	08/19/2026	303,900
031162-CQ-1	AMGEN INC		2.A FE	480,765	500,000	493,955	488,771		5,752				3,200	4,490	MN	2,622	16,000	08/07/2024	11/02/2027	508,000
031162-DF-4	AMGEN INC		2.A FE	193,912	195,000	155,585	193,988		21				4,200	4,233	FA	2,935	8,190	02/17/2022	02/22/2052	199,095
031162-DQ-0	AMGEN INC		2.A FE	942,817	945,000	981,297	943,607		292				5,250	5,290	MS	16,400	49,613	02/15/2023	03/02/2030	969,806
036752-AG-8	ELEVANCE HEALTH INC		2.A FE	1,761,408	1,800,000	1,802,916	1,774,013		11,228				4,101	4,812	MS	24,606	73,818	11/15/2024	03/01/2028	1,836,909
037389-BB-8	AON CORP		2.A FE	1,263,328	1,250,000	1,265,463	1,252,928		(1,086)				4,500	4,400	JD	2,500	56,250	08/07/2024	12/15/2028	1,278,125
03740L-AD-4	AON CORP		2.A FE	478,130	500,000	492,765	487,528		8,392				2,850	4,705	MN	1,306	14,250	11/15/2024	05/28/2027	507,125
03740L-AE-2	AON CORP		2.A FE	260,988	265,000	199,360	261,283		93				3,900	3,970	FA	3,531	10,335	02/23/2022	02/28/2052	270,168
037833-BX-7	APPLE INC		1.B FE	758,534	700,000	643,062	748,865		(1,589)				4,650	4,128	FA	11,573	32,550	02/23/2019	02/23/2046	
038222-AN-5	APPLIED MATERIALS INC		1.F FE	149,426	150,000	135,857	149,734		57				1,750	1,792	JD	219	2,625	05/26/2020	06/01/2030	150,000
039482-AD-6	ARCHER-DANIELS-MIDLAND CO		1.F FE	1,042,837	1,045,000	961,264	1,043,704		189				2,900	2,922	MS	10,102	30,305	02/23/2022	03/01/2032	1,060,153
04316J-AL-3	ARTHUR J. GALLAGHER & CO.		2.B FE	124,903	125,000	127,991	124,920		17				4,850	4,868	JD	269	5,995	12/10/2024	12/15/2029	128,031
053015-AH-6	AUTOMATIC DATA PROCESSING INC		1.D FE	493,223	495,000	493,678	493,414		146				4,450	4,495	MS	6,853	22,028	09/04/2024	09/09/2034	506,014
05348E-BG-3	AVALONBAY COMMUNITIES INC		1.G FE	264,716	265,000	245,833	264,874		28				2,300	2,312	MS	2,032	6,095	02/10/2020	03/01/2030	265,000
05348E-BH-1	AVALONBAY COMMUNITIES INC		1.G FE	647,108	650,000	595,647	648,531		270				2,450	2,498	JJ	7,343	15,925	05/08/2020	01/15/2031	650,000
05565E-BS-3	BMW US CAPITAL LLC		1.F FE	229,073	230,000	209,622	229,484		91				2,550	2,596	AO	1,466	5,865	03/29/2021	04/01/2031	232,933
05565E-CJ-2	BMW US CAPITAL LLC		1.F FE	1,013,640	1,000,000	1,020,190	1,009,802		(2,806)				4,900	4,565	AO	12,114	49,000	08/07/2024	04/02/2029	
05565E-CQ-6	BMW US CAPITAL LLC		1.F FE	498,230	500,000	505,535	498,948		629				4,600	4,737	FA	8,817	23,000	11/15/2024	08/13/2027	511,500
05583J-AJ-1	BPCE SA		2.A FE	635,000	635,000	563,099	635,000						2,277	2,205	JJ	6,466	14,459	01/12/2021	01/20/2032	637,210
059165-ER-7	BALTIMORE GAS AND ELECTRIC CO		1.G FE	256,983	250,000	258,853	256,169		(599)				5,300	4,930	JD	1,104	13,250	08/07/2024	06/01/2034	
06051G-HM-	BANK OF AMERICA CORP		1.G FE	100,000	100,000	100,478	100,000						4,271	4,271	JJ	1,874	4,271	07/18/2018	07/23/2029	101,068
06051G-HQ-	BANK OF AMERICA CORP		1.G FE	2,412,100	2,500,000	2,487,225	2,437,419		18,285				3,974	4,854	FA	39,740	99,350	08/07/2024	02/07/2030	
06051G-LS-6	BANK OF AMERICA CORP		1.E FE	820,216	800,000	835,152	812,811		(4,314)				5,819	5,176	MS	13,707	46,552	03/27/2024	09/15/2029	
06051G-MA-	BANK OF AMERICA CORP		1.G FE	880,708	850,000	885,743	877,245		(2,714)				5,468	4,977	JJ	20,399	46,478	09/17/2024	01/23/2035	
06051G-MW-	BANK OF AMERICA CORP		1.E FE	1,044,530	1,000,000	1,041,400	1,043,547		(983)				5,464	4,879	MN	7,892	27,320	09/18/2025	05/09/2036	
06368L-3L-8	BANK OF MONTREAL		1.F FE	264,098	250,000	263,168	261,655		(1,922)				5,511	4,506	JD	1,033	13,778	09/17/2024	06/04/2031	
06368L-WU-6	BANK OF MONTREAL		1.F FE	569,608	550,000	573,661	563,978		(4,831)				5,717	4,686	MS	8,385	31,444	10/30/2024	09/25/2028	
06406R-BK-2	BANK OF NEW YORK MELLON CORP		1.F FE	393,724	400,000	407,400	396,295		929				4,596	4,882	JJ	7,915	18,384	02/10/2023	07/26/2030	
06406R-BL-0	BANK OF NEW YORK MELLON CORP		1.F FE	926,523	900,000	930,528	916,815		(8,682)				5,802	4,714	AO	9,573	52,218	11/15/2024	10/25/2028	
06406R-BX-4	BANK OF NEW YORK MELLON CORP		1.D FE	503,935	500,000	508,085	502,142		(1,300)				4,890	4,601	JJ	10,867	24,382	08/07/2024	07/21/2028	
06418G-AN-7	BANK OF NOVA SCOTIA		1.F FE	495,000	495,000	501,188	495,000						4,740	4,742	MN	3,324	23,463	09/04/2024	11/10/2032	500,866
07274N-AL-7	BAYER US FINANCE II LLC		2.B FE	198,542	200,000	200,256	199,525		147				4,375	4,462	JD	389	8,750	06/18/2018	12/15/2028	204,375
075887-CQ-0	BECTON DICKINSON AND CO		2.B FE	1,096,601	1,100,000	1,114,883	1,097,770		1,017				4,693	4,795	FA	19,789	51,623	11/15/2024	02/13/2028	1,125,812
076912-AA-2	BEIGNET INVESTOR LLC		1.E FE	995,000	995,000	1,052,113	995,000						6,581	6,581	MJSD	182	12,732	10/16/2025	05/30/2049	1,005,913
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA OR BELL		2.B FE	628,885	630,000	640,401	629,053		92				5,200	5,223	FA	12,376	32,760	02/12/2024	02/15/2034	646,380
09659W-2F-0	BNP PARIBAS SA		1.G FE	198,928	200,000	200,456	199,676		114				4,400	4,466	FA	3,349	8,800	08/07/2018	08/14/2028	204,400
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		1.E FE	1,325,770	1,390,000	1,267,249	1,336,207		7,529				2,721	3,414	JJ	17,755	37,822	08/07/2024	01/12/2032	1,408,911
10373Q-BX-7	BP CAPITAL MARKETS AMERICA INC		1.E FE	509,898	510,000	520,016	510,000						4,699	4,699	AO	5,392	23,965	01/04/2024	04/10/2029	521,982
11134L-AR-0	BROADCOM CORP		1.G FE	482,240	500,000	495,915	489,140		4,972				3,500	4,629	JJ	8,069	17,500	08/07/2024	01/15/2028	508,750
11135F-CB-5	BROADCOM INC		1.G FE	374,340	375,000	377,573	374,467		110				4,350	4,388	FA	6,163	14,183	09/26/2024	02/15/2030	383,156
11135F-CQ-2	BROADCOM INC		1.G FE	984,550	1,000,000	915,120	991,302		1,579				2,450	2,633	FA	9,256	24,500	07/02/2021	02/15/2031	1,012,250
11135F-CW-	BROADCOM INC		1.G FE	289,588	290,000	289,861	289,610		22				4,200	4,231	AO	3,113		09/22/2025	10/15/2030	296,090

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## SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Actual Cost	6 Par Value	7 Fair Value	8 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates			
								9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.	13 Stated Rate of	14 Effective Rate of	15 When Paid	16 Interest Income Due & Accrued	17 Interest Received During Year	18 Acquired	19 Stated Contractual Maturity Date	20 Payment Due at Maturity Date	
125523-CB-4	CIGNA GROUP		2.A FE	776,288	800,000	795,312	787,651		10,140				3.400	4.782	MS	9,067	27,200	11/15/2024	03/01/2027	813,600
12592B-AT-1	CNH INDUSTRIAL CAPITAL LLC		2.B FE	239,542	240,000	241,630	239,722		148				4.500	4.569	AO	2,490	10,770	10/07/2024	10/08/2027	245,400
126650-DJ-6	CVS HEALTH CORP		2.B FE	91,868	100,000	97,682	94,813		1,068				3.750	5.125	AO	938	3,750	02/10/2023	04/01/2030	101,875
126650-DY-3	CVS HEALTH CORP		2.B FE	439,646	441,000	454,878	439,930		115				5.300	5.340	JD	1,948	23,373	05/30/2023	06/01/2033	452,687
133131-AW-2	CAMDEN PROPERTY TRUST		1.G FE	489,205	500,000	502,140	492,636		2,422				4.100	4.670	AO	4,328	20,500	08/01/2024	10/15/2028	510,250
133131-AX-0	CAMDEN PROPERTY TRUST		1.G FE	702,210	750,000	724,298	714,790		9,069				3.150	4.618	JJ	11,813	23,625	08/07/2024	07/01/2029	761,813
13607L-NG-4	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	499,125	500,000	511,410	499,492		201				5.001	5.048	AO	4,376	25,005	03/27/2024	04/28/2028	512,503
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO		2.A FE	94,812	95,000	87,442	94,917		19				2.050	2.072	MS	628	1,948	03/03/2020	03/05/2030	95,000
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		2.A FE	420,000	420,000	425,027	420,000						4.927	4.927	MN	2,932	20,693	05/05/2022	05/10/2028	
149123-CH-2	CATERPILLAR INC		1.F FE	1,481,939	1,490,000	1,410,404	1,486,297		809				2.600	2.662	AO	8,824	38,740	04/06/2020	04/09/2030	1,490,000
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	175,934	182,000	181,141	180,288		722				4.200	4.655	MS	2,251	7,644	02/21/2019	03/15/2028	185,822
17275R-BR-2	CISCO SYSTEMS INC		1.E FE	634,778	635,000	651,872	634,854		42				4.850	4.858	FA	10,694	30,798	02/21/2024	02/26/2029	650,399
172967-MP-3	CITIGROUP INC		1.G FE	189,628	200,000	200,022	193,374		1,359				4.412	5.294	MS	2,231	8,824	02/10/2023	03/31/2031	
172967-MY-4	CITIGROUP INC		1.G FE	500,000	500,000	453,930	500,000						2.561	2.450	MN	2,134	12,805	04/27/2021	05/01/2032	501,470
172967-PF-2	CITIGROUP INC		1.G FE	497,910	500,000	513,195	498,624		396				5.174	5.271	FA	9,917	25,870	03/27/2024	02/13/2030	
17325F-BB-3	CITIBANK NA		1.E FE	624,108	600,000	629,310	617,199		(5,926)				5.803	4.645	MS	8,898	34,818	10/30/2024	09/29/2028	
191216-DP-2	COCA-COLA CO		1.E FE	1,204,000	1,205,000	1,089,513	1,204,397		93				2.250	2.259	JJ	13,255	27,113	04/28/2021	01/05/2032	1,218,556
20030N-BH-3	COMCAST CORP		1.G FE	719,940	750,000	733,725	724,143		3,021				4.250	4.834	JJ	14,698	31,875	08/07/2024	01/15/2033	765,938
20030N-CU-3	COMCAST CORP		1.G FE	193,548	200,000	200,190	195,714		780				4.250	4.756	AO	1,794	8,500	02/10/2023	10/15/2030	204,250
20030N-EE-7	COMCAST CORP		1.G FE	767,628	770,000	776,868	768,155		204				4.800	4.839	MN	4,723	36,960	05/01/2023	05/15/2033	788,480
20030N-ER-8	COMCAST CORP		1.G FE	264,314	265,000	271,535	264,371		57				4.950	4.994	MN	1,676	6,814	05/05/2025	05/15/2032	271,559
20030N-ES-6	COMCAST CORP		1.G FE	1,769,107	1,755,000	1,731,360	1,747,671		397				5.168	5.218	JJ	22,423	66,066	11/15/2024	01/15/2037	1,800,349
210518-DX-1	CONSUMERS ENERGY CO		1.E FE	274,381	275,000	281,179	274,521		105				4.700	4.748	JJ	5,960	12,207	07/29/2024	01/15/2030	281,463
228023-AB-3	CROWLEY CONRO LLC		1.A	116,036	116,036	106,671	116,036						4.181	4.181	FA	1,833	4,851	10/24/2018	08/15/2043	118,462
22822V-AT-8	CROWN CASTLE INC		2.B FE	360,087	365,000	326,430	362,262		505				2.250	2.409	JJ	3,787	8,213	07/02/2021	01/15/2031	369,106
22822V-BA-8	CROWN CASTLE INC		2.B FE	300,348	300,000	304,884	300,244		(107)				5.000	4.958	JJ	7,083	15,000	11/15/2024	01/11/2028	
26442U-AL-8	DUKE ENERGY PROGRESS LLC		1.F FE	903,768	1,100,000	977,603	951,922		22,482				2.000	4.757	FA	8,311	22,000	08/07/2024	08/15/2031	1,111,000
26444H-AT-8	DUKE ENERGY FLORIDA LLC		1.F FE	134,812	135,000	135,261	134,816		4				4.200	4.231	JD	551		11/24/2025	12/01/2030	137,835
26614N-AC-6	DUPONT DE NEMOURS INC		2.A FE	100,000	100,000	101,367	100,000						4.725	4.723	MN	604	11,501	11/14/2018	11/15/2028	102,363
26884T-AV-4	ERAC USA FINANCE LLC		1.G FE	995,070	1,000,000	1,014,110	996,602		1,365				4.600	4.756	MN	7,667	46,000	11/15/2024	05/01/2028	1,023,000
277432-AW-0	EASTMAN CHEMICAL CO		2.B FE	496,005	500,000	504,140	497,236		865				4.500	4.705	JD	1,875	22,500	08/07/2024	12/01/2028	511,250
29250N-AZ-8	ENBRIDGE INC		2.A FE	927,030	1,000,000	958,210	944,747		12,736				3.125	4.704	MN	3,993	31,250	08/07/2024	11/15/2029	1,015,625
29250N-CP-8	ENBRIDGE INC		2.A FE	428,775	430,000	434,541	428,786		11				5.200	5.237	MN	2,547		11/17/2025	11/20/2035	441,180
29273V-AR-1	ENERGY TRANSFER LP		2.B FE	1,534,845	1,500,000	1,524,540	1,515,265		(17,533)				6.050	4.791	JD	7,563	90,750	11/15/2024	12/01/2026	
29379V-CE-1	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	1,600,496	1,600,000	1,612,016	1,600,304		(233)				4.600	4.583	JJ	34,756	73,600	11/15/2024	01/11/2027	
29444U-BG-0	EQUINIX INC		2.B FE	556,680	600,000	580,062	574,298		15,763				1.800	4.721	JJ	4,980	10,800	11/15/2024	07/15/2027	605,400
29444U-BR-6	EQUINIX INC		2.A FE	917,080	1,000,000	955,310	946,062		21,142				2.000	4.423	MN	2,556	20,000	08/14/2024	05/15/2028	1,010,000
29444U-BS-4	EQUINIX INC		2.B FE	81,580	100,000	90,535	87,141		2,022				2.500	5.282	MN	319	2,500	02/10/2023	05/15/2031	101,250
29717P-BD-8	ESSEX PORTFOLIO LP		2.A FE	535,102	540,000	529,540	535,129		26				4.875	4.988	FA	1,389		12/03/2025	02/15/2036	553,163
30040W-BB-	EVERSOURCE ENERGY		2.B FE	349,199	350,000	348,219	349,238		39				4.450	4.498	JD	3,202		10/15/2025	12/15/2030	357,788
30161N-BJ-9	EXELON CORP		2.B FE	302,391	300,000	306,624	301,622		(693)				5.150	4.880	MS	4,549	15,450	11/15/2024	03/15/2028	
30303M-AB-8	META PLATFORMS INC		1.D FE	524,381	525,000	526,239	524,401		20				4.200	4.226	MN	3,553		10/30/2025	11/15/2030	536,025
31428X-DE-3	FEDEX CORP		2.B FE	436,083	430,000	428,026	431,901		(674)				4.200	4.016	AO	3,712	19,135	02/21/2019	10/17/2028	439,030
31429K-AL-7	FEDERATION DES CAISSES DESJARDINS DU QUE		1.E FE	629,622	630,000	652,434	629,714		77				5.250	5.265	AO	5,972	33,075	01/22/2024	04/26/2029	646,538
337738-AR-9	FISERV INC		2.B FE	879,228	900,000	898,074	884,900		5,061				4.200	4.860	AO	9,450	37,800	11/15/2024	10/01/2028	918,900

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## SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
337738-BC-1	FISERV INC		2.B FE	446,960	500,000	461,255	453,394		6,434			2,650	5.031	JD	1,104	13,250	04/22/2025	06/01/2030	506,625
341081-GG-6	FLORIDA POWER & LIGHT CO		1.D FE	859,840	1,000,000	902,760	882,450		16,327			2,450	4.692	FA	10,072	24,500	08/07/2024	02/03/2032	1,012,250
341081-HA-8	FLORIDA POWER & LIGHT CO		1.D FE	992,750	1,000,000	990,880	992,770		20			4,700	4.789	FA	3,394		12/22/2025	02/15/2036	1,023,500
361841-AR-0	GLP CAPITAL LP		2.C FE	44,719	45,000	40,833	44,822		26			3,250	3.323	JJ	674	1,463	12/07/2021	01/15/2032	45,731
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC		2.B FE	950,710	1,000,000	1,002,320	992,325		6,989			4,350	5.115	JJ	19,817	43,500	02/21/2019	01/17/2027	1,021,750
37045X-EH-5	GENERAL MOTORS FINANCIAL COMPANY INC		2.B FE	511,515	500,000	518,440	508,083		(3,093)			5,800	5.076	JD	644	29,000	11/15/2024	06/23/2028	
378272-BN-7	GLENCORE FUNDING LLC		2.A FE	727,965	700,000	735,168	720,273		(6,886)			6,125	4.958	AO	10,123	42,875	11/15/2024	10/06/2028	
38141G-A5-3	GOLDMAN SACHS GROUP INC		2.A FE	713,973	650,000	724,705	703,348		(5,397)			6,561	5.266	AO	7,937	42,647	12/19/2023	10/24/2034	
38141G-B3-7	GOLDMAN SACHS GROUP INC		1.F FE	338,705	325,000	334,035	337,273		(1,133)			5,330	4.787	JJ	7,603	17,323	09/17/2024	07/23/2035	
38141G-C4-4	GOLDMAN SACHS GROUP INC		1.F FE	453,083	450,000	467,303	452,896		(186)			5,536	5.445	JJ	10,588	12,456	02/21/2025	01/28/2036	
38141G-WV-	GOLDMAN SACHS GROUP INC		2.A FE	1,930,580	2,000,000	1,988,940	1,955,460		17,835			3,814	4.846	AO	14,408	76,280	08/07/2024	04/23/2029	
404119-CC-1	HCA INC		2.C FE	993,260	1,000,000	897,710	996,084		653			2,375	2.451	JJ	10,951	23,750	06/24/2021	07/15/2031	1,011,875
404119-CP-2	HCA INC		2.C FE	909,810	900,000	922,284	906,502		(2,560)			5,200	4.870	JD	3,900	46,800	11/15/2024	06/01/2028	
40414L-AR-0	HEALTHPEAK OP LLC		2.A FE	1,367,142	1,450,000	1,410,009	1,390,174		15,177			3,500	4.781	JJ	23,401	50,750	08/07/2024	07/15/2029	1,475,375
404280-CT-4	HSBC HOLDINGS PLC		1.G FE	1,255,000	1,255,000	1,148,626	1,255,000					2,804	2.677	MN	3,617	35,190	05/17/2021	05/24/2032	1,258,756
404280-EQ-8	HSBC HOLDINGS PLC		1.G FE	475,000	475,000	482,006	475,000					4,899	4.899	MS	7,627	11,635	02/26/2025	03/03/2029	
42250P-AA-1	HEALTHPEAK OP LLC		2.A FE	457,105	500,000	473,990	462,773		5,668			3,000	5.062	JJ	6,917	7,500	04/22/2025	01/15/2030	507,500
427866-BL-1	HERSHEY CO		1.F FE	583,970	585,000	601,082	584,130		159			4,750	4.790	FA	9,803	13,894	02/19/2025	02/24/2030	598,894
437076-BY-7	HOME DEPOT INC		1.F FE	243,594	245,000	237,158	244,466		145			2,950	3.017	JD	321	7,228	06/03/2019	06/15/2029	248,614
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY		1.E FE	25,000	25,000	24,843	25,000					3,737	3.736	AO	234	934	03/23/2018	04/01/2028	25,467
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC		1.G FE	480,040	500,000	493,717	487,692		6,830			3,100	4.622	MS	4,564	15,500	11/15/2024	09/15/2027	507,750
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		1.G FE	699,258	700,000	705,910	699,621		100			4,350	4.367	JD	1,353	30,450	05/12/2022	06/15/2029	715,225
46647P-AV-8	JPMORGAN CHASE & CO		1.F FE	1,911,248	1,870,000	1,876,489	1,881,248		(4,396)			4,203	3.921	JJ	34,495	78,596	02/21/2019	07/23/2029	1,889,649
46647P-AX-4	JPMORGAN CHASE & CO		1.F FE	130,000	130,000	131,365	130,000					4,452	4.452	JD	418	5,788	11/28/2018	12/05/2029	131,447
46647P-BE-5	JPMORGAN CHASE & CO		1.E FE	1,485,266	1,400,000	1,328,614	1,436,577		(9,220)			2,739	2.018	AO	8,095	38,346	06/26/2020	10/15/2030	1,400,000
46647P-CR-5	JPMORGAN CHASE & CO		1.E FE	800,000	800,000	722,200	800,000					2,545	2.545	MN	2,997	20,360	11/01/2021	11/08/2032	802,460
46647P-DY-9	JPMORGAN CHASE & CO		1.F FE	706,596	650,000	714,799	697,136		(4,803)			6,254	5.116	AO	7,679	40,651	12/19/2023	10/23/2034	
46647P-ER-3	JPMORGAN CHASE & CO		1.E FE	970,480	1,000,000	1,010,210	971,967		1,487			4,946	5.349	AO	9,480	24,730	06/03/2025	10/22/2035	
46647P-FE-1	JPMORGAN CHASE & CO		1.E FE	746,925	750,000	745,005	746,986		61			4,810	4.888	AO	6,914		11/14/2025	10/22/2036	759,731
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		1.F FE	832,052	835,000	840,402	832,961		267			4,850	4.895	MN	4,950	40,498	05/10/2022	05/17/2032	855,249
48305Q-AC-7	KAISER FOUNDATION HOSPITALS		1.D FE	448,358	450,000	446,562	449,760		173			3,150	3.191	MN	2,363	14,175	05/03/2017	05/01/2027	457,088
494368-CB-7	KIMBERLY-CLARK CORP		1.F FE	44,965	45,000	43,342	44,984		3			3,100	3.109	MS	368	1,395	03/24/2020	03/26/2030	45,000
49456B-AV-3	KINDER MORGAN INC		2.B FE	188,750	200,000	200,536	191,403		967			4,800	5.542	FA	4,000	9,600	02/10/2023	02/01/2033	204,800
49456B-BB-6	KINDER MORGAN INC		2.B FE	199,740	200,000	206,874	199,782		42			5,150	5.178	JD	858	6,008	04/22/2025	06/01/2030	205,150
50077L-AD-8	KRAFT HEINZ FOODS CO		2.B FE	292,374	300,000	298,728	297,891		4,928			3,000	4.734	JD	750	9,000	11/15/2024	06/01/2026	304,500
50077L-AV-8	KRAFT HEINZ FOODS CO		2.B FE	475,825	500,000	489,645	478,892		3,067			3,750	4.862	AO	4,688	9,375	04/22/2025	04/01/2030	509,375
502431-AF-6	L3HARRIS TECHNOLOGIES INC		2.B FE	917,140	875,000	831,626	895,775		(5,319)			2,900	2.229	JD	1,128	25,375	11/02/2021	12/15/2029	
53944Y-AS-2	LLOYDS BANKING GROUP PLC		1.G FE	1,266,681	1,300,000	1,296,009	1,282,307		13,944			3,750	4.924	MS	13,948	48,750	11/15/2024	03/18/2028	
548661-ED-5	LOWE'S COMPANIES INC		2.A FE	1,071,708	1,200,000	1,130,868	1,112,918		29,637			1,700	4.588	MS	6,007	20,400	08/07/2024	09/15/2028	1,210,200
55336V-AK-6	MPLX LP		2.B FE	984,440	1,000,000	1,000,830	991,912		6,657			4,125	4.849	MS	13,750	41,250	11/15/2024	03/01/2027	1,020,625
571676-BA-2	MARS INC		1.F FE	474,169	475,000	488,390	474,213		44			5,200	5.223	MS	8,233	11,595	03/05/2025	03/01/2035	487,350
57636Q-BB-9	MASTERCARD INC		1.E FE	619,256	620,000	623,429	619,349		89			4,350	4.370	JJ	12,436	23,224	09/03/2024	01/15/2032	633,485
58013M-FM-	MCDONALD'S CORP		2.A FE	74,960	75,000	69,304	74,982		4			2,125	2.131	MS	531	1,594	03/03/2020	03/01/2030	75,000
58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		1.F FE	502,560	500,000	513,680	501,863		(643)			5,100	4.945	FA	10,483	25,500	11/15/2024	08/03/2028	512,750
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		1.F FE	584,152	585,000	595,706	584,372		157			4,800	4.833	FA	11,700	28,080	07/29/2024	08/01/2029	599,040

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## SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
58989V-2J-2	MET TOWER GLOBAL FUNDING		1.D FE	983,680	1,000,000	1,002,830	989,845		5,501			4.000	4.612	AO	10,000	40,000	11/15/2024	10/01/2027	1,020,000
594918-BL-7	MICROSOFT CORP		1.A FE	603,152	550,000	504,097	593,938		(1,506)			4.450	3.860	MN	3,943	24,475	02/21/2019	11/03/2045	
59523U-AY-3	MID-AMERICA APARTMENTS LP		1.G FE	630,898	635,000	634,473	630,984		86			4.650	4.755	JJ	4,183		11/03/2025	01/15/2033	649,764
606822-BX-1	mitsubishi ufj financial group inc		1.G FE	423,820	500,000	446,190	431,015		7,195			2.300	5.164	JJ	5,163	5,773	04/22/2025	07/20/2032	512,325
606822-CE-2	mitsubishi ufj financial group inc		1.G FE	982,740	1,000,000	1,000,660	990,530		6,957			4.080	4.843	AO	8,160	40,800	11/15/2024	04/19/2028	
606822-CY-8	mitsubishi ufj financial group inc		1.G FE	915,615	900,000	924,750	910,051		(4,053)			5.242	4.723	AO	9,436	47,178	08/07/2024	04/19/2029	
61690U-8G-8	MORGAN STANLEY BANK NA		1.D FE	497,885	500,000	502,050	499,131		1,067			4.447	4.675	AO	4,694	22,050	10/30/2024	10/15/2027	
617446-8P-7	MORGAN STANLEY		1.E FE	1,128,840	1,200,000	1,166,340	1,144,794		11,453			3.622	4.834	AO	10,866	43,464	08/07/2024	04/01/2031	
61747Y-FL-4	MORGAN STANLEY		1.E FE	503,710	500,000	519,920	503,217		(312)			5.466	5.366	JJ	12,374	27,330	03/27/2024	01/18/2035	
61747Y-FQ-3	MORGAN STANLEY		1.E FE	1,018,544	1,000,000	1,042,140	1,012,955		(3,519)			5.656	5.223	AO	11,469	56,560	05/15/2024	04/18/2030	
61747Y-FZ-3	MORGAN STANLEY		1.E FE	1,013,790	1,000,000	1,031,270	1,012,366		(1,424)			5.192	4.869	AO	10,672	25,960	06/03/2025	04/17/2031	
632525-CA-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		1.D FE	428,749	430,000	435,990	429,192		407			4.500	4.609	AO	3,494	17,738	11/19/2025	10/26/2027	439,675
63253Q-AG-9	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		1.D FE	507,000	507,000	518,783	507,000					4.787	4.787	JJ	11,528	24,270	01/03/2024	01/10/2029	519,135
63307A-3B-9	NATIONAL BANK OF CANADA		1.F FE	389,204	390,000	394,317	389,384		147			4.500	4.546	AO	3,949	17,550	10/03/2024	10/10/2029	398,775
637417-AL-0	NNN REIT INC		2.A FE	39,715	40,000	40,272	39,910		30			4.300	4.387	AO	363	1,720	09/18/2018	10/15/2028	40,860
639057-AC-2	NATWEST GROUP PLC		1.G FE	760,536	800,000	791,384	777,303		14,969			1.642	3.669	JD	620	13,136	11/15/2024	06/14/2027	806,568
64952W-EY-	NEW YORK LIFE GLOBAL FUNDING		1.B FE	2,018,950	2,000,000	2,038,060	2,011,980		(5,528)			4.850	4.537	JJ	46,344	97,000	11/15/2024	01/09/2028	2,048,500
655844-BH-0	NORFOLK SOUTHERN CORP		2.A FE	264,535	250,000	236,645	261,534		(498)			4.837	4.427	AO	3,023	12,093	02/21/2019	10/01/2041	256,046
655844-CE-6	NORFOLK SOUTHERN CORP		2.A FE	681,810	750,000	709,583	698,553		12,044			2.550	4.521	MN	3,188	19,125	08/07/2024	11/01/2029	759,563
666807-BS-0	NORTHROP GRUMMAN CORP		2.A FE	139,439	140,000	141,232	139,733		55			4.400	4.449	MN	1,027	6,160	03/19/2020	05/01/2030	140,000
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING		1.B FE	804,678	805,000	811,641	804,883		65			4.350	4.359	MS	10,311	35,018	09/08/2022	09/15/2027	822,509
681919-BG-0	OMNICOM GROUP INC		2.A FE	583,070	585,000	597,999	583,409		202			5.300	5.339	MN	5,168	38,670	07/30/2024	11/01/2034	600,503
681919-BH-8	OMNICOM GROUP INC		2.A FE	404,628	400,000	402,140	401,448		(534)			4.650	4.499	AO	4,650	19,000	02/21/2019	10/01/2028	
681919-BJ-4	OMNICOM GROUP INC		2.A FE	1,246,116	1,075,000	1,087,406	1,159,643		(20,071)			4.750	2.647	MS	12,907	52,138	07/02/2021	03/30/2030	1,100,531
68233J-CF-9	ONCOR ELECTRIC DELIVERY COMPANY LLC		1.F FE	1,573,772	1,630,000	1,599,454	1,588,811		5,392			4.150	4.609	JD	5,637	67,645	02/10/2023	06/01/2032	1,663,823
68233J-CW-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		1.F FE	496,920	500,000	508,910	497,576		590			4.650	4.790	MN	3,875	22,475	11/15/2024	11/01/2029	511,625
68389X-BU-8	ORACLE CORP		2.B FE	287,277	300,000	294,174	293,141		5,240			2.800	4.711	AO	2,100	8,400	11/15/2024	04/01/2027	304,200
68389X-CZ-6	ORACLE CORP		2.B FE	244,319	245,000	245,061	244,394		75			5.250	5.298	FA	5,288	6,431	01/30/2025	02/03/2032	251,431
686514-AE-0	ORLANDO HEALTH INC		1.E FE	80,387	80,000	79,172	80,109		(40)			3.777	3.720	AO	755	3,022	02/06/2018	10/01/2028	81,511
693304-BF-3	PECO ENERGY CO		1.F FE	1,027,919	1,030,000	1,052,815	1,028,344		180			4.900	4.926	JD	2,243	50,470	06/15/2023	06/15/2033	1,055,235
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC		1.G FE	1,205,000	1,205,000	1,087,561	1,205,000					2.307	2.200	AO	5,251	27,799	04/20/2021	04/23/2032	1,207,979
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC		1.G FE	512,660	500,000	518,695	508,303		(3,130)			5.582	4.853	JD	1,473	27,910	08/01/2024	06/12/2029	
693475-CE-3	PNC FINANCIAL SERVICES GROUP INC		1.G FE	1,029,910	1,000,000	1,028,920	1,029,864		(46)			5.373	4.976	JJ	23,880		12/22/2025	07/21/2036	
6944PL-3C-1	PACIFIC LIFE GLOBAL FUNDING II		1.D FE	494,911	495,000	500,490	494,923		41			4.500	4.484	FA	7,611	22,275	08/22/2024	08/28/2029	506,014
701094-AS-3	PARKER-HANNIFIN CORP		2.A FE	492,935	500,000	507,155	495,020		1,203			4.500	4.797	MS	6,625	22,500	03/27/2024	09/15/2029	511,250
70450Y-AH-6	PAYPAL HOLDINGS INC		1.G FE	502,764	600,000	555,966	537,093		12,454			2.300	4.975	JD	1,150	13,800	02/10/2023	06/01/2030	606,900
70450Y-AT-0	PAYPAL HOLDINGS INC		1.G FE	475,867	476,000	484,587	475,897		31			5.100	5.103	AO	6,069	13,824	03/03/2025	04/01/2035	488,138
709599-BS-2	PENSKE TRUCK LEASING CO LP		2.B FE	769,275	750,000	771,998	761,747		(5,444)			5.700	4.871	FA	17,813	42,750	08/07/2024	02/01/2028	
709599-CB-8	PENSKE TRUCK LEASING CO LP		2.B FE	499,515	500,000	515,045	499,618		103			5.250	5.271	FA	10,938	13,417	04/22/2025	02/01/2030	513,125
74153W-CV-	PRICOA GLOBAL FUNDING I		1.D FE	529,343	530,000	537,266	529,453		83			4.650	4.671	FA	8,489	24,645	08/20/2024	08/27/2031	542,323
74340X-BM-2	PROLOGIS LP		1.F FE	600,953	605,000	561,682	603,184		399			2.250	2.324	AO	2,874	13,613	02/03/2020	04/15/2030	605,000
74340X-BY-6	PROLOGIS LP		1.F FE	266,196	300,000	286,968	279,315		4,751			2.875	4.851	MN	1,102	8,625	02/10/2023	11/15/2029	304,313
74340X-CA-7	PROLOGIS LP		1.F FE	421,265	500,000	442,420	429,555		8,290			1.750	4.916	FA	3,646	4,375	04/22/2025	02/01/2031	504,375
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS FUND LP		1.G FE	611,346	600,000	618,444	608,140		(2,324)			5.250	4.784	AO	7,875	31,500	08/01/2024	04/01/2029	
74350L-AB-0	PROLOGIS TARGETED US LOGISTICS FUND LP		1.G FE	257,930	250,000	260,363	256,995		(692)			5.500	5.071	AO	3,438	13,750	08/07/2024	04/01/2034	

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## SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
74350L-AC-8	PROLOGIS TARGETED US LOGISTICS FUND LP		1.G FE	109,292	110,000	111,984	109,360		53			5.250	5.332	JJ	2,663	5,294	08/08/2024	01/15/2035	112,888
747525-BK-8	QUALCOMM INC		1.F FE	582,637	585,000	539,007	583,905		236			2.150	2.195	MN	1,432	12,578	05/06/2020	05/20/2030	585,000
756109-BS-2	REALTY INCOME CORP		1.G FE	796,539	805,000	821,462	800,360		1,426			4.700	4.912	JD	1,682	37,835	04/05/2023	12/15/2028	823,918
756109-CA-0	REALTY INCOME CORP		1.G FE	458,965	500,000	480,260	472,138		11,765			2.100	4.799	MS	3,092	10,500	11/15/2024	03/15/2028	505,250
756109-CC-6	REALTY INCOME CORP		1.G FE	469,125	500,000	486,155	473,228		4,103			3.400	4.877	JJ	7,839	8,500	04/22/2025	01/15/2030	508,500
760759-AS-9	REPUBLIC SERVICES INC		1.G FE	966,800	1,000,000	993,150	980,461		9,808			3.375	4.476	MN	4,313	33,750	08/07/2024	11/15/2027	1,016,875
775109-CG-4	ROGERS COMMUNICATIONS INC		2.C FE	675,220	700,000	693,245	686,881		10,410			3.200	4.826	MS	6,596	23,100	11/15/2024	03/15/2027	711,200
775109-DE-8	ROGERS COMMUNICATIONS INC		2.C FE	628,198	630,000	642,191	628,831		338			5.000	5.065	FA	11,900	32,130	02/07/2024	02/15/2029	645,750
776743-AJ-5	ROPER TECHNOLOGIES INC		2.B FE	103,821	105,000	95,139	104,440		117			2.000	2.125	JD	6	2,100	06/08/2020	06/30/2030	105,000
780097-BG-5	NATWEST GROUP PLC		1.G FE	299,025	300,000	305,289	299,318		193			4.892	4.970	MN	1,753	14,676	08/01/2024	05/18/2029	303,669
78016H-ZX-1	ROYAL BANK OF CANADA		1.E FE	703,997	700,000	703,983	701,381		(2,368)			5.069	4.707	JJ	15,573	35,483	11/15/2024	07/23/2027	
78016H-ZZ-6	ROYAL BANK OF CANADA		1.E FE	501,975	500,000	512,570	501,560		(376)			4.969	4.873	FA	10,283	24,845	10/30/2024	08/02/2030	
78017D-AM-0	ROYAL BANK OF CANADA		1.E FE	1,500,000	1,500,000	1,519,935	1,500,000					4.696	4.698	FA	28,372		07/28/2025	08/06/2031	1,517,610
78355H-LC-1	RYDER SYSTEM INC		2.A FE	293,805	295,000	302,006	294,122		218			4.950	5.040	MS	4,868	15,819	07/29/2024	09/01/2029	302,301
78355H-LE-7	RYDER SYSTEM INC		2.A FE	238,531	240,000	245,945	238,763		231			5.000	5.138	MS	3,533	6,700	02/18/2025	03/15/2030	246,000
78448T-AF-9	SMBAC AVIATION CAPITAL FINANCE DAC		2.A FE	219,987	220,000	210,461	219,995		2			2.300	2.301	JD	225	5,060	06/08/2021	06/15/2028	222,530
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO		1.F FE	241,107	300,000	267,990	260,911		7,172			1.700	4.803	AO	1,275	5,100	02/10/2023	10/01/2030	302,550
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO		1.F FE	907,326	900,000	923,274	905,270		(1,867)			4.950	4.704	FA	16,830	44,550	11/15/2024	08/15/2028	
80414L-2N-4	SAUDI ARABIAN OIL CO		1.E FE	283,119	285,000	293,735	283,335		150			5.250	5.336	JJ	6,816	14,963	07/10/2024	07/17/2034	292,481
808513-BX-2	CHARLES SCHWAB CORP		1.F FE	88,257	100,000	95,251	92,914		1,687			2.750	4.841	AO	688	2,750	02/10/2023	10/01/2029	101,375
83444M-AN-1	SOLVENTUM CORP		2.B FE	800,000	800,000	811,824	800,000					5.450	5.446	FA	15,260	43,600	12/31/2024	02/25/2027	821,800
842400-GQ-0	SOUTHERN CALIFORNIA EDISON CO		1.G FE	980,220	1,000,000	994,230	985,878		4,053			4.200	4.686	MS	14,000	42,000	08/07/2024	03/01/2029	1,021,000
842400-HY-2	SOUTHERN CALIFORNIA EDISON CO		1.G FE	617,160	600,000	621,624	612,421		(4,245)			5.650	4.814	AO	8,475	33,900	11/15/2024	10/01/2028	
845011-AC-9	SOUTHWEST GAS CORP		2.A FE	154,805	155,000	141,028	154,908		19			2.200	2.214	JD	152	3,410	06/01/2020	06/15/2030	155,000
855244-BC-2	STARBUCKS CORP		2.A FE	608,847	610,000	562,359	609,254		109			3.000	3.022	FA	6,964	18,300	02/09/2022	02/14/2032	619,150
857477-BN-2	STATE STREET CORP		1.F FE	313,542	345,000	332,715	324,993		4,146			3.152	4.669	MS	2,749	10,874	02/10/2023	03/30/2031	347,363
857477-BS-1	STATE STREET CORP		1.F FE	1,425,075	1,500,000	1,473,315	1,461,957		33,016			2.203	4.595	FA	13,218	33,045	11/15/2024	02/07/2028	
857477-CR-2	STATE STREET CORP		1.D FE	490,415	500,000	510,230	491,298		883			4.675	5.024	AO	4,480	11,688	04/22/2025	10/22/2032	
86562M-DA-5	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	814,984	800,000	808,080	804,970		(9,004)			5.880	4.685	JJ	21,952	47,040	11/15/2024	07/13/2026	823,520
87264A-AV-7	T-MOBILE USA INC		2.A FE	498,115	500,000	500,210	498,837		519			4.750	4.869	FA	9,896	23,750	08/07/2024	02/01/2028	511,875
87264A-CA-1	T-MOBILE USA INC		2.A FE	734,272	800,000	768,256	755,870		19,333			2.050	4.817	FA	6,196	16,400	11/15/2024	02/15/2028	808,200
87264A-DL-6	T-MOBILE USA INC		2.A FE	249,485	250,000	250,465	249,606		96			4.200	4.246	AO	2,625	10,646	09/23/2024	10/01/2029	255,250
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	1,013,580	1,000,000	1,023,580	1,009,236		(3,180)			5.000	4.628	MN	4,861	50,000	08/07/2024	11/26/2028	
875127-BM-3	TAMPA ELECTRIC CO		1.G FE	700,497	700,000	715,428	700,419		(86)			4.900	4.880	MS	11,433	34,300	11/15/2024	03/01/2029	
89114T-ZD-7	TORONTO-DOMINION BANK		1.F FE	853,227	900,000	889,794	886,937		30,122			1.200	4.735	JD	840	10,800	11/15/2024	06/03/2026	905,400
89115A-2Y-7	TORONTO-DOMINION BANK		1.F FE	1,013,340	1,000,000	1,025,480	1,009,669		(2,689)			4.994	4.671	AO	11,930	49,940	08/07/2024	04/05/2029	1,024,970
89115K-AJ-9	TORONTO-DOMINION BANK		1.F FE	500,270	500,000	499,855	500,272		2			4.928	4.920	AO	5,270		12/22/2025	10/15/2035	512,320
89788M-AG-9	TRUIST FINANCIAL CORP		2.A FE	244,633	250,000	250,670	246,504		1,340			4.123	4.744	JD	716	10,308	08/07/2024	06/06/2028	252,577
89788M-AQ-9	TRUIST FINANCIAL CORP		1.G FE	647,628	600,000	647,376	632,861		(10,563)			7.161	5.057	AO	7,280	42,966	08/01/2024	10/30/2029	
902613-AC-2	UBS GROUP AG		1.F FE	765,888	800,000	798,216	797,722		28,484			1.364	5.070	JJ	4,577	10,912	11/15/2024	01/30/2027	
902613-AE-8	UBS GROUP AG		1.F FE	690,000	690,000	612,382	690,000					2.095	2.095	FA	5,622	14,456	02/02/2021	02/11/2032	697,228
90265E-AQ-3	UDR INC		2.A FE	665,658	630,000	605,676	645,078		(3,743)			3.200	2.534	JJ	9,296	20,160	02/19/2020	01/15/2030	630,000
907818-EV-6	UNION PACIFIC CORP		1.G FE	251,278	250,000	240,038	250,942		(58)			4.375	4.335	MS	3,372	10,938	02/21/2019	09/10/2038	
91159H-JP-6	US BANCORP		1.F FE	1,043,170	1,000,000	1,022,140	1,016,421		(19,326)			6.787	4.709	AO	12,254	67,870	08/07/2024	10/26/2027	
91324P-FJ-6	UNITEDHEALTH GROUP INC		1.F FE	1,532,310	1,500,000	1,536,885	1,528,542		(2,725)			5.150	4.869	JJ	35,621	75,104	08/07/2024	07/15/2034	

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## SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
36179R-VB-2	G2 MA3310 - RMBS	C	1.A	240,514	227,807	210,003	238,375		(285)			3.500	2.620	MON	664	7,997	02/02/2016	12/20/2045	208	X X X
36179R-VD-8	G2 MA3312 - RMBS		1.A	187,789	175,927	176,569	186,687		(277)			4.500	3.134	MON	660	7,915	12/22/2016	12/20/2045	125	X X X
36179S-QX-8	G2 MA4070 - RMBS		1.A	196,606	185,697	177,861	194,544		(203)			4.000	3.008	MON	619	7,461	12/22/2016	11/20/2046	110	X X X
36200R-LW-0	GN 570141 - RMBS		1.A	1,332	1,332	1,381	1,331					6.500	6.483	MON	7	87	12/27/2001	12/15/2031	3	X X X
36202E-NA-3	G2 003985 - RMBS		1.A	20,780	20,594	21,434	20,696		(9)			5.500	5.326	MON	94	1,137	12/04/2007	05/20/2037	59	X X X
36202E-ZG-7	G2 004343 - RMBS		1.A	32,609	31,645	33,129	32,401		(37)			5.500	4.825	MON	145	1,740	02/12/2009	01/20/2039	68	X X X
36205R-XM-4	GN 398584 - RMBS		1.A	864	886	898	876		1			7.500	8.527	MON	6	69	02/11/2000	06/15/2029	5	X X X
36207J-2F-9	GN 433774 - RMBS		1.A	5,344	5,236	5,284	5,249		(10)			7.000	6.384	MON	31	367	08/15/2001	05/15/2028	118	X X X
36210B-WF-8	GN 487646 - RMBS		1.A	222	226	232	224					7.500	8.172	MON	1	17	03/10/2000	09/15/2029	2	X X X
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS		1.A	187,297	185,766	174,683	187,768		30			3.500	3.343	MON	542	6,502	02/06/2019	11/20/2048	229	X X X
1019999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Gu			873,357	835,116	801,474	868,151		(790)			X X X	X X X	X X X	2,769	33,292	X X X	X X X	927	X X X
38378N-WU-3	GNR 2014-017 AM - CMBS		1.A	57,574	55,478	53,046	55,965		(125)			3.535	2.951	MON	163	1,961	12/04/2017	06/16/2048	29	X X X
1029999999	Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)			57,574	55,478	53,046	55,965		(125)			X X X	X X X	X X X	163	1,961	X X X	X X X	29	X X X
3128MJ-V2-3	FH G08632 - RMBS	C	1.A	105,263	100,429	95,184	104,411		(111)			3.500	2.720	MON	293	3,515	03/19/2015	03/01/2045	100	X X X
31292H-BB-9	FH C00934 - RMBS		1.A	375	374	390	374					8.000	8.051	MON	3	30	04/27/2000	03/01/2030	6	X X X
31307T-L9-0	FH J36652 - RMBS		1.A	129,298	129,056	126,618	129,143		(25)			3.000	2.923	MON	323	3,872	03/08/2019	03/01/2032	542	X X X
31326M-EY-5	FH 2B6451 - RMBS		1.A	26,841	26,205	27,126	27,527		(168)			6.390	3.917	MON	279	1,881	08/22/2017	08/01/2047	3	X X X
3132A8-6Y-0	FH ZS8087 - RMBS		1.A	47,781	47,133	45,806	47,509		(44)			2.500	2.070	MON	98	1,178	08/05/2019	04/01/2033	177	X X X
3132DM-ZZ-7	FH SD0792 - RMBS		1.A	1,355,925	1,351,911	1,109,638	1,355,147		(114)			2.000	1.961	MON	2,253	27,038	12/20/2021	12/01/2051	1,456	X X X
3132DM-ZK-4	FH SD0746 - RMBS		1.A	2,810,719	2,791,528	2,304,364	2,807,472		(443)			2.000	1.919	MON	4,653	55,831	11/01/2021	11/01/2051	3,078	X X X
3132DN-NS-8	FH SD1301 - RMBS		1.A	330,778	323,055	328,022	329,709		(100)			5.000	4.597	MON	1,346	16,153	09/14/2022	07/01/2052	114	X X X
3132DN-QB-2	FH SD1350 - RMBS		1.A	598,713	600,590	592,135	598,722					4.500	4.543	MON	2,252	27,027	09/02/2022	07/01/2052	340	X X X
3132DN-QH-9	FH SD1356 - RMBS		1.A	213,235	208,702	213,196	212,599		(60)			5.000	4.633	MON	870	10,435	09/14/2022	07/01/2052	73	X X X
3132DN-VJ-9	FH SD1517 - RMBS		1.A	744,822	743,892	734,601	744,466		(41)			4.500	4.477	MON	2,790	33,475	09/07/2022	09/01/2052	413	X X X
3132DQ-BS-4	FH SD2749 - RMBS		1.A	2,107,151	2,221,707	2,132,662	2,114,296		1,452			4.000	4.815	MON	7,406	88,868	06/06/2023	03/01/2053	1,262	X X X
3132DQ-F6-8	FH SD2889 - RMBS		1.A	1,200,883	1,185,143	1,220,572	1,198,874		(262)			5.500	5.201	MON	5,432	65,183	05/22/2023	05/01/2053	118	X X X
3132DQ-MZ-6	FH SD3076 - RMBS		1.A	1,558,497	1,569,285	1,587,338	1,559,044		92			5.000	5.111	MON	6,539	78,464	06/06/2023	05/01/2053	587	X X X
3132DQ-RS-7	FH SD3197 - RMBS		1.A	1,140,172	1,124,708	1,158,332	1,138,261		(325)			5.500	5.191	MON	5,155	61,859	06/20/2023	06/01/2053	106	X X X
3132DU-6X-0	FH SD7186 - RMBS		1.A	942,083	960,314	960,350	943,083		968			5.000	5.317	MON	4,001	49,153	12/12/2024	12/01/2054	254	X X X
3132DV-LV-5	FH SD7540 - RMBS		1.A	23,011	21,883	18,939	22,846		(22)			2.500	1.883	MON	46	547	07/21/2021	05/01/2051	20	X X X
3132DW-B5-1	FH SD8160 - RMBS		1.A	5,605,258	5,510,546	4,492,698	5,590,237		(2,000)			2.000	1.810	MON	9,184	110,211	07/23/2021	08/01/2051	6,244	X X X
3132DW-ER-0	FH SD8244 - RMBS		1.A	1,033,378	1,081,717	1,031,944	1,033,750		305			4.000	4.740	MON	3,606	44,161	08/26/2024	09/01/2052	624	X X X
3132DW-ES-8	FH SD8245 - RMBS		1.A	1,306,563	1,375,103	1,348,858	1,308,147		825			4.500	5.346	MON	5,157	61,880	03/20/2024	09/01/2052	773	X X X
3132DW-FQ-1	FH SD8275 - RMBS		1.A	460,373	484,524	476,168	461,077		125			4.500	5.210	MON	1,817	22,348	03/20/2024	12/01/2052	78	X X X
3132DW-GG-2	FH SD8299 - RMBS		1.A	4,371,382	4,492,108	4,503,650	4,372,123		744			5.000	5.494	MON	18,717	230,571	11/15/2024	02/01/2053	1,692	X X X
3132DW-GX-5	FH SD8314 - RMBS		1.A	976,105	997,895	979,242	976,484		224			4.500	4.842	MON	3,742	45,875	08/26/2024	04/01/2053	651	X X X
3132E0-GB-2	FH SD3794 - RMBS		1.A	1,920,596	2,130,297	1,988,278	1,925,080		3,112			3.500	5.103	MON	6,213	74,560	03/26/2024	09/01/2052	1,559	X X X
3132E0-NX-6	FH SD4006 - RMBS		1.A	3,414,190	3,442,700	3,465,816	3,415,411		319			5.000	5.136	MON	14,345	175,947	12/20/2023	09/01/2053	1,280	X X X
3132M9-T5-3	FH Q28972 - RMBS	C	1.A	734,590	689,149	672,055	727,617		(930)			4.000	2.758	MON	2,297	27,595	12/23/2014	10/01/2044	384	X X X
3132WN-UV-2	FH Q48695 - RMBS		1.A	266,528	258,452	250,038	265,711		(148)			4.000	3.380	MON	862	10,338	03/04/2019	06/01/2047	104	X X X
3132XT-AE-8	FH Q50904 - RMBS		1.A	268,944	266,859	253,946	268,691		(43)			3.500	3.371	MON	778	9,340	02/25/2019	09/01/2047	174	X X X
31335B-2A-3	FH G61669 - RMBS		1.A	126,872	128,804	118,910	127,071		38			3.000	3.264	MON	322	3,864	03/08/2019	01/01/2047	97	X X X
3133AN-QZ-0	FH QC4072 - RMBS		1.A	181,710	173,393	149,240	180,403		(153)			2.500	1.941	MON	361	4,335	07/20/2021	07/01/2051	149	X X X

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## SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		21	
								9	10	11	12	13	14	15	16	17	18	19		20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
3133BG-C6-3	FH QE6393 - RMBS		1.A	141,139	140,306	142,184	140,983		(14)			5.000	4.894	MON	585	7,015	09/14/2022	07/01/2052	48	X X X
3133BJ-N7-3	FH QE8514 - RMBS		1.A	1,942,332	1,979,132	1,965,918	1,945,686		386			4.500	4.782	MON	7,422	89,061	09/20/2022	08/01/2052	1,129	X X X
3133BJ-NR-9	FH QE8500 - RMBS		1.A	1,589,643	1,632,496	1,667,396	1,593,641		400			5.000	5.456	MON	6,802	81,625	11/02/2022	08/01/2052	571	X X X
3133BJ-NS-7	FH QE8501 - RMBS		1.A	214,536	213,270	216,122	214,289		(21)			5.000	4.896	MON	889	10,664	09/14/2022	08/01/2052	68	X X X
3133BM-Q6-5	FH QF0477 - RMBS		1.A	146,512	145,129	148,243	146,243		(20)			5.000	4.837	MON	605	7,256	09/14/2022	09/01/2052	48	X X X
3133KG-LG-1	FH RA1227 - RMBS		1.A	588,153	575,035	519,548	584,442		(226)			3.000	2.716	MON	1,438	17,251	09/30/2019	08/01/2049	422	X X X
3133KY-3Y-3	FH RB5315 - RMBS		1.A	1,947,295	1,948,817	2,000,404	1,946,668		(572)			5.500	5.493	MON	8,932	107,185	10/30/2024	10/01/2044	709	X X X
3138E0-KJ-7	FN AJ7496 - RMBS	C	1.A	11,103	10,753	10,709	10,769		(32)			3.000	2.300	MON	27	323	12/09/2011	12/01/2026	820	X X X
3138WB-UK-9	FN AS2385 - RMBS	C	1.A	136,875	129,548	126,524	135,585		(162)			4.000	2.913	MON	432	5,189	05/08/2014	05/01/2044	85	X X X
3138WD-BZ-3	FN AS3655 - RMBS		1.A	183,424	169,030	170,242	181,437		(291)			4.500	2.763	MON	634	7,615	08/06/2015	10/01/2044	83	X X X
3138WE-KK-4	FN AS4797 - RMBS	C	1.A	286,654	276,543	263,212	284,883		(240)			3.500	2.883	MON	807	9,722	08/06/2015	04/01/2045	279	X X X
3138WG-DN-1	FN AS6408 - RMBS	C	1.A	94,348	89,192	84,387	93,427		(111)			3.500	2.578	MON	260	3,122	07/06/2016	01/01/2046	79	X X X
3138WG-FT-6	FN AS6477 - RMBS		1.A	87,173	86,638	82,253	87,093		(16)			3.500	3.376	MON	253	3,032	02/28/2019	01/01/2046	75	X X X
3138WG-G6-5	FN AS6520 - RMBS	C	1.A	110,234	104,712	99,072	109,333		(65)			3.500	2.639	MON	305	3,759	10/25/2016	01/01/2046	92	X X X
3138WL-CM-3	FN AS9975 - RMBS		1.A	21,817	20,856	21,429	21,652		(16)			4.000	3.156	MON	70	834	12/01/2017	07/01/2047	8	X X X
31403D-XF-1	FN 745978 - RMBS		1.A	7,679	7,642	7,843	8,050		(32)			6.335	3.356	MON	40	518	01/25/2007	10/01/2036		X X X
3140FE-5K-6	FN BD7149 - RMBS		1.A	2,435,775	2,415,534	2,291,407	2,433,216		(518)			3.500	3.339	MON	7,045	84,544	02/25/2019	04/01/2047	1,905	X X X
3140FX-D7-4	FN BF0125 - RMBS		1.A	132,438	125,275	117,704	131,954		(82)			4.000	2.934	MON	418	5,011	10/13/2017	07/01/2056	19	X X X
3140FX-DM-1	FN BF0107 - RMBS		1.A	367,236	341,038	332,770	365,719		(268)			4.500	2.993	MON	1,279	15,347	07/25/2017	06/01/2056	40	X X X
3140FX-E4-0	FN BF0154 - RMBS		1.A	111,867	107,646	103,338	110,617		(197)			3.500	2.718	MON	314	3,768	08/17/2017	11/01/2046	358	X X X
3140FX-EE-8	FN BF0132 - RMBS		1.A	150,170	142,110	133,402	149,622		(92)			4.000	2.941	MON	474	5,684	07/14/2017	07/01/2056	22	X X X
3140FX-FN-7	FN BF0172 - RMBS		1.A	36,088	34,968	34,598	35,879		(71)			4.000	3.360	MON	117	1,399	02/13/2018	01/01/2041	225	X X X
3140FX-GG-1	FN BF0198 - RMBS		1.A	173,430	168,412	166,630	172,747		(286)			4.000	3.395	MON	561	6,736	05/25/2018	11/01/2040	877	X X X
3140FX-GK-2	FN BF0201 - RMBS		1.A	200,672	197,470	186,780	200,164		(129)			4.000	3.767	MON	658	7,899	09/17/2018	08/01/2051	265	X X X
3140FX-GL-0	FN BF0202 - RMBS		1.A	140,643	135,016	132,839	139,846		(215)			4.500	3.936	MON	506	6,076	07/17/2018	01/01/2051	266	X X X
3140GT-V3-1	FN BH5133 - RMBS		1.A	43,927	43,015	44,483	45,646		(82)			6.370	3.738	MON	228	3,025	08/22/2017	09/01/2047	4	X X X
3140H1-VX-5	FN BJ0629 - RMBS		1.A	1,259,077	1,222,055	1,186,329	1,252,930		(735)			4.000	3.525	MON	4,074	48,882	03/04/2019	03/01/2048	1,029	X X X
3140HE-AJ-1	FN BK0908 - RMBS		1.A	184,203	178,540	172,160	182,989		(107)			4.000	3.532	MON	595	7,142	03/04/2019	07/01/2048	156	X X X
3140HM-ZD-9	FN BK7939 - RMBS		1.A	72,444	70,519	70,021	71,869		(28)			4.500	4.114	MON	264	3,173	11/05/2018	11/01/2048	41	X X X
3140HP-S9-9	FN BK9543 - RMBS		1.A	6,101	5,846	5,805	6,037		(1)			4.500	3.872	MON	22	265	03/04/2019	11/01/2048	3	X X X
3140J5-FG-9	FN BM1066 - RMBS		1.A	34,603	33,054	32,067	34,421		(31)			4.000	3.063	MON	110	1,322	12/01/2017	02/01/2047	16	X X X
3140J7-VZ-5	FN BM3331 - RMBS		1.A	3,158,194	3,142,170	2,984,367	3,155,876		(534)			3.500	3.391	MON	9,165	109,976	03/04/2019	08/01/2047	2,990	X X X
3140J8-MN-0	FN BM3964 - RMBS		1.A	339,272	335,965	322,531	338,678		(108)			3.500	3.305	MON	980	11,759	02/28/2019	07/01/2046	431	X X X
3140J9-ME-8	FN BM4856 - RMBS		1.A	3,600,532	3,489,569	3,403,827	3,590,515		(2,266)			4.000	3.333	MON	11,632	139,583	02/25/2019	04/01/2047	1,641	X X X
3140J9-T9-2	FN BM5075 - RMBS		1.A	249,482	252,760	231,941	249,895		77			3.000	3.222	MON	632	7,583	02/25/2019	08/01/2046	310	X X X
3140J9-XA-4	FN BM5172 - RMBS		1.A	3,442,659	3,444,812	3,457,299	3,442,571		(145)			4.500	4.485	MON	12,918	155,017	08/29/2024	08/01/2047	1,178	X X X
3140JA-CQ-9	FN BM5478 - RMBS		1.A	573,011	547,108	548,855	570,434		(422)			4.500	3.506	MON	2,052	24,620	03/01/2019	01/01/2049	168	X X X
3140MY-AD-4	FN BW6303 - RMBS		1.A	111,877	110,829	113,193	111,689		(16)			5.000	4.838	MON	462	5,541	09/14/2022	08/01/2052	39	X X X
3140N3-AR-0	FN BW9915 - RMBS		1.A	1,962,556	2,031,105	2,063,398	1,970,194		658			5.000	5.577	MON	8,463	101,555	10/19/2022	10/01/2052	667	X X X
3140ND-B8-9	FN BX8162 - RMBS		1.A	501,910	506,181	511,420	502,175		46			5.000	5.136	MON	2,109	25,309	06/06/2023	05/01/2053	180	X X X
3140QA-NJ-5	FN CA3092 - RMBS		1.A	471,848	451,799	448,573	465,398		(230)			4.500	3.864	MON	1,694	20,331	02/21/2019	02/01/2049	162	X X X
3140QB-3Q-9	FN CA4406 - RMBS		1.A	2,197,371	2,154,100	1,948,406	2,184,489		(732)			3.000	2.754	MON	5,385	64,623	10/30/2019	10/01/2049	1,576	X X X
3140QG-ZQ-3	FN CA8850 - RMBS		1.A	6,886,920	6,626,020	5,437,918	6,843,121		(5,508)			2.000	1.576	MON	11,043	132,520	01/27/2021	02/01/2051	7,771	X X X
3140QL-NS-1	FN CB1300 - RMBS		1.A	1,736,983	1,652,548	1,426,834	1,723,321		(1,544)			2.500	1.910	MON	3,443	41,314	07/20/2021	08/01/2051	1,418	X X X
3140QP-3W-5	FN CB4412 - RMBS		1.A	1,148,464	1,118,747	1,160,908	1,147,658		(345)			5.500	4.896	MON	5,128	61,531	11/14/2022	08/01/2052	153	X X X
3140QP-BG-1	FN CB3638 - RMBS		1.A	1,421,789	1,399,054	1,390,553	1,419,051		(368)			4.500	4.248	MON	5,246	62,957	09/07/2022	05/01/2052	807	X X X
3140QP-JJ-7	FN CB3864 - RMBS		1.A	2,194,734	2,166,970	2,139,913	2,190,231		(439)			4.500	4.311	MON	8,126	97,514	06/24/2022	06/01/2052	1,253	X X X
3140QQ-F6-7	FN CB4688 - RMBS		1.A	255,708	248,411	253,237	254,627		(91)			5.000	4.516	MON	1,035	12,421	09/14/2022	09/01/2052	86	X X X

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## SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Actual Cost	6 Par Value	7 Fair Value	8 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates		21 Origination Balloon Payment %	
								9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.	13 State Rate of	14 Effective Rate of	15 When Paid	16 Interest Income Due & Accrued	17 Interest Received During Year	18 Acquired	19 Stated Contractual Maturity Date		20 Payment Due at Maturity Date
3140QR-KR-3	FN CB5703 - RMBS		1.A	533,822	517,019	537,816	531,106		(215)			6.000	4.978	MON	2,585	31,021	03/28/2023	02/01/2053	2	X X X
3140QS-GL-9	FN CB6502 - RMBS		1.A	1,636,641	1,754,523	1,679,439	1,641,823		1,893			4.000	4.933	MON	5,848	71,672	03/26/2024	06/01/2053	1,899	X X X
3140QU-6U-5	FN CB8982 - RMBS		1.A	3,452,430	3,465,697	3,466,041	3,452,595		79			5.000	5.059	MON	14,440	173,285	08/29/2024	08/01/2054	925	X X X
3140X7-5M-7	FN FM4451 - RMBS		1.A	2,636,178	2,480,379	2,144,956	2,601,548		(2,801)			2.500	1.788	MON	5,167	62,009	10/09/2020	09/01/2050	2,128	X X X
3140X8-EE-3	FN FM4632 - RMBS		1.A	1,886,913	1,808,430	1,503,960	1,871,376		(1,674)			2.000	1.531	MON	3,014	36,169	10/22/2020	10/01/2050	2,188	X X X
3140XB-6D-7	FN FM8067 - RMBS		1.A	1,573,919	1,480,030	1,332,345	1,557,560		(1,532)			3.000	2.191	MON	3,700	44,401	07/16/2021	07/01/2051	866	X X X
3140XB-JE-1	FN FM7460 - RMBS		1.A	666,324	672,205	647,364	666,537		63			4.000	4.148	MON	2,241	26,888	06/24/2022	03/01/2051	303	X X X
3140XK-KX-7	FN FS3909 - RMBS		1.A	1,089,857	1,099,478	1,113,158	1,090,374		75			5.000	5.146	MON	4,581	54,974	06/06/2023	02/01/2053	356	X X X
3140XK-M9-8	FN FS3983 - RMBS		1.A	523,673	512,384	531,431	521,686		(151)			6.000	5.290	MON	2,562	30,743	03/06/2023	03/01/2053	2	X X X
3140XK-SG-6	FN FS4118 - RMBS		1.A	575,623	578,153	582,030	575,681		7			5.000	5.069	MON	2,409	28,908	05/01/2023	03/01/2053	214	X X X
3140XL-A3-2	FN FS4525 - RMBS		1.A	1,542,895	1,520,796	1,564,133	1,540,061		(359)			5.500	5.175	MON	6,970	83,644	06/06/2023	04/01/2053	148	X X X
3140XL-EK-0	FN FS4637 - RMBS		1.A	2,235,207	2,205,570	2,269,430	2,231,101		(555)			5.500	5.201	MON	10,109	121,306	06/06/2023	05/01/2053	223	X X X
3140XL-FY-9	FN FS4682 - RMBS		1.A	833,925	827,204	849,878	833,057		(105)			5.500	5.316	MON	3,791	45,496	05/31/2023	05/01/2053	113	X X X
3140XM-JT-4	FN FS5673 - RMBS		1.A	1,570,044	1,698,205	1,619,600	1,572,325		745			4.000	5.286	MON	5,661	69,342	03/20/2024	02/01/2053	941	X X X
3140XN-EN-0	FN FS6440 - RMBS		1.A	3,392,525	3,511,022	3,399,664	3,394,283		1,818			4.000	4.733	MON	11,703	140,441	08/29/2024	10/01/2048	1,321	X X X
3140XR-XV-2	FN FS9691 - RMBS		1.A	416,951	424,580	424,163	417,333		364			5.000	5.304	MON	1,769	21,437	12/12/2024	11/01/2054	106	X X X
31418A-X5-2	FN MA1599 - RMBS	C	1.A	245,977	236,339	218,195	244,052		(265)			3.000	2.306	MON	591	7,090	08/15/2016	09/01/2043	268	X X X
31418C-NT-7	FN MA3101 - RMBS		1.A	27,719	26,019	25,929	27,433		(5)			4.500	3.259	MON	98	1,201	12/04/2017	08/01/2047	8	X X X
31418C-QC-1	FN MA3150 - RMBS		1.A	25,021	23,455	23,374	24,707		(22)			4.500	3.278	MON	88	1,055	12/04/2017	10/01/2047	7	X X X
31418D-UG-5	FN MA4182 - RMBS		1.A	2,961,344	2,866,828	2,346,448	2,940,943		(1,897)			2.000	1.652	MON	4,778	57,337	10/07/2020	11/01/2050	3,268	X X X
31418D-YB-2	FN MA4305 - RMBS		1.A	2,131,310	2,126,989	1,735,013	2,130,075		(140)			2.000	1.972	MON	3,545	42,540	03/16/2021	04/01/2051	2,463	X X X
31418E-J6-8	FN MA4784 - RMBS		1.A	1,005,900	1,054,506	1,036,340	1,007,249		587			4.500	5.275	MON	3,954	47,453	03/26/2024	10/01/2052	583	X X X
31418E-LY-4	FN MA4842 - RMBS		1.A	2,380,938	2,394,783	2,444,105	2,380,945		7			5.500	5.611	MON	10,976	66,483	06/03/2025	12/01/2052	296	X X X
31418E-P3-8	FN MA4941 - RMBS		1.A	1,290,076	1,298,803	1,322,207	1,290,073		(3)			5.500	5.635	MON	5,953	36,145	06/03/2025	03/01/2053	123	X X X
31418F-DH-7	FN MA5503 - RMBS		1.A	1,006,110	1,006,897	1,033,550	1,005,786		(295)			5.500	5.493	MON	4,615	55,379	10/30/2024	10/01/2044	373	X X X
3142GQ-C8-3	FH RJ0094 - RMBS		1.A	1,937,682	1,881,245	1,938,059	1,937,176		(506)			6.000	4.898	MON	9,406	18,812	09/30/2025	10/01/2053	5	X X X
3142GR-U8-1	FH RJ1506 - RMBS		1.A	1,061,390	1,064,133	1,065,187	1,061,358		(28)			5.000	5.038	MON	4,434	55,248	08/26/2024	05/01/2054	300	X X X
3142GS-VP-0	FH RJ2421 - RMBS		1.A	4,547,372	4,570,223	4,667,080	4,547,976		491			5.500	5.593	MON	20,947	254,911	11/15/2024	09/01/2054	114	X X X
3142J6-CW-1	FH RQ0084 - RMBS		1.A	2,991,094	3,000,000	2,993,776	2,991,129		36			5.000	5.045	MON	12,500		12/22/2025	01/01/2056	741	X X X
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		1.A	23,653	23,782	23,271	23,684		8			3.500	3.628	MON	69	832	08/09/2018	08/27/2057	133	X X X
1039999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)			123,315,450	122,994,875	117,303,050	123,094,101		(17,006)			X X X	X X X	X X X	415,323	4,660,354	X X X	X X X	73,447	X X X
46591F-AC-8	JPMMT 195 A3 - CMO/RMBS		1.A	15,004	17,019	16,106	14,933		(7)			4.000	6.697	MON	57	679	11/23/2022	11/25/2049	43	X X X
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		1.A	44,094	52,610	47,923	45,682		231			3.500	5.991	MON	153	1,841	11/23/2022	03/25/2050	181	X X X
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS		1.A	47,466	57,059	51,790	48,032		399			3.446	6.979	MON	164	1,967	11/23/2022	01/25/2047	17	X X X
46649Y-AC-9	JPMMT 189 A3 - CMO/RMBS		1.A	110,192	126,069	118,177	112,550		187			4.000	6.327	MON	420	5,040	11/23/2022	02/25/2049	567	X X X
46652F-AD-2	JPMMT 2020-4 A3A - CMO/RMBS		1.A	87,859	114,334	97,408	90,897		565			2.500	5.931	MON	238	2,858	11/23/2022	11/25/2050	128	X X X
46652F-BK-5	JPMMT 2020-4 A13 - CMO/RMBS		1.A	118,711	148,563	130,421	112,972		(2,232)			3.000	7.319	MON	371	4,457	11/23/2022	11/25/2050	166	X X X
46652T-AC-4	JPMMT 2020-8 A3 - CMO/RMBS		1.A	111,991	140,482	123,821	115,104		1,159			3.000	7.102	MON	351	4,214	11/23/2022	03/27/2051	35	X X X
46653J-AC-5	JPMMT 2020-5 A3 - CMO/RMBS		1.A	91,939	115,375	101,014	94,535		540			3.000	5.936	MON	288	3,461	11/23/2022	12/26/2050	6	X X X
64469D-B9-1	NEW HAMPSHIRE HOUSING FINANCE AUTHORITY		1.C FE	5,000	5,000	4,991	5,000					3.163	3.163	JJ	237	164	06/29/2017	07/01/2040	5,079	X X X
64972E-GL-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		1.C FE	100,205	100,000	91,489	100,060		(24)			3.317	3.290	MN	553	3,317	06/14/2019	11/01/2034	101,659	X X X
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		1.A FE	5,000	5,000	4,976	5,000					3.060	3.060	MN	26	217	05/16/2017	11/01/2037	5,077	X X X
1059999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)			737,461	881,511	788,116	744,765		818			X X X	X X X	X X X	2,858	28,215	X X X	X X X	112,958	X X X

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## SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Actual Cost	6 Par Value	7 Fair Value	8 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates		21 Origination Balloon Payment %	
								9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.	13 State Rate of	14 Effective Rate of	15 When Paid	16 Interest Income Due & Accrued	17 Interest Received During Year	18 Acquired	19 Stated Contractual Maturity Date		20 Payment Due at Maturity Date
054976-AE-5	BBCMS 22C17 A5 - CMBS		1.A	762,148	740,000	730,743	755,269		(2,173)			4.441	4.085	MON	2,739	32,863	08/16/2022	09/15/2055	48,985	X X X
05552Y-AE-6	BBCMS 2022-C16 A5 - CMBS		1.A	1,372,438	1,400,000	1,392,986	1,379,737		2,348			4.600	4.882	MON	5,367	64,400	09/20/2022	06/17/2055	722,807	X X X
05612A-AA-4	BX 2024-BIO A - CMBS		1.A	309,225	310,000	309,709	309,949		404			5.392	5.582	MON	789	18,558	01/24/2024	02/15/2041	311,438	X X X
05619T-AA-6	BX 25ARIA A - CMBS		1.A FE	385,000	385,000	388,981	385,000					5.031	4.993	MON	1,614		12/09/2025	12/15/2042		X X X
06644X-BG-0	BANK5 2024-5YR12 A3 - CMBS		1.A FE	926,962	900,000	947,016	921,352		(5,328)			5.902	5.215	MON	4,427	53,118	11/21/2024	12/17/2057	123,002	X X X
08163K-BG-5	BMARK 2021-B30 A5 - CMBS		1.A	618,773	730,000	655,212	655,068		10,894			2.576	4.614	MON	1,567	18,805	06/17/2022	11/17/2054	223,057	X X X
08163R-BQ-8	BMARK 2022-B35 A5 - CMBS		1.A	1,795,024	1,750,000	1,717,223	1,781,029		(4,281)			4.594	4.210	MON	6,699	78,832	07/21/2022	05/17/2055	375,162	X X X
12529M-AF-5	CF 2019-CF1 A5 - CMBS		1.A	2,197,969	2,000,000	1,964,600	2,071,469		(21,720)			3.786	2.602	MON	6,310	75,714	10/23/2019	05/17/2052	898,544	X X X
24022F-AA-8	DC 2024-HLTN A - CMBS		1.A FE	504,473	500,000	506,695	502,910		(1,528)			5.727	5.519	MON	2,386	29,065	12/17/2024	04/13/2040	500,206	X X X
36254C-AV-2	GSMS 2017-GS7 A4 - CMBS		1.A	2,475,684	2,500,000	2,469,225	2,493,517		2,856			3.430	3.580	MON	7,146	85,750	02/13/2019	08/12/2050	260,487	X X X
36261P-AT-9	GSMS 19GSA1 A4 - CMBS		1.A	2,004,366	1,946,000	1,846,637	1,968,968		(6,145)			3.048	2.709	MON	4,943	59,312	10/30/2019	11/13/2052	972,330	X X X
36270G-AA-9	GSMS 2023-SHIP A - CMBS		1.A FE	693,764	705,000	704,055	700,164		5,701			4.322	5.302	MON	2,539	30,896	11/18/2024	09/13/2038	707,624	X X X
1079999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)			14,045,826	13,866,000	13,633,082	13,924,432		(18,972)			X X X	X X X	X X X	46,526	547,313	X X X	X X X	5,143,642	X X X
03769H-AA-5	APID XXXVII A - CDO		1.A FE	250,275	250,000	250,654	250,192		(64)			5.249	5.259	JAJO	2,588	14,635	11/10/2021	10/23/2034	9,202	X X X
12554X-AY-8	CIFC 2019-V A1R - CDO		1.A FE	400,000	400,000	400,396	400,000					5.430	5.508	JAJO	7,180		08/13/2025	10/15/2038	554,285	X X X
77341D-AA-5	ROCKT 2017-3 A - CDO		1.A FE	49,718	49,656	49,657	49,644		(11)			5.336	5.454	JAJO	537	2,927	01/19/2022	10/21/2030	8,977	X X X
1099999999	Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)			699,993	699,656	700,707	699,836		(75)			X X X	X X X	X X X	10,305	17,562	X X X	X X X	572,464	X X X
00835A-AA-6	AFFRM 24B A - ABS		1.A FE	1,788,680	1,800,000	1,805,184	1,794,628		5,438			4.620	4.945	MON	3,696	83,160	11/26/2024	09/17/2029		
12674B-AD-7	CNH 2025-A A3 - ABS		1.A FE	839,909	840,000	849,526	839,930		21			4.360	4.403	MON	1,628	27,061	03/11/2025	08/15/2030	20,533	
14041N-FX-4	COMET 2021-2 A - ABS		1.A FE	113,445	133,000	125,370	123,058		3,608			1.390	4.547	MON	82	1,849	03/22/2023	07/15/2030	133,010	
437921-AD-1	HAROT 252 A3 - ABS		1.A FE	1,115,875	1,116,000	1,123,410	1,115,905		30			4.150	4.191	MON	2,058	27,917	04/29/2025	10/15/2029	24,970	
44891X-AD-9	HART 2025-D A3 - ABS		1.A FE	924,922	925,000	929,200	924,927		5			3.990	4.027	MON	1,640	3,383	11/05/2025	09/16/2030	2,499	
63939N-AC-7	NAVSL 16A A2B - ABS		1.A FE	2,533	2,518	2,521	2,521		(12)			6.015	5.167	MON	7	152	02/11/2025	12/15/2045	333	
63941C-AB-9	NAVSL 2019-D A2A - ABS		1.A FE	57,026	59,584	58,260	57,890		836			3.010	6.432	MON	80	1,793	12/03/2024	12/15/2059	125	
63941F-AB-2	NAVSL 2020-A A2A - ABS		1.A FE	269,669	284,505	276,380	274,414		4,349			2.460	6.261	MON	311	6,999	11/21/2024	11/15/2068	1,483	
63942P-AA-1	NAVSL 2022-B A - ABS		1.A FE	443,955	444,033	437,559	443,953		8			4.160	4.203	MON	821	18,472	05/17/2022	10/15/2070	800	
63943N-AA-5	NAVRL 25B A - ABS		1.A FE	849,377	849,547	851,127	849,394		17			4.720	4.772	MON	1,782	9,913	09/09/2025	09/15/2055	486	
64034Y-AB-7	NSLT 2021-D AFX - ABS		1.A FE	321,956	347,767	332,055	327,872		5,346			1.630	5.402	MON	173	5,669	11/21/2024	04/20/2062	4,319	
64035D-AD-8	NSLT 21A AP2 - ABS		1.A FE	546,839	590,778	558,711	555,302		8,079			1.360	4.473	MON	246	8,035	12/03/2024	04/20/2062	9,782	
73328E-AD-3	PFAST 2024-1 A3 - ABS		1.A FE	771,831	772,000	775,065	771,901		66			4.440	4.492	MON	857	35,134	12/04/2024	01/22/2030	11,683	
75907A-AA-1	RMIT 2024-2 A - ABS		1.A FE	1,486,826	1,487,000	1,499,030	1,486,892		68			5.110	5.175	MON	3,377	75,986	11/21/2024	12/15/2033	17,675	
78448Y-AJ-0	SMB 2021-A AP2 - ABS		1.A FE	744,416	840,949	770,881	760,313		14,549			1.070	4.917	MON	400	8,998	11/21/2024	01/15/2053	7,699	
83207D-AA-6	SMB 23C A1A - ABS		1.A FE	722,712	711,593	731,404	721,834		(837)			5.670	5.244	MON	1,793	40,347	11/25/2024	11/15/2052	584	
1119999999	Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)			10,999,971	11,204,274	11,125,683	11,050,734		41,571			X X X	X X X	X X X	18,951	354,868	X X X	X X X	235,981	X X X
1209999999	Subtotals – Financial Asset-Backed Securities – Self-Liquidating			150,729,632	150,536,910	144,405,158	150,437,984		5,421			X X X	X X X	X X X	496,895	5,643,565	X X X	X X X	6,139,448	X X X
185512-AA-8	CNL 2022-A A1 - ABS		1.A FE	288,393	288,423	285,933	288,405		3			4.016	5.120	MS	3,861	11,583	06/09/2022	03/01/2033	9,203	
78433L-AG-1	EIX 2023-A A1 - ABS		1.A FE	158,273	158,287	157,790	158,288		1			4.697		JD	330	7,435	04/19/2023	06/15/2042		

E1.3



### SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 Number of Shares	5 Par Value Per Share	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends				Change in Book/Adjusted Carrying Value				19 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	20 Date Acquired	
						7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Amount Received During Year	11 Declared But Unpaid	12 Nonadmitted Declared But Unpaid	13 Cumulative Undeclared	14 Unrealized Valuation Increase / (Decrease)	15 Current Year's (Amortization) / Accretion	16 Current Year's Other-Than- Temporary Impairment Recognized	17 Total Change in B./A.C.V. (14 + 15 - 16)			18 Total Foreign Exchange Change in B./A.C.V.
464288-68-7	ISHARES:PREF AND INC SEC		605,793.000		18,755,351	30.960	18,755,351	22,101,137	1,180,792				(290,781)			(290,781)		4.A	12/30/2022
4019999999	Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred				18,755,351	X X X	18,755,351	22,101,137	1,180,792				(290,781)			(290,781)		X X X	X X X
4109999999	Total - Industrial and Miscellaneous (Unaffiliated)				18,755,351	X X X	18,755,351	22,101,137	1,180,792				(290,781)			(290,781)		X X X	X X X
4509999999	Total - Preferred Stocks				18,755,351	X X X	18,755,351	22,101,137	1,180,792				(290,781)			(290,781)		X X X	X X X

E12

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																
Line Number	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$									
1A	2A \$	2B \$	2C \$													
1B	3A \$	3B \$	3C \$													
1C	4A \$	4B \$	4C \$													
1D	5A \$	5B \$	5C \$													
1E	6 \$															
1F																

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 Number of Shares	5 Book/Adjusted Carrying Value	6 Fair Value		8 Actual Cost	9 Dividends			12 Change in Book/Adjusted Carrying Value				16 Date Acquired	17 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
					6 Rate per Share Used to Obtain Fair Value	7 Fair Value		9 Declared But Unpaid	10 Amount Received During Year	11 Nonadmitted Declared But Unpaid	12 Unrealized Valuation Increase / (Decrease)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.		
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	RF	59,489,000	5,948,900	100.000	5,948,900	5,948,900								12/26/2025	X X X
501999999	Industrial and Miscellaneous (Unaffiliated) - Publicly Traded			5,948,900	X X X	5,948,900	5,948,900								X X X	X X X
05536J-10-0 000000-00-0	BCS FINANCIAL CORPORATION Daymark Health, Inc.	~ ~	11,868,000 10,035,097,000	1,742,934 80,281	146.860 0.008	1,742,934 80,281					79,753 80,281		79,753 80,281		12/30/2016 02/28/2025	X X X X X X
502999999	Industrial and Miscellaneous (Unaffiliated) - Other			1,823,215	X X X	1,823,215					160,034		160,034		X X X	X X X
510999999	Total - Industrial and Miscellaneous (Unaffiliated)			7,772,115	X X X	7,772,115	5,948,900				160,034		160,034		X X X	X X X
256206-50-9	DODGE & COX STCK X		4,443,409	73,716	16.590	73,716	72,828		5,901		888		888		12/23/2025	0.
552966-80-6	MFS INTERNATIONAL EQT R6		586,989,860	23,820,049	40.580	23,820,049	16,513,815		412,229		3,777,537		3,777,537		12/16/2025	0.
704329-24-2	PAYDEN:EM MKT BD SI		1,024,067,090	11,438,829	11.170	11,438,829	10,481,188		726,787		783,671		783,671		12/30/2025	0.
74440B-88-4	PGIM TOT RTN BOND R6		4,435,964	54,030	12.180	54,030	53,237	298	1,475		793		793		12/23/2025	0.
74933U-10-0	RBC EM MKTS EQ R6		770,888,040	13,220,730	17.150	13,220,730	11,794,455		170,318		1,426,275		1,426,275		12/19/2025	0.
85749T-81-4	SS INST INV:EQ 500 K		1,196,204	609,825	509.800	609,825	509,811	7,442	8,670		100,014		100,014		12/30/2025	0.
85749R-85-9	SS INST INV:TR 2025 K		730,123	9,316	12.760	9,316	9,188		535		129		129		12/31/2025	0.
85749R-76-8	SS INST INV:TR 2035 K		15,016,642	229,604	15.290	229,604	212,260		14,875		17,345		17,345		12/31/2025	0.
85749R-72-7	SS INST INV:TR 2040 K		3,755,637	59,752	15.910	59,752	56,173		4,011		3,579		3,579		12/31/2025	0.
85749R-67-7	SS INST INV:TR 2045 K		26,580,062	444,419	16.720	444,419	401,465		27,947		42,954		42,954		12/31/2025	0.
85749R-63-6	SS INST INV:TR 2050 K		4,099,524	70,225	17.130	70,225	62,638		4,021		7,586		7,586		12/31/2025	0.
85749R-58-6	SS INST INV:TR 2055 K		1,404,924	25,064	17.840	25,064	21,723		1,180		3,341		3,341		12/31/2025	0.
85749R-54-5	SS INST INV:TR 2060 K		3,619,817	65,917	18.210	65,917	59,374		2,869		6,543		6,543		12/29/2025	0.
85749T-84-8	ST STRT GLBL EQT EX US INDX CL K MF		194,810	25,298	129.860	25,298	20,698		1,069		4,600		4,600		12/30/2025	0.
85749T-87-1	STATE STREET AGRGT BND INDX CL K MF		267,885	23,357	87.190	23,357	23,173	401	590		184		184		12/23/2025	0.
85749T-40-0	STATE STREET INSTITUTIONAL INVESTMENT TR		1,890,997	614,120	324.760	614,120	537,295		29,818		76,825		76,825		12/30/2025	0.
77954Q-40-3	T ROWE PRICE BC GRO I		207,838	44,053	211.960	44,053	38,632		2,104		5,422		5,422		12/23/2025	0.
779562-20-6	T ROWE PRICE NH I		1,922,413	100,369	52.210	100,369	103,181		10,555		(6,632)		(6,632)		12/23/2025	0.
969251-71-9	WM BLAIR:INTL LDRS I		11,806,886	260,578	22.070	260,578	234,153		19,062		24,976		24,976		12/23/2025	0.
532999999	Mutual Funds - Designation Not Assigned by SVO			51,189,251	X X X	51,189,251	41,205,287	8,141	1,444,016		6,276,030		6,276,030		X X X	X X X
540999999	Total - Mutual Funds			51,189,251	X X X	51,189,251	41,205,287	8,141	1,444,016		6,276,030		6,276,030		X X X	X X X
464287-20-0 46432F-33-9	ISHARES:CORE S&P 500 ISHARES:MSCI USA QF		74,601,000 28,124,000	51,097,209 5,585,989	684.940 198.620	51,097,209 5,585,989	22,756,152 4,266,917		599,783 52,277		7,181,092 577,667		7,181,092 577,667		10/31/2024 01/25/2024	0. 0.
581999999	Exchange Traded Funds			56,683,198	X X X	56,683,198	27,023,069		652,060		7,758,759		7,758,759		X X X	X X X
597999999	Total - Parent, Subsidiaries and Affiliates				X X X										X X X	X X X

### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E13.1

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 Number of Shares	5 Book/Adjusted Carrying Value	Fair Value		8 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				16 Date Acquired	17 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
					6 Rate per Share Used to Obtain Fair Value	7 Fair Value		9 Declared But Unpaid	10 Amount Received During Year	11 Nonadmitted Declared But Unpaid	12 Unrealized Valuation Increase / (Decrease)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.		
5989999999	Total - Common Stocks			115,644,564	X X X	115,644,564	74,177,256	8,141	2,096,076		14,194,823		14,194,823		X X X	X X X
5999999999	Total - Preferred and Common Stocks			134,399,915	X X X	134,399,915	96,278,393	8,141	3,276,868		13,904,042		13,904,042		X X X	X X X

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident- ification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
912810-UP-1	UNITED STATES TREASURY	12/23/2025	CHASE SECURITIES INC	X X X	2,058,450	2,130,000	10,613
91282C-MH-1	UNITED STATES TREASURY	02/07/2025	Various	X X X	10,970,370	11,000,000	12,535
91282C-MM-0	UNITED STATES TREASURY	04/07/2025	CHASE SECURITIES INC	X X X	3,116,490	3,000,000	19,931
91282C-MU-2	UNITED STATES TREASURY	04/07/2025	DEUTSCHE BANK ALEX BROWN	X X X	2,017,191	2,000,000	1,749
91282C-NE-7	UNITED STATES TREASURY	06/09/2025	BNP Paribas	X X X	1,995,472	2,000,000	2,117
91282C-NG-2	UNITED STATES TREASURY	06/24/2025	Various	X X X	4,750,711	4,750,000	8,060
91282C-NK-3	UNITED STATES TREASURY	07/01/2025	HARRIS NESBITT CORP BONDS	X X X	2,202,066	2,200,000	463
91282C-NL-1	UNITED STATES TREASURY	07/01/2025	HARRIS NESBITT CORP BONDS	X X X	1,998,675	2,000,000	408
91282C-NT-4	UNITED STATES TREASURY	09/15/2025	CITADEL SECURITIES LLC	X X X	2,035,160	2,000,000	7,391
91282C-NW-7	UNITED STATES TREASURY	09/15/2025	Various	X X X	2,403,552	2,400,000	2,612
91282C-NX-5	UNITED STATES TREASURY	09/15/2025	BNP Paribas	X X X	1,251,174	1,250,000	2,003
91282C-PJ-4	UNITED STATES TREASURY	11/14/2025	GOLDMAN	X X X	1,980,863	2,000,000	442
0019999999	Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)			X X X	36,780,174	36,730,000	68,324
576000-G8-0	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	10/08/2025	Merrill Lynch	X X X	185,000	185,000	3,018
709235-4P-7	PENNSYLVANIA ST UNIV	06/12/2025	Merrill Lynch	X X X	485,000	485,000	
0059999999	Issuer Credit Obligations - Municipal Bonds - Special Revenues			X X X	670,000	670,000	3,018
015271-BE-8	ALEXANDRIA REAL ESTATE EQUITIES INC	01/30/2025	GOLDMAN	X X X	349,066	350,000	
02079K-AX-5	ALPHABET INC	11/03/2025	GOLDMAN	X X X	459,471	460,000	
023135-CV-6	AMAZON.COM INC	11/17/2025	CHASE SECURITIES INC	X X X	394,032	395,000	
025816-EF-2	AMERICAN EXPRESS CO	04/22/2025	Montgomery	X X X	250,175	250,000	
06051G-MW-6	BANK OF AMERICA CORP	09/18/2025	Merrill Lynch	X X X	1,044,530	1,000,000	19,731
076912-AA-2	BEIGNET INVESTOR LLC	10/16/2025	Morgan Stanley	X X X	995,000	995,000	
11135F-CW-9	BROADCOM INC	09/22/2025	BNP Paribas	X X X	289,588	290,000	
20030N-ER-8	COMCAST CORP	05/05/2025	Montgomery	X X X	264,314	265,000	
26444H-AT-8	DUKE ENERGY FLORIDA LLC	11/24/2025	SALOMON BROTHERS INC	X X X	134,812	135,000	
29250N-CP-8	ENBRIDGE INC	11/17/2025	DONALDSON LUFKIN & JENRETTE	X X X	428,775	430,000	
29717P-BD-8	ESSEX PORTFOLIO LP	12/03/2025	Wachovia Bank	X X X	535,102	540,000	
30040W-BB-3	EVERSOURCE ENERGY	10/15/2025	CHASE SECURITIES INC	X X X	349,199	350,000	
30303M-AB-8	META PLATFORMS INC	10/30/2025	Morgan Stanley	X X X	524,381	525,000	
337738-BC-1	FISERV INC	04/22/2025	DEUTSCHE BANK ALEX BROWN	X X X	446,960	500,000	5,226
341081-HA-8	FLORIDA POWER & LIGHT CO	12/22/2025	Morgan Stanley	X X X	992,750	1,000,000	2,350
38141G-C4-4	GOLDMAN SACHS GROUP INC	02/21/2025	Wachovia Bank	X X X	453,083	450,000	1,799
404280-EQ-8	HSBC HOLDINGS PLC	02/26/2025	HSBC SECURITIES	X X X	475,000	475,000	
42250P-AA-1	HEALTHPEAK OP LLC	04/22/2025	Merrill Lynch	X X X	457,105	500,000	4,083
427866-BL-1	HERSHEY CO	02/19/2025	CHASE SECURITIES INC	X X X	583,970	585,000	
46647P-ER-3	JPMORGAN CHASE & CO	06/03/2025	GOLDMAN	X X X	970,480	1,000,000	5,770
46647P-FE-1	JPMORGAN CHASE & CO	11/14/2025	CHASE SECURITIES INC	X X X	746,925	750,000	2,505
49456B-BB-6	KINDER MORGAN INC	04/22/2025	Barclays Bank	X X X	199,740	200,000	

E14

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident- ification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
50077L-AV-8	KRAFT HEINZ FOODS CO	04/22/2025	Merrill Lynch	X X X	475,825	500,000	1,146
571676-BA-2	MARS INC	03/05/2025	CHASE SECURITIES INC	X X X	474,169	475,000	
59523U-AY-3	MID-AMERICA APARTMENTS LP	11/03/2025	CHASE SECURITIES INC	X X X	630,898	635,000	
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	04/22/2025	DEUTSCHE BANK ALEX BROWN	X X X	423,820	500,000	2,982
61747Y-FZ-3	MORGAN STANLEY	06/03/2025	DEUTSCHE BANK ALEX BROWN	X X X	1,013,790	1,000,000	6,778
68389X-CZ-6	ORACLE CORP	01/30/2025	HSBC SECURITIES	X X X	244,319	245,000	
693475-CE-3	PNC FINANCIAL SERVICES GROUP INC	12/22/2025	Montgomery	X X X	1,029,910	1,000,000	22,686
70450Y-AT-0	PAYPAL HOLDINGS INC	03/03/2025	Montgomery	X X X	475,867	476,000	
709599-CB-8	PENSKE TRUCK LEASING CO LP	04/22/2025	DONALDSON LUFKIN & JENRETTE	X X X	499,515	500,000	6,271
74340X-CA-7	PROLOGIS LP	04/22/2025	SCOTIA MCLEOD INC	X X X	421,265	500,000	1,993
756109-CC-6	REALTY INCOME CORP	04/22/2025	Merrill Lynch	X X X	469,125	500,000	4,628
78017D-AM-0	ROYAL BANK OF CANADA	07/28/2025	RBC Dain Rauscher (US)	X X X	1,500,000	1,500,000	
78355H-LE-7	RYDER SYSTEM INC	02/18/2025	Northern Trust	X X X	238,531	240,000	
83444M-AN-1	SOLVENTUM CORP	01/02/2025	Exchange	X X X	800,000	800,000	15,381
857477-CR-2	STATE STREET CORP	04/22/2025	Montgomery	X X X	490,415	500,000	65
89115K-AJ-9	TORONTO-DOMINION BANK	12/22/2025	BNP Paribas	X X X	500,270	500,000	4,723
92921L-AA-4	VOYA GLOBAL FUNDING	11/17/2025	GOLDMAN	X X X	189,858	190,000	
0089999999	Issuer Credit Obligations - Corporate Bonds (Unaffiliated)			X X X	21,222,035	21,506,000	108,117
46435U-85-3	ISHARES:BRD USD HY CP BD	12/31/2025	Various		1,833,459		
0149999999	Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value			X X X	1,833,459		
0489999999	Subtotal - Issuer Credit Obligations (Unaffiliated)			X X X	60,505,668	58,906,000	179,459
0509999997	Subtotals - Issuer Credit Obligations - Part 3			X X X	60,505,668	58,906,000	179,459
0509999998	Summary item from Part 5 for Issuer Credit Obligations			X X X	1,997,035	2,000,000	684
0509999999	Subtotals - Issuer Credit Obligations			X X X	62,502,703	60,906,000	180,143
31418E-LY-4	FN MA4842 - RMBS	06/03/2025	SALOMON BROTHERS INC	X X X	2,541,875	2,556,656	1,172
31418E-P3-8	FN MA4941 - RMBS	06/03/2025	SALOMON BROTHERS INC	X X X	1,398,684	1,408,145	645
3142GQ-C8-3	FH RJ0094 - RMBS	09/30/2025	MITSUBISHI UFJ SECURITIES	X X X	2,040,402	1,980,973	
3142J6-CW-1	FH RQ0084 - RMBS	12/22/2025	Wachovia Bank	X X X	2,991,094	3,000,000	9,167
1039999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)			X X X	8,972,055	8,945,774	10,984
05619T-AA-6	BX 25ARIA A - CMBS	12/09/2025	CHASE SECURITIES INC	X X X	385,000	385,000	1,560
1079999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)			X X X	385,000	385,000	1,560

E14.1

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident- ification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
12554X-AY-8	CIFC 195RR A1R - CDO	08/13/2025	Montgomery	X X X	400,000	400,000	
1099999999	Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)			X X X	400,000	400,000	
12674B-AD-7	CNH 2025-A A3 - ABS	03/11/2025	Montgomery	X X X	839,909	840,000	
437921-AD-1	HONDA AUTO RECEIVABLES OWNER TRUST - ABS	04/29/2025	CHASE SECURITIES INC	X X X	1,115,875	1,116,000	
44891X-AD-9	HART 2025-D A3 - ABS	11/05/2025	BNP Paribas	X X X	924,922	925,000	
63939N-AC-7	NAVSL 16A A2B - ABS	02/11/2025	RBC Dain Rauscher (US)	X X X	14,551	14,469	74
63943N-AA-5	NAVRL 25B A - ABS	09/09/2025	Montgomery	X X X	899,820	900,000	
1119999999	Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)			X X X	3,795,077	3,795,469	74
1889999999	Subtotal – Asset-Backed Securities (Unaffiliated)			X X X	13,552,132	13,526,243	12,618
1909999997	Subtotals – Asset-Backed Securities – Part 3			X X X	13,552,132	13,526,243	12,618
1909999999	Subtotals – Asset-Backed Securities			X X X	13,552,132	13,526,243	12,618
2009999999	Subtotals – Issuer Credit Obligations and Asset-Backed Securities			X X X	76,054,835	74,432,243	192,761
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	12/26/2025	FHLB	62,647.000	6,264,700	X X X	
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded			X X X	6,264,700	X X X	
256206-50-9	DODGE & COX STCK X	12/23/2025	Reliance Trust	685.819	72,828	X X X	
552966-80-6	MFS INTERNATIONAL EQT R6	12/16/2025	Northern Trust	38,367.260	1,488,095	X X X	
704329-24-2	PAYDEN:EM MKT BD SI	12/30/2025	Northern Trust	79,300.900	848,485	X X X	
74440B-88-4	PGIM TOT RTN BOND R6	12/23/2025	Reliance Trust	13,175.610	158,200	X X X	
74933U-10-0	RBC EM MKTS EQ R6	12/19/2025	Northern Trust	770,888.040	11,794,455	X X X	
77954Q-40-3	T ROWE PRICE BC GRO I	12/23/2025	Reliance Trust	207.838	38,632	X X X	
779562-20-6	T ROWE PRICE NH I	12/23/2025	Reliance Trust	607.043	33,051	X X X	
85749R-54-5	SS INST INV:TR 2060 K	12/29/2025	Reliance Trust	3,619.817	59,374	X X X	
85749R-58-6	SS INST INV:TR 2055 K	12/31/2025	Reliance Trust	1,404.924	21,723	X X X	
85749R-63-6	SS INST INV:TR 2050 K	12/31/2025	Reliance Trust	4,099.524	62,638	X X X	
85749R-67-7	SS INST INV:TR 2045 K	12/31/2025	Reliance Trust	26,580.062	401,465	X X X	
85749R-72-7	SS INST INV:TR 2040 K	12/31/2025	Reliance Trust	3,755.637	56,173	X X X	
85749R-76-8	SS INST INV:TR 2035 K	12/31/2025	Reliance Trust	16,168.766	228,228	X X X	
85749R-85-9	SS INST INV:TR 2025 K	12/31/2025	Reliance Trust	805.402	10,107	X X X	
85749T-40-0	STATE STREET INSTITUTIONAL INVESTMENT TR	12/30/2025	Reliance Trust	2,477.818	699,569	X X X	
85749T-81-4	SS INST INV:EQ 500 K	12/30/2025	Reliance Trust	2,634.469	1,109,323	X X X	
85749T-84-8	ST STRT GBL EQT EX US INDX CL K MF	12/30/2025	Reliance Trust	194.810	20,698	X X X	
85749T-87-1	STATE STREET AGRGT BND INDX CL K MF	12/23/2025	Reliance Trust	3,593.843	309,272	X X X	
969251-71-9	WM BLAIR:INTL LDRS I	12/23/2025	Reliance Trust	3,042.166	65,654	X X X	

E14.2

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident- ification	2  Description	3  Date Acquired	4  Name of Vendor	5 Number of Shares of Stock	6  Actual Cost	7  Par Value	8 Paid for Accrued Interest and Dividends
532999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO			X X X	17,477,970	X X X	
598999997	Subtotal - Common Stock - Part 3			X X X	23,742,670	X X X	
598999998	Summary Item from Part 5 for Common Stocks (N/A for Quarterly)			X X X	45,540,269	X X X	
598999999	Total - Common Stock			X X X	69,282,939	X X X	
599999999	Total - Preferred and Common Stock			X X X	69,282,939	X X X	
600999999	Totals			X X X	145,337,774	X X X	192,761

E14.3

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest / Stock Dividend Received During Year	20 Stated Contractual Maturity Date
									10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amortization)/ Accretion	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Total Change in B./A.C.V. (10 + 11 - 12)	14 Total Foreign Exchange Change in B./A.C.V.						
912810-QX-9	UNITED STATES TREASURY	09/18/2025	GOLDMAN	X X X	582,948	750,000	716,984	723,515		751		751	724,061		(141,113)	(141,113)	19,149	08/15/2042	
912810-RK-6	UNITED STATES TREASURY	12/23/2025	BNP Paribas	X X X	1,948,842	2,750,000	2,485,855	2,531,017		7,992		7,992	2,536,875		(588,033)	(588,033)	93,224	02/15/2045	
912810-TF-5	UNITED STATES TREASURY	09/10/2025	Wachovia Bank	X X X	1,493,902	2,000,000	2,029,379	2,025,663		(845)		(845)	2,025,150		(531,248)	(531,248)	50,985	02/15/2042	
912810-TG-3	UNITED STATES TREASURY	09/18/2025	Wachovia Bank	X X X	533,963	750,000	681,242	685,221		1,071		1,071	685,900		(151,936)	(151,936)	18,223	05/15/2052	
912828-6F-2	UNITED STATES TREASURY	05/19/2025	HARRIS NESBITT CORP BONDS	X X X	1,036,340	1,050,000	1,065,998	1,052,210		(928)		(928)	1,051,931		(15,591)	(15,591)	18,903	02/28/2026	
91282C-ED-9	UNITED STATES TREASURY	03/15/2025	Maturity @ 100.00	X X X	5,060,000	5,060,000	5,002,688	5,056,034		3,966		3,966	5,060,000				44,275	03/15/2025	
91282C-EH-0	UNITED STATES TREASURY	04/15/2025	Maturity @ 100.00	X X X	3,000,000	3,000,000	2,984,302	2,998,439		1,561		1,561	3,000,000				39,375	04/15/2025	
91282C-EU-1	UNITED STATES TREASURY	06/15/2025	Maturity @ 100.00	X X X	860,000	860,000	851,973	858,730		1,270		1,270	860,000				12,363	06/15/2025	
91282C-FP-1	UNITED STATES TREASURY	10/15/2025	Maturity @ 100.00	X X X	663,000	663,000	658,909	661,863		1,137		1,137	663,000				28,178	10/15/2025	
91282C-JB-8	UNITED STATES TREASURY	09/30/2025	Maturity @ 100.00	X X X	1,000,000	1,000,000	998,400	999,382		618		618	1,000,000				50,000	09/30/2025	
91282C-JJ-1	UNITED STATES TREASURY	03/03/2025	HARRIS NESBITT CORP BONDS	X X X	435,176	425,000	443,711	442,087		(277)		(277)	441,810		(6,634)	(6,634)	5,759	11/15/2033	
91282C-JL-6	UNITED STATES TREASURY	11/30/2025	Maturity @ 100.00	X X X	1,000,000	1,000,000	1,003,009	1,001,418		(1,418)		(1,418)	1,000,000				48,750	11/30/2025	
91282C-KK-6	UNITED STATES TREASURY	01/21/2025	GOLDMAN	X X X	1,128,048	1,120,000	1,117,071	1,118,022		84		84	1,118,106		9,942	9,942	12,519	04/30/2026	
91282C-LF-6	UNITED STATES TREASURY	02/07/2025	GOLDMAN	X X X	953,357	1,000,000	1,000,666	1,000,657		(3)		(3)	1,000,654		(47,297)	(47,297)	18,849	08/15/2034	
91282C-LS-8	UNITED STATES TREASURY	02/04/2025	SALOMON BROTHERS INC	X X X	873,597	875,000	874,660	874,688		15		15	874,703		(1,106)	(1,106)	9,572	10/31/2026	
91282C-MH-1	UNITED STATES TREASURY	05/19/2025	Various	X X X	5,092,142	5,085,000	5,071,303		1,865		1,865	5,073,168		18,974	18,974	63,159	01/31/2027		
0019999999	Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)				25,661,315	27,388,000	26,986,150	22,028,946		16,859		16,859	27,115,358		(1,454,042)	(1,454,042)	533,283	X X X	
68607L-XQ-5	OREGON	06/01/2025	Paydown	X X X	42,491	42,491	51,310	45,012		(2,521)		(2,521)	42,491				1,252	06/01/2027	
917542-QV-7	UTAH ST	07/01/2025	Various	X X X	44,284	44,284	44,563	44,307		(24)		(24)	44,284				1,567	07/01/2025	
0049999999	Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)				86,775	86,775	95,873	89,319		(2,545)		(2,545)	86,775				2,819	X X X	
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	10/08/2025	Merrill Lynch	X X X	185,000	185,000	185,000	185,000					185,000				6,159	10/15/2040	
68608K-NF-1	OREGON	07/02/2025	Call @ 100.00	X X X	5,000	5,000	5,955	5,742		(24)		(24)	5,718		(718)	(718)	155	08/01/2038	
88258M-AA-3	TNGUTL 23 A1 - ABS	10/01/2025	Paydown	X X X	22,848	22,848	22,848	22,848					22,848				878	04/01/2035	
0059999999	Issuer Credit Obligations - Municipal Bonds - Special Revenues				212,848	212,848	213,803	213,590		(24)		(24)	213,566		(718)	(718)	7,192	X X X	
00287Y-AY-5	ABBVIE INC	11/07/2025	CHASE SECURITIES INC	X X X	79,666	80,000	75,230	78,987		628		628	79,614		52	52	2,532	05/14/2026	
00507U-AS-0	ALLERGAN FUNDING SCS	03/15/2025	Maturity @ 100.00	X X X	750,000	750,000	741,518	749,685		315		315	750,000				14,250	03/15/2025	
02665W-DT-5	AMERICAN HONDA FINANCE CORP	12/05/2025	Morgan Stanley	X X X	919,799	1,045,000	1,042,241	1,043,276		255		255	1,043,531		(123,732)	(123,732)	26,386	01/13/2031	
053484-AB-7	AVALONBAY COMMUNITIES INC	12/05/2025	Morgan Stanley	X X X	815,219	930,000	928,893	929,214		98		98	929,312		(114,092)	(114,092)	26,638	01/15/2032	
126650-CX-6	CVS HEALTH CORP	11/07/2025	Morgan Stanley	X X X	801,088	800,000	801,408	800,572		(145)		(145)	800,428		660	660	38,700	03/25/2028	
13607L-8C-0	CANADIAN IMPERIAL BANK OF COMMERCE	01/21/2025	Montgomery	X X X	583,872	578,000	578,000	578,000					578,000		5,872	5,872	2,018	06/28/2027	
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO	02/07/2025	CHASE SECURITIES INC	X X X	546,297	635,000	634,778	634,841		2		2	634,843		(88,546)	(88,546)	2,939	12/02/2031	
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	09/15/2025	DONALDSON LUFKIN & JENRETTE	X X X	562,228	620,000	617,353	618,285		181		181	618,466		(56,238)	(56,238)	13,963	04/01/2031	
161175-BU-7	CHARTER COMMUNICATIONS OPERATING LLC	12/05/2025	Barclays Bank	X X X	1,554,595	1,735,000	1,775,825	1,761,966		(3,933)		(3,933)	1,758,033		(203,438)	(203,438)	57,621	04/01/2031	
20030N-ES-6	COMCAST CORP	10/10/2025	Northern Trust	X X X	1,445	1,445	1,433	1,428					1,428		17	17		01/15/2037	
228023-AB-3	CROWLEY CONRO LLC	08/15/2025	Call @ 100.00	X X X	6,446	6,446	6,446	6,446					6,446				202	08/15/2043	
22822V-AT-8	CROWN CASTLE INC	12/05/2025	Barclays Bank	X X X	504,229	565,000	564,040	564,428		84		84	564,512		(60,283)	(60,283)	17,762	01/15/2031	
25243Y-BD-0	DIAGEO CAPITAL PLC	02/07/2025	Morgan Stanley	X X X	1,318,630	1,520,000	1,512,750	1,515,956		79		79	1,516,036		(197,405)	(197,405)	8,529	04/29/2030	

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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 B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Contractual Maturity Date
254687-FL-5	WALT DISNEY CO	09/22/2025	CHASE SECURITIES INC	X X X	246,156	265,000	261,070	263,060		288		288		263,348		(17,192)	(17,192)	5,624	09/01/2029
26442U-AG-9	DUKE ENERGY PROGRESS LLC	02/07/2025	Montgomery	X X X	57,848	60,000	59,989	59,997						59,997		(2,149)	(2,149)	981	09/01/2028
26442U-AH-7	DUKE ENERGY PROGRESS LLC	02/07/2025	HSBC SECURITIES	X X X	181,437	191,000	190,213	190,638		9		9		190,647		(9,210)	(9,210)	2,654	03/15/2029
26444H-AJ-0	DUKE ENERGY FLORIDA LLC	12/05/2025	CHASE SECURITIES INC	X X X	899,170	1,000,000	1,018,670	1,010,639		(1,847)		(1,847)		1,008,792		(109,622)	(109,622)	17,160	06/15/2030
26614N-AC-6	DUPONT DE NEMOURS INC	11/07/2025	Call @ 100.00	X X X	132,942	130,000	130,000	130,000						130,000				2,747	11/15/2028
277432-AX-8	EASTMAN CHEMICAL CO	01/21/2025	Merrill Lynch	X X X	371,519	365,000	364,945	364,953						364,953		6,566	6,566	7,812	03/08/2033
375558-BY-8	GILEAD SCIENCES INC	09/22/2025	Merrill Lynch	X X X	591,165	665,000	663,411	664,055		114		114		664,169		(73,004)	(73,004)	10,729	10/01/2030
38151L-AG-5	GOLDMAN SACHS BANK USA	01/21/2025	Montgomery	X X X	826,453	820,000	820,000	820,000						820,000		6,453	6,453	7,522	05/21/2027
50077L-AD-8	KRAFT HEINZ FOODS CO	12/22/2025	Merrill Lynch	X X X	696,598	700,000	682,206	683,582		11,205		11,205		694,787		1,811	1,811	22,283	06/01/2026
539830-BU-2	LOCKHEED MARTIN CORP	01/21/2025	Morgan Stanley	X X X	581,676	580,000	578,347	579,538		33		33		579,571		2,105	2,105	7,736	10/15/2025
548661-EA-1	LOWE'S COMPANIES INC	02/07/2025	Morgan Stanley	X X X	567,782	650,000	674,265	665,931		(273)		(273)		665,658		(97,876)	(97,876)	6,114	04/01/2031
57636Q-AS-3	MASTERCARD INC	02/07/2025	Morgan Stanley	X X X	425,460	500,000	499,360	499,591		7		7		499,598		(74,138)	(74,138)	3,826	03/15/2031
61690U-8B-9	MORGAN STANLEY	01/21/2025	BROWN	X X X	506,390	500,000	503,605	502,951		(68)		(68)		502,884		3,506	3,506	4,281	05/26/2028
61744Y-AK-4	MORGAN STANLEY	02/07/2025	Montgomery	X X X	980,378	1,015,000	988,336	1,003,841		324		324		1,004,164		(23,786)	(23,786)	20,047	07/22/2028
63307A-2X-2	NATIONAL BANK OF CANADA	01/21/2025	Merrill Lynch	X X X	494,671	485,000	484,602	484,676		4		4		484,680		9,991	9,991	2,565	12/18/2028
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDINGS INC	12/22/2025	Montgomery	X X X	684,999	700,000	659,841	661,985		17,762		17,762		679,747		5,252	5,252	18,885	01/15/2027
65558R-AD-1	NORDEA BANK ABP	01/21/2025	Montgomery	X X X	682,803	675,000	674,561	674,747		5		5		674,752		8,051	8,051	12,094	09/22/2027
67080L-AA-3	NUVEEN LLC	11/07/2025	Wachovia Bank	X X X	99,755	100,000	99,403	99,748		53		53		99,801		(46)	(46)	4,100	11/01/2028
68389X-BN-4	ORACLE CORP	11/07/2025	MARKET04	X X X	245,580	250,000	239,900	241,068		2,543		2,543		243,611		1,969	1,969	8,012	11/15/2027
68389X-CE-3	ORACLE CORP	12/05/2025	TRUIST FINANCIAL CORP	X X X	1,806,100	2,000,000	2,082,640	2,054,367		(7,985)		(7,985)		2,046,382		(240,282)	(240,282)	69,160	03/25/2031
693475-BV-6	PNC FINANCIAL SERVICES GROUP INC	12/22/2025	Merrill Lynch	X X X	506,510	500,000	506,955	505,887		(2,727)		(2,727)		503,160		3,350	3,350	37,689	01/21/2028
756109-BP-8	REALTY INCOME CORP	01/21/2025	Merrill Lynch	X X X	356,790	350,000	349,577	349,651		2		2		349,653		7,137	7,137	5,414	10/13/2032
78016H-ZS-2	ROYAL BANK OF CANADA	01/21/2025	Warburg Dillon Reed	X X X	807,440	800,000	799,632	799,741		4		4		799,745		7,695	7,695	19,760	08/01/2028
89236T-LE-3	TOYOTA MOTOR CREDIT CORP	01/21/2025	HSBC SECURITIES	X X X	886,334	862,000	859,681	859,994		17		17		860,011		26,323	26,323	8,239	11/20/2030
907818-FB-9	UNION PACIFIC CORP	02/07/2025	DONALDSON LUFKIN & JENRETTE	X X X	678,400	705,000	704,697	704,870		3		3		704,873		(26,473)	(26,473)	11,521	03/01/2029
92857W-BU-3	VODAFONE GROUP PLC	07/17/2025	Northern Trust	X X X	262,698	340,000	338,722	338,843		14		14		338,857		(76,159)	(76,159)	12,042	09/17/2050
931142-EE-9	WALMART INC	02/07/2025	SALOMON BROTHERS INC	X X X	89,916	92,000	94,620	93,028		(33)		(33)		92,995		(3,079)	(3,079)	416	06/26/2028
931142-ET-6	WALMART INC	12/05/2025	Barclays Bank	X X X	987,001	1,110,000	1,106,060	1,107,273		359		359		1,107,632		(120,631)	(120,631)	24,198	09/22/2031
008999999	Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					24,097,485	25,675,891	25,715,223	25,697,738		17,377		17,377	25,715,116		(1,620,571)	(1,620,571)	565,151	X X X
46435U-85-3	ISHARES:BRD USD HY CP BD	01/22/2025	GOLDMAN		1,996,836		1,965,920	1,965,920						1,965,920		30,916	30,916		
014999999	Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value					1,996,836		1,965,920	1,965,920					1,965,920		30,916	30,916		X X X
048999999	Subtotal - Issuer Credit Obligations (Unaffiliated)					52,055,259	53,363,514	54,976,969	49,995,513		31,667		31,667	55,096,735		(3,044,415)	(3,044,415)	1,108,445	X X X
050999997	Subtotals - Issuer Credit Obligations - Part 4					52,055,259	53,363,514	54,976,969	49,995,513		31,667		31,667	55,096,735		(3,044,415)	(3,044,415)	1,108,445	X X X
050999998	Summary item from Part 5 for Issuer Credit Obligations					2,006,322	2,000,000	1,997,035		350		350		1,997,384		8,938	8,938	20,532	X X X
050999999	Subtotals - Issuer Credit Obligations					54,061,581	55,363,514	56,974,004	49,995,513		32,017		32,017	57,094,119		(3,035,477)	(3,035,477)	1,128,977	X X X

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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 B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Contractual Maturity Date
36179R-VB-2	G2 MA3310 - RMBS	12/01/2025	Paydown	X X X	24,224	23,209	24,504	25,378		(1,154)		(1,154)		24,224				430	12/20/2045
36179R-VD-8	G2 MA3312 - RMBS	12/01/2025	Paydown	X X X	25,000	25,000	26,686	26,569		(1,568)		(1,568)		25,000				630	12/20/2045
36179S-QX-8	G2 MA4070 - RMBS	12/01/2025	Paydown	X X X	21,062	19,827	20,991	22,088		(1,027)		(1,027)		21,062				431	11/20/2046
36200R-LW-0	GN 570141 - RMBS	12/01/2025	Paydown	X X X	322	322	322	322						322				10	12/15/2031
36202E-NA-3	G2 003985 - RMBS	12/01/2025	Paydown	X X X	2,998	2,890	2,916	3,014		(16)		(16)		2,998				91	05/20/2037
36202E-ZG-7	G2 004343 - RMBS	12/01/2025	Paydown	X X X	4,262	4,262	4,391	4,368		(107)		(107)		4,262				124	01/20/2039
36205R-XM-4	GN 398584 - RMBS	12/01/2025	Paydown	X X X	237	237	231	234		3		3		237				8	06/15/2029
36207J-2F-9	GN 433774 - RMBS	12/01/2025	Paydown	X X X	2,773	2,772	2,830	2,785		(12)		(12)		2,772				107	05/15/2028
36210B-WF-8	GN 487646 - RMBS	12/01/2025	Paydown	X X X	111	111	109	110		1		1		111				4	09/15/2029
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS	12/01/2025	Paydown	X X X	24,562	24,562	24,765	24,823		(261)		(261)		24,562				510	11/20/2048
1019999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)				105,551	103,192	107,745	109,691		(4,141)		(4,141)		105,550				2,345	X X X
38378N-WU-3	GNR 2014-017 AM - CMBS	12/01/2025	Paydown	X X X	4,658	4,658	4,834	4,709		(51)		(51)		4,658				107	06/16/2048
1029999999	Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)				4,658	4,658	4,834	4,709		(51)		(51)		4,658				107	X X X
3128MJ-V2-3	FH G08632 - RMBS	12/01/2025	Paydown	X X X	9,628	9,628	10,091	10,020		(392)		(392)		9,628				183	03/01/2045
31292H-BB-9	FH C00934 - RMBS	12/01/2025	Paydown	X X X	123	123	123	123						123				5	03/01/2030
31294M-AC-5	FH E02703 - RMBS	07/01/2025	Paydown	X X X	1,509	1,509	1,535	1,508		1		1		1,509				16	07/01/2025
31307T-L9-0	FH J36652 - RMBS	12/01/2025	Paydown	X X X	41,406	41,406	41,483	41,441		(36)		(36)		41,406				715	03/01/2032
31326M-EY-5	FH 2B6451 - RMBS	12/01/2025	Paydown	X X X	9,653	9,653	9,887	10,201		(549)		(549)		9,653				475	08/01/2047
3132A8-6Y-0	FH ZS8087 - RMBS	12/01/2025	Paydown	X X X	11,043	11,043	11,195	11,142		(98)		(98)		11,043				147	04/01/2033
3132DM-ZZ-7	FH SD0792 - RMBS	12/01/2025	Paydown	X X X	112,112	112,112	112,444	112,389		(278)		(278)		112,112				1,142	12/01/2051
3132DM-ZK-4	FH SD0746 - RMBS	12/01/2025	Paydown	X X X	208,827	208,827	210,263	210,053		(1,226)		(1,226)		208,827				2,538	11/01/2051
3132DN-NS-8	FH SD1301 - RMBS	12/01/2025	Paydown	X X X	51,546	51,546	52,778	52,623		(1,078)		(1,078)		51,546				1,388	07/01/2052
3132DN-QB-2	FH SD1350 - RMBS	12/01/2025	Paydown	X X X	55,839	55,839	55,665	55,666		174		174		55,839				1,346	07/01/2052
3132DN-QH-9	FH SD1356 - RMBS	12/01/2025	Paydown	X X X	20,855	20,855	21,308	21,251		(395)		(395)		20,855				542	07/01/2052
3132DN-VJ-9	FH SD1517 - RMBS	12/01/2025	Paydown	X X X	68,072	68,072	68,157	68,128		(56)		(56)		68,072				1,675	09/01/2052
3132DQ-BS-4	FH SD2749 - RMBS	12/01/2025	Paydown	X X X	233,028	233,028	221,012	221,609		11,418		11,418		233,028				5,722	03/01/2053
3132DQ-F6-8	FH SD2889 - RMBS	12/01/2025	Paydown	X X X	132,130	132,130	133,884	133,690		(1,560)		(1,560)		132,130				4,140	05/01/2053
3132DQ-MZ-6	FH SD3076 - RMBS	12/01/2025	Paydown	X X X	275,580	275,580	273,685	273,765		1,815		1,815		275,580				6,902	05/01/2053
3132DQ-RS-7	FH SD3197 - RMBS	12/01/2025	Paydown	X X X	134,198	134,198	136,043	135,854		(1,656)		(1,656)		134,198				4,066	06/01/2053
3132DU-6X-0	FH SD7186 - RMBS	12/01/2025	Paydown	X X X	82,683	82,683	81,114	81,143		1,541		1,541		82,683				1,116	12/01/2054
3132DV-LV-5	FH SD7540 - RMBS	12/01/2025	Paydown	X X X	1,993	1,993	2,096	2,083		(90)		(90)		1,993				28	05/01/2051
3132DW-B5-1	FH SD8160 - RMBS	12/01/2025	Paydown	X X X	392,713	392,713	399,462	398,534		(5,822)		(5,822)		392,713				4,358	08/01/2051
3132DW-ER-0	FH SD8244 - RMBS	12/01/2025	Paydown	X X X	90,110	90,110	86,083	86,103		4,007		4,007		90,110				1,104	09/01/2052
3132DW-ES-8	FH SD8245 - RMBS	12/01/2025	Paydown	X X X	132,283	132,283	125,690	125,763		6,520		6,520		132,283				3,334	09/01/2052
3132DW-FQ-1	FH SD8275 - RMBS	12/01/2025	Paydown	X X X	45,252	45,252	42,996	43,060		2,192		2,192		45,252				616	12/01/2052
3132DW-GG-7	FH SD8299 - RMBS	12/01/2025	Paydown	X X X	472,154	472,154	459,465	459,520		12,635		12,635		472,154				7,238	02/01/2053
3132DW-GX-5	FH SD8314 - RMBS	12/01/2025	Paydown	X X X	82,232	82,232	80,437	80,459		1,773		1,773		82,232				1,169	04/01/2053
3132E0-GB-2	FH SD3794 - RMBS	12/01/2025	Paydown	X X X	336,573	336,573	303,442	303,659		32,915		32,915		336,573				8,137	09/01/2052
3132E0-NX-6	FH SD4006 - RMBS	12/01/2025	Paydown	X X X	227,495	227,495	225,611	225,682		1,813		1,813		227,495				3,181	09/01/2053
3132M9-T5-3	FH Q28972 - RMBS	12/01/2025	Paydown	X X X	25,991	24,895	26,536	27,477		(1,486)		(1,486)		25,991				535	10/01/2044

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### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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 B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Contractual Maturity Date
3132WN-UV-2	FH Q48695 - RMBS	12/01/2025	Paydown	X X X	27,375	27,375	28,231	28,160		(785)		(785)		27,375				667	06/01/2047
3132XT-AE-8	FH Q50904 - RMBS	12/01/2025	Paydown	X X X	21,957	21,957	22,128	22,111		(154)		(154)		21,957				234	09/01/2047
31335B-2A-3	FH G61669 - RMBS	12/01/2025	Paydown	X X X	17,802	17,802	17,535	17,557		245		245		17,802				303	01/01/2047
3133AN-QZ-0	FH QC4072 - RMBS	12/01/2025	Paydown	X X X	10,532	10,532	11,037	10,967		(435)		(435)		10,532				120	07/01/2051
3133BG-C6-3	FH QE6393 - RMBS	12/01/2025	Paydown	X X X	25,492	25,492	25,643	25,617		(126)		(126)		25,492				715	07/01/2052
3133BJ-N7-3	FH QE8514 - RMBS	12/01/2025	Paydown	X X X	342,603	342,603	336,233	336,746		5,857		5,857		342,603				8,008	08/01/2052
3133BJ-NR-9	FH QE8500 - RMBS	12/01/2025	Paydown	X X X	274,503	274,503	267,297	267,902		6,601		6,601		274,503				5,533	08/01/2052
3133BJ-NS-7	FH QE8501 - RMBS	12/01/2025	Paydown	X X X	28,364	28,364	28,532	28,502		(138)		(138)		28,364				872	08/01/2052
3133BM-Q6-5	FH QF0477 - RMBS	12/01/2025	Paydown	X X X	15,389	15,389	15,536	15,512		(123)		(123)		15,389				406	09/01/2052
3133KG-LG-1	FH RA1227 - RMBS	12/01/2025	Paydown	X X X	52,772	52,772	53,976	53,656		(884)		(884)		52,772				853	08/01/2049
3133KY-3Y-3	FH RB5315 - RMBS	12/01/2025	Paydown	X X X	575,398	575,398	574,949	574,932		466		466		575,398				18,782	10/01/2044
3138E0-KJ-7	FN AJ7496 - RMBS	12/01/2025	Paydown	X X X	15,479	15,479	15,982	15,548		(69)		(69)		15,479				255	12/01/2026
3138WB-UK-9	FN AS2385 - RMBS	12/01/2025	Paydown	X X X	16,430	16,181	17,096	17,216		(786)		(786)		16,430				299	05/01/2044
3138WD-BZ-3	FN AS3655 - RMBS	12/01/2025	Paydown	X X X	27,196	26,903	29,194	29,239		(2,043)		(2,043)		27,196				799	10/01/2044
3138WE-KK-4	FN AS4797 - RMBS	12/01/2025	Paydown	X X X	33,262	31,440	32,589	34,294		(1,032)		(1,032)		33,262				579	04/01/2045
3138WG-DN-1	FN AS6408 - RMBS	12/01/2025	Paydown	X X X	8,381	8,381	8,866	8,790		(408)		(408)		8,381				148	01/01/2046
3138WG-FT-6	FN AS6477 - RMBS	12/01/2025	Paydown	X X X	10,726	10,726	10,792	10,784		(58)		(58)		10,726				229	01/01/2046
3138WG-G6-5	FN AS6520 - RMBS	12/01/2025	Paydown	X X X	11,248	11,248	11,841	11,748		(500)		(500)		11,248				125	01/01/2046
3138WL-CM-3	FN AS9975 - RMBS	12/01/2025	Paydown	X X X	2,764	2,764	2,892	2,872		(108)		(108)		2,764				48	07/01/2047
31403D-XF-1	FN 745978 - RMBS	12/01/2025	Paydown	X X X	6,268	6,249	6,279	6,629		(361)		(361)		6,268				50	10/01/2036
3140FE-5K-6	FN BD7149 - RMBS	12/01/2025	Paydown	X X X	382,372	382,372	385,576	385,253		(2,881)		(2,881)		382,372				6,748	04/01/2047
3140FX-D7-4	FN BF0125 - RMBS	12/01/2025	Paydown	X X X	10,266	10,266	10,853	10,820		(554)		(554)		10,266				215	07/01/2056
3140FX-DM-1	FN BF0107 - RMBS	12/01/2025	Paydown	X X X	25,903	25,903	27,893	27,798		(1,895)		(1,895)		25,903				676	06/01/2056
3140FX-E4-0	FN BF0154 - RMBS	12/01/2025	Paydown	X X X	16,750	16,750	17,407	17,243		(493)		(493)		16,750				342	11/01/2046
3140FX-EE-8	FN BF0132 - RMBS	12/01/2025	Paydown	X X X	11,832	11,832	12,503	12,465		(633)		(633)		11,832				261	07/01/2056
3140FX-FN-7	FN BF0172 - RMBS	12/01/2025	Paydown	X X X	5,526	5,526	5,703	5,681		(155)		(155)		5,526				116	01/01/2041
3140FX-GG-1	FN BF0198 - RMBS	12/01/2025	Paydown	X X X	25,621	25,621	26,385	26,324		(703)		(703)		25,621				533	11/01/2040
3140FX-GK-2	FN BF0201 - RMBS	12/01/2025	Paydown	X X X	16,618	16,618	16,888	16,856		(238)		(238)		16,618				356	08/01/2051
3140FX-GL-0	FN BF0202 - RMBS	12/01/2025	Paydown	X X X	10,452	10,452	10,888	10,843		(391)		(391)		10,452				254	01/01/2051
3140GT-V3-1	FN BH5133 - RMBS	12/01/2025	Paydown	X X X	763	763	779	811		(48)		(48)		763				31	09/01/2047
3140H1-VX-5	FN BJ0629 - RMBS	12/01/2025	Paydown	X X X	151,004	151,004	155,578	154,909		(3,906)		(3,906)		151,004				3,224	03/01/2048
3140HE-AJ-1	FN BK0908 - RMBS	12/01/2025	Paydown	X X X	27,534	27,534	28,407	28,236		(703)		(703)		27,534				508	07/01/2048
3140HM-ZD-9	FN BK7939 - RMBS	12/01/2025	Paydown	X X X	8,370	8,370	8,599	8,534		(164)		(164)		8,370				196	11/01/2048
3140HP-S9-9	FN BK9543 - RMBS	12/01/2025	Paydown	X X X	1,705	1,705	1,780	1,761		(56)		(56)		1,705				35	11/01/2048
3140J5-FG-9	FN BM1066 - RMBS	12/01/2025	Paydown	X X X	3,274	3,274	3,428	3,413		(138)		(138)		3,274				68	02/01/2047
3140J7-VZ-5	FN BM3331 - RMBS	12/01/2025	Paydown	X X X	319,960	319,960	321,592	321,411		(1,450)		(1,450)		319,960				6,728	08/01/2047
3140J8-MN-0	FN BM3964 - RMBS	12/01/2025	Paydown	X X X	37,596	37,596	37,966	37,912		(316)		(316)		37,596				675	07/01/2046
3140J9-XE-8	FN BM4856 - RMBS	12/01/2025	Paydown	X X X	392,046	392,046	404,513	403,642		(11,596)		(11,596)		392,046				8,733	04/01/2047
3140J9-T9-2	FN BM5075 - RMBS	12/01/2025	Paydown	X X X	34,685	34,685	34,235	34,281		404		404		34,685				594	08/01/2046
3140J9-XA-4	FN BM5172 - RMBS	12/01/2025	Paydown	X X X	418,832	418,832	418,571	418,578		255		255		418,832				10,714	08/01/2047
3140JA-CQ-9	FN BM5478 - RMBS	12/01/2025	Paydown	X X X	53,691	53,691	56,233	56,021		(2,330)		(2,330)		53,691				1,557	01/01/2049
3140MY-AD-4	FN BW6303 - RMBS	12/01/2025	Paydown	X X X	35,710	35,710	36,050	35,995		(285)		(285)		35,710				1,070	08/01/2052
3140N3-AR-0	FN BW9915 - RMBS	12/01/2025	Paydown	X X X	421,193	421,193	406,978	408,425		12,768		12,768		421,193				11,326	10/01/2052
3140ND-B8-9	FN BX8162 - RMBS	12/01/2025	Paydown	X X X	23,435	23,435	23,237	23,248		188		188		23,435				729	05/01/2053

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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 B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Contractual Maturity Date
3140QA-NJ-5	FN CA3092 - RMBS	12/01/2025	Paydown	X X X	42,336	42,336	44,214	43,631		(1,296)		(1,296)		42,336				1,108	02/01/2049
3140QB-3Q-9	FN CA4406 - RMBS	12/01/2025	Paydown	X X X	214,803	214,803	219,117	217,906		(3,103)		(3,103)		214,803				3,392	10/01/2049
3140QG-ZQ-3	FN CA8850 - RMBS	12/01/2025	Paydown	X X X	467,004	467,004	485,392	482,693		(15,690)		(15,690)		467,004				5,840	02/01/2051
3140QL-NS-1	FN CB1300 - RMBS	12/01/2025	Paydown	X X X	152,034	152,034	159,802	158,687		(6,653)		(6,653)		152,034				2,008	08/01/2051
3140QP-3W-5	FN CB4412 - RMBS	12/01/2025	Paydown	X X X	108,906	108,906	111,798	111,753		(2,848)		(2,848)		108,906				3,838	08/01/2052
3140QP-BG-1	FN CB3638 - RMBS	12/01/2025	Paydown	X X X	219,805	219,805	223,377	223,004		(3,199)		(3,199)		219,805				5,255	05/01/2052
3140QP-JJ-7	FN CB3864 - RMBS	12/01/2025	Paydown	X X X	337,255	337,255	341,576	340,944		(3,689)		(3,689)		337,255				8,620	06/01/2052
3140QQ-F6-7	FN CB4688 - RMBS	12/01/2025	Paydown	X X X	36,290	36,290	37,356	37,212		(922)		(922)		36,290				1,089	09/01/2052
3140QR-KR-3	FN CB5703 - RMBS	12/01/2025	Paydown	X X X	75,554	75,554	78,010	77,644		(2,090)		(2,090)		75,554				2,472	02/01/2053
3140QS-GL-9	FN CB6502 - RMBS	12/01/2025	Paydown	X X X	88,461	88,461	82,518	82,751		5,710		5,710		88,461				727	06/01/2053
3140QU-6U-5	FN CB8982 - RMBS	12/01/2025	Paydown	X X X	209,006	209,006	208,206	208,211		795		795		209,006				4,960	08/01/2054
3140X7-5M-7	FN FM4451 - RMBS	12/01/2025	Paydown	X X X	168,544	168,544	179,131	176,968		(8,424)		(8,424)		168,544				1,692	09/01/2050
3140X8-EE-3	FN FM4632 - RMBS	12/01/2025	Paydown	X X X	154,669	154,670	161,382	160,196		(5,527)		(5,527)		154,670				1,802	10/01/2050
3140XB-6D-7	FN FM8067 - RMBS	12/01/2025	Paydown	X X X	228,506	228,506	243,002	240,713		(12,207)		(12,207)		228,506				4,167	07/01/2051
3140XB-JE-1	FN FM7460 - RMBS	12/01/2025	Paydown	X X X	70,287	70,287	69,672	69,687		599		599		70,287				1,520	03/01/2051
3140XK-KX-7	FN FS3909 - RMBS	12/01/2025	Paydown	X X X	142,692	142,692	141,443	141,500		1,191		1,191		142,692				3,378	02/01/2053
3140XK-M9-8	FN FS3983 - RMBS	12/01/2025	Paydown	X X X	56,728	56,728	57,978	57,774		(1,047)		(1,047)		56,728				1,791	03/01/2053
3140XK-SG-6	FN FS4118 - RMBS	12/01/2025	Paydown	X X X	61,891	61,891	61,620	61,626		265		265		61,891				1,775	03/01/2053
3140XL-A3-2	FN FS4525 - RMBS	12/01/2025	Paydown	X X X	216,030	216,030	219,169	218,817		(2,788)		(2,788)		216,030				5,496	04/01/2053
3140XL-EK-0	FN FS4637 - RMBS	12/01/2025	Paydown	X X X	324,017	324,017	328,371	327,849		(3,832)		(3,832)		324,017				10,548	05/01/2053
3140XL-FY-9	FN FS4682 - RMBS	12/01/2025	Paydown	X X X	61,665	61,665	62,166	62,109		(444)		(444)		61,665				2,322	05/01/2053
3140XM-JT-4	FN FS5673 - RMBS	12/01/2025	Paydown	X X X	188,831	188,831	174,580	174,790		14,041		14,041		188,831				2,621	02/01/2053
3140XN-EN-0	FN FS6440 - RMBS	12/01/2025	Paydown	X X X	367,123	367,123	354,733	354,727		12,397		12,397		367,123				7,366	10/01/2048
3140XR-XV-2	FN FS9691 - RMBS	12/01/2025	Paydown	X X X	31,365	31,364	31,360	31,365		568		568		31,934				431	11/01/2054
31418A-X5-2	FN MA1599 - RMBS	12/01/2025	Paydown	X X X	16,516	16,516	17,190	17,074		(558)		(558)		16,516				275	09/01/2043
31418C-NT-7	FN MA3101 - RMBS	12/01/2025	Paydown	X X X	2,862	2,862	3,049	3,017		(155)		(155)		2,862				36	08/01/2047
31418C-QC-1	FN MA3150 - RMBS	12/01/2025	Paydown	X X X	3,591	3,591	3,831	3,786		(195)		(195)		3,591				100	10/01/2047
31418D-UG-5	FN MA4182 - RMBS	12/01/2025	Paydown	X X X	202,580	202,580	209,259	207,951		(5,371)		(5,371)		202,580				2,242	11/01/2050
31418D-YB-2	FN MA4305 - RMBS	12/01/2025	Paydown	X X X	147,461	147,461	147,760	147,684		(224)		(224)		147,461				1,623	04/01/2051
31418E-J6-8	FN MA4784 - RMBS	12/01/2025	Paydown	X X X	110,489	110,489	105,396	105,476		5,013		5,013		110,489				2,793	10/01/2052
31418E-LY-4	FN MA4842 - RMBS	12/01/2025	Paydown	X X X	161,873	161,873	160,937		936		936		161,873					2,045	12/01/2052
31418E-P3-8	FN MA4941 - RMBS	12/01/2025	Paydown	X X X	109,343	109,343	108,608		734		734		109,343					1,477	03/01/2053
31418F-DH-7	FN MA5503 - RMBS	12/01/2025	Paydown	X X X	303,070	303,070	302,834	302,825		245		245		303,070				10,504	10/01/2044
3142GQ-C8-3	FH RJ0094 - RMBS	12/01/2025	Paydown	X X X	99,728	99,728	102,719		(2,992)		(2,992)		99,728					799	10/01/2053
3142GR-U8-1	FH RJ1506 - RMBS	12/01/2025	Paydown	X X X	110,970	110,970	110,684	110,681		289		289		110,970				1,686	05/01/2054
3142GS-VP-0	FH RJ2421 - RMBS	12/01/2025	Paydown	X X X	224,876	224,876	223,752	223,764		1,113		1,113		224,876				3,443	09/01/2054
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS	12/01/2025	Paydown	X X X	3,866	3,866	3,845	3,849		17		17		3,866				69	08/27/2057
1039999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from R				12,735,703	12,732,225	12,736,992	12,350,852		12,580		12,580		12,735,704				267,842	X X X
46591F-AC-8	JPMMT 195 A3 - CMO/RMBS	12/01/2025	Paydown	X X X	4,560	4,560	4,020	4,003		557		557		4,560				108	11/25/2049
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS	12/01/2025	Paydown	X X X	8,751	8,751	7,335	7,560		1,191		1,191		8,751				174	03/25/2050
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS	12/01/2025	Paydown	X X X	5,221	5,221	4,343	4,359		863		863		5,221				108	01/25/2047
46649Y-AC-9	JPMMT 189 A3 - CMO/RMBS	12/01/2025	Paydown	X X X	17,715	17,715	15,484	15,789		1,926		1,926		17,715				419	02/25/2049

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### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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 B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Contractual Maturity Date
46652F-AD-2	JPMMT 2020-4 A3A - CMO/RMBS	12/01/2025	Paydown	X X X	21,038	21,038	16,166	16,621		4,417		4,417		21,038				265	11/25/2050
46652F-BK-5	JPMMT 2020-4 A13 - CMO/RMBS	12/25/2025	Paydown	X X X	27,336	27,336	21,843	21,198		6,138		6,138		27,336				413	11/25/2050
46652T-AC-4	JPMMT 2020-8 A3 - CMO/RMBS	12/01/2025	Paydown	X X X	13,337	13,337	10,632	10,817		2,519		2,519		13,337				214	03/27/2051
46653J-AC-5	JPMMT 2020-5 A3 - CMO/RMBS	12/01/2025	Paydown	X X X	9,213	9,213	7,342	7,506		1,707		1,707		9,213				137	12/26/2050
64469D-B9-1	NEW HAMPSHIRE HOUSING FINANCE AUTHORITY	05/28/2025	Call @ 100.00	X X X	45,000	45,000	45,000	45,000						45,000				1,390	07/01/2040
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	10/10/2025	Call @ 100.00	X X X	10,000	10,000	10,000	10,000						10,000				166	11/01/2037
1059999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				162,171	162,171	142,165	142,853		19,318		19,318		162,171				3,394	X X X
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS	09/09/2025	Montgomery	X X X	2,391,053	2,690,000	2,770,615	2,744,065		(5,638)		(5,638)		2,738,427		(347,374)	(347,374)	47,637	06/17/2064
08160K-AE-4	BMARK 2019-B15 A5 - CMBS	12/05/2025	BNP Paribas	X X X	1,012,177	1,082,000	1,160,234	1,128,081		(8,754)		(8,754)		1,119,327		(107,150)	(107,150)	32,297	12/16/2072
08162B-BD-3	BMARK 2019-B11 A4 - CMBS	09/10/2025	CHASE SECURITIES INC	X X X	2,329,031	2,400,000	2,619,563	2,515,065		(20,094)		(20,094)		2,494,971		(165,939)	(165,939)	61,236	05/17/2052
08162Q-AE-9	BMARK 201G3 A4 - CMBS	09/10/2025	Morgan Stanley	X X X	884,193	1,007,000	1,037,207	1,023,090		(2,254)		(2,254)		1,020,836		(136,643)	(136,643)	19,086	09/17/2048
08163B-BA-8	BMARK 2020-B22 A5 - CMBS	09/09/2025	CHASE SECURITIES INC	X X X	1,490,223	1,700,000	1,684,395	1,689,492		1,025		1,025		1,690,517		(200,294)	(200,294)	25,994	01/15/2054
08163L-AG-4	BMARK 2020-B21 A5 - CMBS	12/05/2025	CHASE SECURITIES INC	X X X	752,039	853,000	845,336	847,846		680		680		848,526		(96,486)	(96,486)	17,196	12/17/2053
12597N-AS-2	CSAIL 2020-C19 A3 - CMBS	12/05/2025	SALOMON BROTHERS INC	X X X	1,367,520	1,500,000	1,553,320	1,528,616		(5,287)		(5,287)		1,523,329		(155,809)	(155,809)	39,159	03/17/2053
22945E-AU-5	CSAIL 2021-C20 A3 - CMBS	12/05/2025	Wachovia Bank	X X X	462,715	500,000	523,242	514,761		(2,337)		(2,337)		512,424		(49,709)	(49,709)	14,297	03/17/2054
46643T-BJ-0	JPMBB 2014-C26 A4 - CMBS	01/17/2025	Various	X X X	3,708	3,708	3,654	3,701		7		7		3,708				11	01/17/2048
1079999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				10,692,659	11,735,708	12,197,566	11,994,717		(42,652)		(42,652)		11,952,065		(1,259,404)	(1,259,404)	256,913	X X X
03330W-AJ-3	ANCHC 16 A1R - CDO	02/12/2025	Paydown	X X X	500,000	500,000	500,000	500,000						500,000				9,526	01/19/2035
03766H-AA-8	APID XXXIX A1 - CDO	01/22/2025	SALOMON BROTHERS INC	X X X	1,683,730	1,680,000	1,620,355	1,639,217		583		583		1,639,799		43,930	43,930	25,927	04/23/2035
12554X-AJ-1	CIFC 2019-V A1R - CDO	09/04/2025	Call @ 100.00	X X X	400,000	400,000	400,000	400,000						400,000				20,857	01/16/2035
38137W-AQ-8	GLM 6 AR - CDO	01/22/2025	Montgomery	X X X	501,500	500,000	477,650	484,355		219		219		484,574		16,927	16,927	7,743	04/20/2035
69701C-AA-8	PSTAT 221 A1 - CDO	01/22/2025	Various	X X X	661,844	661,327	649,952	654,131		1,679		1,679		655,810		6,034	6,034	10,258	04/15/2030
750103-AA-1	RAD 15 A - CDO	07/08/2025	Paydown	X X X	500,000	500,000	500,000	500,000						500,000				20,693	01/20/2034
77341D-AA-5	ROCKT 2017-3 A - CDO	10/20/2025	Paydown	X X X	162,344	162,344	162,547	162,339		5		5		162,344				6,031	10/21/2030
1099999999	Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				4,409,418	4,403,671	4,310,504	4,340,042		2,486		2,486		4,342,527		66,891	66,891	101,035	X X X
14041N-GB-1	COMET 2022-3 A - ABS	10/15/2025	Various	X X X	253,000	253,000	253,020	253,006		(6)		(6)		253,000				10,436	10/15/2027
56847F-AA-3	MFIT 23A A - ABS	10/20/2025	Paydown	X X X	750,000	750,000	760,430	759,901		(9,901)		(9,901)		750,000				41,875	10/22/2035
576339-DF-9	MCCT 231 A - ABS	01/21/2025	HARRIS NESBITT CORP BONDS	X X X	1,486,087	1,484,000	1,483,776	1,484,126		(7)		(7)		1,484,119		1,968	1,968	6,006	06/21/2027
63939N-AC-7	NAVSL 16A A2B - ABS	12/15/2025	Paydown	X X X	11,951	11,951	12,018			(67)		(67)		11,951				401	12/15/2045
63941C-AB-9	NAVSL 2019-D A2A - ABS	12/15/2025	Paydown	X X X	18,950	18,950	18,136	18,145		805		805		18,950				314	12/15/2059
63941F-AB-2	NAVSL 2020-A A2A - ABS	12/15/2025	Paydown	X X X	108,247	108,247	102,602	102,753		5,494		5,494		108,247				1,418	11/15/2068
63942P-AA-1	NAVSL 2022-B A - ABS	12/15/2025	Paydown	X X X	86,670	86,670	86,655	86,653		17		17		86,670				1,938	10/15/2070
63943N-AA-5	NAVRL 25B A - ABS	12/15/2025	Paydown	X X X	50,453	50,453	50,443			10		10		50,453				461	09/15/2055
64034Y-AB-7	NSLT 2021-D AFX - ABS	12/20/2025	Paydown	X X X	127,319	127,319	117,870	118,079		9,241		9,241		127,319				1,087	04/20/2062
64035D-AD-8	NSLT 21A AP2 - ABS	12/20/2025	Paydown	X X X	214,402	214,402	198,456	198,596		15,807		15,807		214,402				1,544	04/20/2062
69335P-EK-7	PFSFC 2022-C A - ABS	05/15/2025	Paydown	X X X	1,000,000	1,000,000	969,805	1,000,000						1,000,000				16,208	05/17/2027
69335P-EV-3	PFSFC 23B A - ABS	01/21/2025	DEUTSCHE BANK ALEX BROWN	X X X	1,511,191	1,500,000	1,499,608	1,499,817		8		8		1,499,826		11,366	11,366	8,125	05/15/2028

## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	
									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 B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date	
78448Y-AJ-0 83207D-AA-6	SMB 2021-A AP2 - ABS SMB 23C A1A - ABS	12/15/2025 12/15/2025	Paydown Paydown	X X X X X X	185,747 196,287	185,747 196,287	164,425 199,354	164,723 199,343		21,024 (3,056)		21,024 (3,056)		185,747 196,287				1,036 5,952	01/15/2053 11/15/2052	
111999999	Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)				6,000,304	5,987,026	5,916,598	5,885,142		39,369		39,369		5,986,971		13,334	13,334	96,801	X X X	
29375C-AC-3	EFF 231 A3 - ABS	01/21/2025	DEUTSCHE BANK ALEX BROWN	X X X	227,575	225,000	224,939	224,968		1		1		224,969		2,607	2,607	1,084	10/22/2029	
151999999	Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)				227,575	225,000	224,939	224,968		1		1		224,969		2,607	2,607	1,084	X X X	
185512-AA-8 484915-AA-1 78433L-AG-1 88240T-AA-9	CNL 2022-A A1 - ABS OGS 2022-A A - ABS EIX 2023-A A1 - ABS ERCOTT 2022 A1 - ABS	09/01/2025 01/21/2025 12/15/2025 08/01/2025	Paydown FAHNESTOCK & CO. Paydown Paydown	X X X X X X X X X X X X	50,693 525,235 7,771 67,052	50,693 516,537 7,771 67,052	50,688 516,430 7,770 67,051	50,689 516,548 7,771 67,068		4 (15)		4 (15)		50,693 516,548 7,771 67,052		8,687	8,687	1,487 13,460 275 2,152	03/01/2033 08/01/2034 06/15/2042 08/01/2036	
153999999	Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)				650,751	642,053	641,939	642,076		(11)		(11)		642,064		8,687	8,687	17,374	X X X	
188999999	Subtotal - Asset-Backed Securities (Unaffiliated)					34,988,790	35,995,704	36,283,282	35,695,050		26,899		26,899		36,156,679		(1,167,885)	(1,167,885)	746,895	X X X
190999997	Subtotals - Asset-Backed Securities - Part 4					34,988,790	35,995,704	36,283,282	35,695,050		26,899		26,899		36,156,679		(1,167,885)	(1,167,885)	746,895	X X X
190999999	Subtotals - Asset-Backed Securities					34,988,790	35,995,704	36,283,282	35,695,050		26,899		26,899		36,156,679		(1,167,885)	(1,167,885)	746,895	X X X
200999999	Subtotals - Issuer Credit Obligations and Asset-Backed Securities					89,050,371	91,359,218	93,257,286	85,690,563		58,916		58,916		93,250,798		(4,203,362)	(4,203,362)	1,875,872	X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	12/02/2025	FHLB	49,887,000	4,988,700	X X X	4,988,700	4,672,900						4,988,700					X X X	
501999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					4,988,700	X X X	4,988,700	4,672,900					4,988,700						X X X
024071-81-3 256206-50-9 256219-10-6 315911-72-7 315911-75-0 316146-35-6 41665H-78-9 552966-80-6 57629H-35-0 57630E-87-5 57630G-14-4 57630G-18-5 57630G-27-6 57630G-32-6 57630G-41-7 57630G-45-8	AMERICAN FUNDS BAL R6 DODGE & COX STOCK X DODGE & COX STCK I FIDELITY INTERNATIONL IX FIDELITY 500 INDEX FIDELITY US BOND INDEX HARTFD:SCHR EM E SDR MFS INTERNATIONAL EQT R6 MASSMUTUAL:CR B I MASSMUTUAL S:BL CH I MASSMUTUAL S:TRP 60 I MASSMUTUAL SELECT TRP RETIREMENT 2055 I MASSMUTUAL S:TRP 45 I MASSMUTUAL S:TRP 40 I MASSMUTUAL S:TRP 30 I MASSMUTUAL S:TRP 25 I	03/11/2025 03/28/2025 03/11/2025 03/11/2025 03/11/2025 03/11/2025 06/30/2025 12/17/2025 03/11/2025 03/11/2025 03/11/2025 03/11/2025 03/11/2025 03/11/2025 03/11/2025 03/11/2025 03/11/2025	Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Northern Trust Northern Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust	1,088,073 207,403 129,882 5,014,867 26,628,684 653,947,110 104,482,050 12,618,191 99,563 1,507,874 1,216,986 18,596,303 1,204,103 1,356,733 28,674,661	37,114 689 55,010 6,734 979,905 277,471 12,451,153 4,128,866 115,456 2,123 27,504 20,543 307,211 18,543 20,717 422,378	X X X X X X	35,033 50,664 6,117 744,655 273,789 10,505,734 2,518,017 126,902 2,319 27,997 21,695 312,385 19,430 20,270 436,977	37,375 53,340 6,175 1,023,986 272,145 10,881,680 3,533,583 113,311 2,343 27,639 20,628 308,327 18,567 20,622 419,510	(2,343) (2,676) (58) (279,331) 1,644 (375,946) (1,015,566) 13,591 (24) 358 1,067 4,058 863 (352) 17,466	(2,343) (2,676) (58) (279,331) 1,644 (375,946) (1,015,566) 13,591 (24) 358 1,067 4,058 863 (352) 17,466		35,033 50,664 6,117 744,655 273,789 10,505,734 2,518,017 126,902 2,319 27,997 21,695 312,385 19,430 20,270 436,977		2,081 689 4,346 618 235,250 3,681 1,945,419 1,610,849 (11,446) (196) (494) (1,153) (5,174) (887) 447 (14,599)	2,081 689 4,346 618 235,250 3,681 1,945,419 1,610,849 (11,446) (196) (494) (1,153) (5,174) (887) 447 (14,599)			X X X X X X		

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### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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 B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
649280-81-5	AMERICAN FUNDS NWLD R6	03/11/2025	Reliance Trust	451,290	35,219	X X X	33,094	34,736	(1,641)			(1,641)		33,094		2,124	2,124		X X X
704329-24-2	PAYDEN:EM MKT BD SI	12/08/2025	Northern Trust	179,856.120	2,000,000	X X X	1,766,187	1,866,907	(100,719)			(100,719)		1,766,187		233,813	233,813	121,698	X X X
74440B-88-4	PGIM TOT RTN BOND R6	12/24/2025	Reliance Trust	8,739.646	105,201	X X X	104,963							104,963		237	237	2,149	X X X
74933U-10-0	RBC EM MKTS EQ R6	12/23/2025	Reliance Trust		249,137	X X X										249,137	249,137		X X X
779562-20-6	T ROWE PRICE NH I	07/17/2025	Reliance Trust	795.008	43,499	X X X	55,575	44,695	10,880			10,880		55,575		(12,076)	(12,076)		X X X
85749R-76-8	SS INST INV:TR 2035 K	04/11/2025	Reliance Trust	1,152.124	15,208	X X X	15,968							15,968		(760)	(760)		X X X
85749R-85-9	SS INST INV:TR 2025 K	07/17/2025	Reliance Trust	75.279	960	X X X	919							919		41	41		X X X
85749T-40-0	STATE STREET SMALL/MID CAP EQUITY IDX K	07/17/2025	Reliance Trust	586.821	168,225	X X X	162,274							162,274		5,952	5,952		X X X
85749T-81-4	SS INST INV:EQ 500 K	12/24/2025	Reliance Trust	1,438.265	646,628	X X X	599,512							599,512		47,116	47,116		X X X
85749T-87-1	STATE STREET AGRGT BND INDX CL K MF	12/24/2025	Reliance Trust	3,325.958	285,801	X X X	286,099							286,099		(298)	(298)	1,882	X X X
921908-87-7	VANGUARD RE IDX ADM	03/11/2025	Reliance Trust	1,306.807	169,467	X X X	160,315	165,063	(4,748)			(4,748)		160,315		9,152	9,152		X X X
922908-83-5	VANGUARD MD-CP I INST	03/11/2025	Reliance Trust	4,005.784	282,288	X X X	245,672	289,258	(43,586)			(43,586)		245,672		36,616	36,616		X X X
922908-87-6	VANGUARD S-C ID INST	03/11/2025	Reliance Trust	2,483.609	264,976	X X X	243,030	285,988	(42,958)			(42,958)		243,030		21,946	21,946		X X X
532999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				23,138,026		X X X	18,775,592	19,425,878	(1,820,021)		(1,820,021)		18,775,592		4,362,431	4,362,431	129,438	X X X
464287-20-0	ISHARES:CORE S&P 500	12/08/2025	Various	17,555.000	11,356,373	X X X	4,824,606	10,334,277	(5,509,672)			(5,509,672)		4,824,606		6,531,767	6,531,767	47,006	X X X
46432F-33-9	ISHARES:MSCI USA QF	01/22/2025	Merrill Lynch	8,235.000	1,512,836	X X X	1,249,398	1,466,489	(217,091)			(217,091)		1,249,398		263,438	263,438		X X X
581999999	Common Stock - Exchange Traded Funds				12,869,209		X X X	6,074,004	11,800,766	(5,726,763)		(5,726,763)		6,074,004		6,795,205	6,795,205	47,006	X X X
598999997	Subtotal - Common Stock - Part 4				40,995,935		X X X	29,838,296	35,899,544	(7,546,784)		(7,546,784)		29,838,296		11,157,636	11,157,636	176,444	X X X
598999998	Summary Item from Part 5 for Common Stocks				45,576,358		X X X	45,540,269						45,540,269		36,089	36,089	643	X X X
598999999	Total - Common Stock				86,572,293		X X X	75,378,565	35,899,544	(7,546,784)		(7,546,784)		75,378,565		11,193,725	11,193,725	177,087	X X X
599999999	Total - Preferred and Common Stock				86,572,293		X X X	75,378,565	35,899,544	(7,546,784)		(7,546,784)		75,378,565		11,193,725	11,193,725	177,087	X X X
600999999	Totals				175,622,664		X X X	168,635,851	121,590,107	(7,546,784)	58,916	(7,487,868)		168,629,363		6,990,363	6,990,363	2,052,959	X X X

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Filing Date: 03/01/2026

## SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	
										11	12	13	14	15						
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
91282C-MH	UNITED STATES TREASURY	01/31/202	SALOMON BROTHERS INC	05/19/202	Various	2,000,000	1,997,035	2,006,322	1,997,384		350		350			8,938	8,938	20,532	684	
0019999999	Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					2,000,000	1,997,035	2,006,322	1,997,384		350		350			8,938	8,938	20,532	684	
0489999999	Subtotal - Issuer Credit Obligations (Unaffiliated)					2,000,000	1,997,035	2,006,322	1,997,384		350		350			8,938	8,938	20,532	684	
0509999998	Subtotals - Issuer Credit Obligations - Part 5					2,000,000	1,997,035	2,006,322	1,997,384		350		350			8,938	8,938	20,532	684	
2009999999	Subtotals - Issuer Credit Obligations and Asset-Backed Securities					2,000,000	1,997,035	2,006,322	1,997,384		350		350			8,938	8,938	20,532	684	
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	11/20/202	FHLB	12/02/202	FHLB	447,140	44,714,000	44,714,000	44,714,000											
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					X X X	44,714,000	44,714,000	44,714,000											
024071-81-3	AMERICAN FUNDS BAL R6	03/12/202	Reliance Trust	03/26/202	Reliance Trust	37	1,292	1,264	1,292							(28)	(28)	153		
256219-10-6	DODGE & COX STCK I	03/05/202	Reliance Trust	03/11/202	Reliance Trust	6	1,533	1,516	1,533							(17)	(17)			
315911-72-7	FIDELITY INTERNATIONL IX	03/05/202	Reliance Trust	03/11/202	Reliance Trust	4	188	196	188							7	7			
315911-75-0	FIDELITY 500 INDEX	03/05/202	Reliance Trust	03/11/202	Reliance Trust	130	26,924	25,375	26,924							(1,549)	(1,549)			
316146-35-6	FIDELITY US BOND INDEX	05/02/202	Reliance Trust	05/05/202	Reliance Trust	908	9,333	9,460	9,333							127	127	311		
41665H-78-	HARTFD:SCHR EM E SDR	06/02/202	Northern Trust	06/30/202	Northern Trust	13,805	250,000	262,838	250,000							12,838	12,838			
57629H-35-	MASSMUTUAL:CR B I	05/01/202	Reliance Trust	05/05/202	Reliance Trust	587	5,309	5,375	5,309							67	67	179		
57630E-87-	MASSMUTUAL S:BL CH I	03/05/202	Reliance Trust	03/11/202	Reliance Trust	191	4,530	4,066	4,530							(464)	(464)			
57630G-14-	MASSMUTUAL S:TRP 60 I	03/05/202	Reliance Trust	03/11/202	Reliance Trust	273	5,122	4,982	5,122							(140)	(140)			
57630G-27-	MASSMUTUAL S:TRP 45 I	03/05/202	Reliance Trust	03/11/202	Reliance Trust	708	11,995	11,692	11,995							(303)	(303)			
57630G-32-	MASSMUTUAL S:TRP 40 I	03/05/202	Reliance Trust	03/11/202	Reliance Trust	163	2,560	2,503	2,560							(57)	(57)			
57630G-45-	MASSMUTUAL S:TRP 25 I	03/05/202	Reliance Trust	03/11/202	Reliance Trust	525	7,808	7,728	7,808							(80)	(80)			
649280-81-5	AMERICAN FUNDS NWLD R6	03/05/202	Reliance Trust	03/11/202	Reliance Trust	16	1,288	1,276	1,288							(12)	(12)			
85749R-81-	SS INST INV:TR 2030 K	03/12/202	Reliance Trust	04/25/202	Reliance Trust	1,594	20,717	20,717	20,717											
85749R-85-	SS INST INV:TR 2025 K	04/29/202	Reliance Trust	07/17/202	Reliance Trust	36,961	444,666	471,988	444,666							27,322	27,322			
921908-87-7	VANGUARD RE IDX ADM	03/05/202	Reliance Trust	03/11/202	Reliance Trust	59	7,601	7,661	7,601							60	60			
922908-83-5	VANGUARD MD-CP I INST	03/05/202	Reliance Trust	03/11/202	Reliance Trust	183	13,540	12,870	13,540							(670)	(670)			
922908-87-6	VANGUARD S-C ID INST	03/05/202	Reliance Trust	03/11/202	Reliance Trust	102	11,863	10,851	11,863							(1,012)	(1,012)			
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO					X X X	826,269	862,358	826,269							36,089	36,089	643		
5989999998	Subtotal - Common Stocks					X X X	45,540,269	45,576,358	45,540,269							36,089	36,089	643		
5999999999	Total - Preferred and Common Stock					X X X	45,540,269	45,576,358	45,540,269							36,089	36,089	643		
6009999999	Totals					X X X	47,537,304	47,582,680	47,537,653		350		350			45,027	45,027	21,175	684	

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### SCHEDULE D - PART 6 - SECTION 1

#### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 NAIC Company Code	4 ID Number	5 NAIC Valuation Method	6 Book/Adjusted Carrying Value	7 Total Amount of Goodwill Included in Book Adjusted Carrying Value	8 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
<b>NONE</b>									
1999999	Totals							X X X	X X X

1. Total amount of goodwill nonadmitted \$ 0

E17

### SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>NONE</b>					
0399999	Total			X X X	X X X

### SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	2 Restricted Asset Code	3 Date Acquired	4 Name of Vendor	5 Maturity Date	6 Book/Adjusted Carrying Valu	Change in Book/Adjusted Carrying Value				11 Par Value	12 Actual Cost	Interest						19 Paid for Accrued Interest	
						7 Unrealized Valuation Increase / (Decrease)	8 Current Year's (Amortization) Accretion	9 Current Year's Other-Than-Temporary Impairment Recognized	10 Total Foreign Exchange Change in B./A.C.V.			13 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	14 Non-Admitted Due And Accrued	15 Rate of	16 Effective Rate of	17 When Paid	18 Amount Received During Year		
<b>NONE</b>																			
770999999 Total Short-Term Investments																			

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1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
	1B	2A \$	2B \$	2C \$				
	1C	3A \$	3B \$	3C \$				
	1D	4A \$	4B \$	4C \$				
	1E	5A \$	5B \$	5C \$				
	1F	6 \$						

### SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23					
Description	Description Hedged, Used for Income Generation or Repl	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index	Cumulative Prior Y Initial Cost of Undiscounted Pre	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (					
150999999	Subtotal - SSAP No. 108 Adjustments - SSAP No. 108 Adjustments						X X X	X X X	X X X	<b>NONE</b>										X X X						X X X	X X X
168999999	Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108						X X X	X X X	X X X	X X X					X X X								X X X	X X X			
169999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108						X X X	X X X	X X X	X X X					X X X								X X X	X X X			
170999999	Subtotal - Hedging Other						X X X	X X X	X X X	X X X					X X X								X X X	X X X			
171999999	Subtotal - Replication						X X X	X X X	X X X	X X X					X X X								X X X	X X X			
172999999	Subtotal - Income Generation						X X X	X X X	X X X	X X X					X X X								X X X	X X X			
173999999	Subtotal - Other						X X X	X X X	X X X	X X X					X X X								X X X	X X X			
174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives						X X X	X X X	X X X	X X X					X X X								X X X	X X X			
175999999	Totals						X X X	X X X	X X X	X X X					X X X								X X X	X X X			

ET 9

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

### SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	<b>NONE</b>

E19.1





### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Dat	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjuste Carrying Valu	Highly Effective Hedges			18 Cumulative Variation Margi All Other Hedg	19 Change in Variation Mar Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectivene at Inceptio and at Year-End (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variatio Margin Gain (Loss) Used to Adjust Basis of Hedged It					
<b>NONE</b>																					

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
<b>NONE</b>			
Total Net Cash Deposits			

E21

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	





## SCHEDULE DB - PART D - SECTION 1

### Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
099999999 Gross Totals												
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

NONE

**SCHEDULE DB - PART D - SECTION 2**  
Collateral for Derivative Instruments Open as of Current Statement Year

Collateral Pledged by Reporting Entity

**SCHEDULE DB - PART D - SECTION 2**  
Collateral for Derivative Instruments Open as of Current Statement Year

Collateral Pledged by Reporting Entity

<b>NONE</b>									
019999999 Total Collateral Pledged by Reporting Entity								X X X	X X X

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**SCHEDULE DB - PART D - SECTION 2**  
Collateral for Derivative Instruments Open as of Current Statement Year

Collateral Pledged by Reporting Entity

<b>NONE</b>									
029999999 Total Collateral Pledged to Reporting Entity							X X X	X X X	X X X

### SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year  
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offse to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
<b>NONE</b>																		
<b>Total</b>									XXX									

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## SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)  
and not included on Schedule A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjuste Carrying Value	7 Maturity Dates
NONE						
999999999	Totals					X X X

General Interrogatories:

1. Total activity for the year	Fair Value \$	0	Booked/Adjusted Carrying Value \$	0
2. Total activity for the year	Fair Value \$	0	Booked/Adjusted Carrying Value \$	0

3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

## SCHEDULE DL - PART 2

### SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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	2	3	4	5	6	7
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjuste Carrying Value	Maturity Dates
NONE						
999999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	

### SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>OPEN DEPOSITORIES</b>						
CITIZENS BANK - OPERATING		0.180	47,621		16,399,252	X X X
CITIZENS BANK - DENTAL UCDS					(952,289)	X X X
CITIZENS BANK - FACETS					(106,842)	X X X
CITIZENS BANK - CLEARCYCLE					(24,004,004)	X X X
CITIZENS BANK - ADMIN					(3,044,360)	X X X
CITIZENS BANK - CASH BLDG MGMT					(78,146)	X X X
CITIZENS BANK - CERIDIAN					30,606	X X X
RELIANCE TRUST					7	X X X
FHLB BOSTON		3.350	205,381	50,623	16,792,758	X X X
0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	253,002	50,623	5,036,982	X X X
<b>SUSPENDED DEPOSITORIES</b>						
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	253,002	50,623	5,036,982	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	1,500	X X X
0599999 Total Cash	X X X	X X X	253,002	50,623	5,038,482	X X X

#### TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(4,134,113)	4. April	(39,660,212)	7. July	(30,961,483)	10. October	8,580,355
2. February	20,074,326	5. May	11,723,183	8. August	6,329,399	11. November	52,881,180
3. March	(4,465,782)	6. June	(8,796,724)	9. September	465,607	12. December	5,036,981

### SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Rate of interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
665279-87-3	NORTHERN INST:TREAS PRM		12/31/2025	3.590	X X X	4,069,702	17,583	9,271
8209999999	Exempt Money Market Mutual Funds – as Identified by SVO					4,069,702	17,583	9,271
000000-00-0	FEP FACETS REPURCHASE AGREEMENT	RA	12/31/2025	0.180	X X X	153,215		
921932-10-9	VANGUARD TRS MM INV		12/23/2025	3.680	X X X	9,109	144	62
8309999999	All Other Money Market Mutual Funds					162,324	144	62
8589999999	Total Cash Equivalents (Unaffiliated)					4,232,026	17,727	9,333
8609999999	Total Cash Equivalents					4,232,026	17,727	9,333

E29

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

### SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	X X X	X X X			
59. Total		X X X	X X X			

**NONE**

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X				

**NONE**

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**OVERFLOW PAGE FOR WRITE-INS**

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