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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

AFFILIATED FM INSURANCE COMPANY

NAIC Group Code 0065 (Current) 0065 (Prior) NAIC Company Code 10014 Employer's ID Number 05-0254496

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

Country of Domicile United States of America

Incorporated/Organized 05/06/1949 Commenced Business 06/01/1950

Statutory Home Office 270 Central Avenue (Street and Number), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Main Administrative Office 270 Central Avenue (Street and Number)

Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Mail Address 270 Central Avenue, P.O. Box 7500 (Street and Number or P.O. Box), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 270 Central Avenue (Street and Number)

Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Internet Website Address www.fm.com

Statutory Statement Contact Michael Gariglio (Name), 401-415-1892 (Area Code) (Telephone Number)

michael.gariglio@fm.com (E-mail Address), 401-946-8306 (FAX Number)

OFFICERS

Chairman & Chief Executive Officer	Malcolm Craig Roberts	Staff Senior Vice President & Controller	Frederick Joseph von Mering
Senior Vice President & Secretary	Omar Farooq Ajmal Hameed	Vice President & Treasurer	Denise Anastasia Hebert

OTHER

Randall Edward Hodge, Chief Operating Officer	Alison Brooke Erbig, Executive Vice President & Chief Financial Officer	Sanjay Chawla, Executive Vice President
Ziad Alex Selim Tadmoury, Executive Vice President	Lyndon Dean Broad, Executive Vice President	Johnell Rochelle Holly, Executive Vice President
James Patrick O'Brien, Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Christine Mary McCarthy	Michel Giannuzzi
David Thomas Walton	Colin Day	Malcolm Craig Roberts
Thomas James Quinlan III	Frank John Dellaquila	Christine Kocot McCoy
Shannon Bernard Cullinan #		

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.

Malcolm Craig Roberts Chairman & Chief Executive Officer	Omar Farooq Ajmal Hameed Senior Vice President & Secretary	Frederick Joseph von Mering Staff Senior Vice President & Controller

Subscribed and sworn to before me this 10 day of November 2026

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

Patrick Brouillette
Notary Public
April 27, 2030

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	2,266,403,623	0	2,266,403,623	2,482,020,489
2.	Stocks:				
	2.1 Preferred stocks	2,370,497	0	2,370,497	0
	2.2 Common stocks	2,951,593,558	0	2,951,593,558	2,956,239,042
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 71,976,938), cash equivalents ($ 122,033,554) and short-term investments ($ 6,168,176)	200,178,668	0	200,178,668	132,349,356
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,182,743,869	0	1,182,743,869	562,042,662
9.	Receivables for securities	35,755,747	0	35,755,747	1,319,763
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,639,045,962	0	6,639,045,962	6,133,971,312
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	24,188,674	0	24,188,674	20,319,279
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	243,455,277	25,534,537	217,920,740	265,745,694
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	17,937,171	0	17,937,171	43,207,874
	16.2 Funds held by or deposited with reinsured companies	5,063,966	0	5,063,966	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	0	0	0	0
19.	Guaranty funds receivable or on deposit	1,516,925	0	1,516,925	1,380,523
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	20,929,321	0	20,929,321	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	15,394,715	587,123	14,807,592	13,432,503
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,967,532,011	26,121,660	6,941,410,351	6,478,057,185
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	6,967,532,011	26,121,660	6,941,410,351	6,478,057,185
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	1,000,000	0	1,000,000	1,000,000
2502.	Cash clearing accounts	13,049,016	0	13,049,016	11,633,150
2503.	Miscellaneous receivable	1,345,699	587,123	758,576	799,353
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	15,394,715	587,123	14,807,592	13,432,503

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 257,651,802)	549,608,319	583,962,923
2.	Reinsurance payable on paid losses and loss adjustment expenses	101,651,899	59,467,800
3.	Loss adjustment expenses	42,248,636	44,672,051
4.	Commissions payable, contingent commissions and other similar charges	0	0
5.	Other expenses (excluding taxes, licenses and fees)	90,000	69,487
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	3,512,548	6,917,312
7.1	Current federal and foreign income taxes (including $ (579,304) on realized capital gains (losses))	1,628,120	25,369,180
7.2	Net deferred tax liability	226,451,804	137,670,847
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 90,374,745 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	700,554,753	736,228,885
10.	Advance premium	73,247	387,421
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	233,082	423,586
12.	Ceded reinsurance premiums payable (net of ceding commissions)	183,844,963	202,335,486
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	424,075	477,064
15.	Remittances and items not allocated	0	0
16.	Provision for reinsurance (including $ 0 certified)	13,117,800	13,117,800
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	89,714,218
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	105,164,037	144,913,381
20.	Derivatives	0	0
21.	Payable for securities	124,820,478	22,916,846
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	37,454,055	32,755,773
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,090,877,816	2,101,400,060
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,090,877,816	2,101,400,060
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	4,000,000	4,000,000
31.	Preferred capital stock	7,250,000	7,250,000
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	270,210,661	270,210,661
35.	Unassigned funds (surplus)	4,569,071,874	4,095,196,464
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	4,850,532,535	4,376,657,125
38.	Totals (Page 2, Line 28, Col. 3)	6,941,410,351	6,478,057,185
	DETAILS OF WRITE-INS		
2501.	Miscellaneous accounts payable	27,455,374	22,757,092
2502.	Deferred ceding commissions	9,998,681	9,998,681
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	37,454,055	32,755,773
2901.		0	0
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,175,760,916)	1,217,549,959	1,229,047,188	1,648,209,743
	1.2 Assumed (written $ 68,190,246)	65,562,028	56,746,659	76,221,100
	1.3 Ceded (written $ 666,257,471)	669,744,165	678,748,079	908,115,418
	1.4 Net (written $ 577,693,691)	613,367,822	607,045,768	816,315,425
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 409,420,187):			
	2.1 Direct	433,642,127	399,123,467	508,288,494
	2.2 Assumed	62,636,957	46,326,446	104,349,872
	2.3 Ceded	131,186,230	172,842,710	199,737,452
	2.4 Net	365,092,854	272,607,203	412,900,914
3.	Loss adjustment expenses incurred	10,521,278	10,616,529	11,148,055
4.	Other underwriting expenses incurred	191,800,041	176,700,243	258,392,068
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	567,414,173	459,923,975	682,441,037
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	45,953,649	147,121,793	133,874,388
	INVESTMENT INCOME			
9.	Net investment income earned	98,211,255	90,789,695	143,732,184
10.	Net realized capital gains (losses) less capital gains tax of $ (286,185)	56,806,773	317,077,462	362,727,648
11.	Net investment gain (loss) (Lines 9 + 10)	155,018,028	407,867,157	506,459,832
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 12,909)	(12,909)	(6,182)	(6,365)
13.	Finance and service charges not included in premiums	0	0	0
14.	Aggregate write-ins for miscellaneous income	(244,337)	(1,814,755)	(1,766,667)
15.	Total other income (Lines 12 through 14)	(257,246)	(1,820,937)	(1,773,032)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	200,714,431	553,168,013	638,561,188
17.	Dividends to policyholders	381,314	594,565	807,720
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	200,333,117	552,573,448	637,753,468
19.	Federal and foreign income taxes incurred	35,585,613	21,826,290	(52,676,550)
20.	Net income (Line 18 minus Line 19)(to Line 22)	164,747,504	530,747,158	690,430,018
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	4,376,657,125	3,679,668,918	3,679,668,918
22.	Net income (from Line 20)	164,747,504	530,747,158	690,430,018
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 80,504,215	302,849,189	70,277,542	28,936,698
25.	Change in net unrealized foreign exchange capital gain (loss)	(22,972,587)	(18,444,173)	(14,722,942)
26.	Change in net deferred income tax	(8,276,743)	(12,662,821)	2,827,339
27.	Change in nonadmitted assets	37,528,047	42,624,067	(4,580,406)
28.	Change in provision for reinsurance	0	0	(5,395,000)
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (stock dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (stock dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) home office	0	0	0
35.	Dividends to stockholders	0	0	(507,500)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	473,875,410	612,541,773	696,988,208
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	4,850,532,535	4,292,210,691	4,376,657,125
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Miscellaneous income	80,467	61	8,711
1402.	Loss on foreign exchange	(322,267)	(1,767,894)	(1,887,156)
1403.	Balances (charged off) recovered	(2,537)	(46,922)	111,778
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(244,337)	(1,814,755)	(1,766,667)
3701.		0	0	0
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	589,755,151	618,834,611	825,683,659
2.	Net investment income	86,097,313	77,132,971	129,571,051
3.	Miscellaneous income	(257,246)	(7,440,294)	(1,759,634)
4.	Total (Lines 1 to 3)	675,595,218	688,527,288	953,495,076
5.	Benefit and loss related payments	332,289,435	318,193,023	428,327,693
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	208,265,387	191,151,480	272,479,729
8.	Dividends paid to policyholders	571,818	534,443	733,058
9.	Federal and foreign income taxes paid (recovered) net of $ 113,911,000 tax on capital gains (losses)	59,040,489	80,863,880	98,169,958
10.	Total (Lines 5 through 9)	600,167,129	590,742,826	799,710,438
11.	Net cash from operations (Line 4 minus Line 10)	75,428,089	97,784,462	153,784,638
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,106,434,772	793,272,807	1,201,593,205
	12.2 Stocks	501,676,381	1,630,830,953	2,236,060,381
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	6,492,290	1,679,641	4,623,727
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,038	(82,634)	(89,195)
	12.7 Miscellaneous proceeds	105,149,144	28,527,279	21,729,436
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,719,755,625	2,454,228,046	3,463,917,554
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,011,820,803	1,347,597,163	1,905,514,314
	13.2 Stocks	209,859,289	1,118,963,027	1,579,645,711
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	484,427,689	158,899,053	301,713,435
	13.6 Miscellaneous applications	34,435,984	268,300	198,933
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,740,543,765	2,625,727,543	3,787,072,393
14.	Net increase/(decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(20,788,140)	(171,499,497)	(323,154,839)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	507,500
	16.6 Other cash provided (applied)	13,189,363	130,413,642	165,570,498
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	13,189,363	130,413,642	165,062,998
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	67,829,312	56,698,607	(4,307,203)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	132,349,356	136,656,559	136,656,559
	19.2 End of period (Line 18 plus Line 19.1)	200,178,668	193,355,166	132,349,356

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices (required NAIC disclosure regardless of whether there is any significant change)

The accompanying financial statements of Affiliated FM Insurance Company ("Company") have been prepared on the basis of accounting practices prescribed or permitted by the Rhode Island Division of Insurance.

The state of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Rhode Island Division of Insurance.

The Company applies paragraph 5(a) of SSAP 23, rather than paragraph 5(b) of SSAP 23, with respect to the methodology applied in translating the Company's Canadian branch to USD. A permitted practice has been approved by the State of Rhode Island. There is no net impact on surplus, and the effect on 2026 net income would be a decrease to net income in the amount of $17,403,758 (which would be offset by a corresponding increase to surplus).

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 164,747,504	$ 690,430,018
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-	-
Application of SSAP 23 regarding translating the Canadian branch to USD	23	3	35	$ 17,403,758	$ 26,161,864
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 147,343,746	$ 664,268,154
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 4,850,532,535	$ 4,376,657,125
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 4,850,532,535	$ 4,376,657,125

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes.

C. Accounting Policy (required NAIC disclosure regardless of whether there is any significant change)

(1) No significant changes.

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method (required NAIC disclosure regardless of whether there is any significant change)

Non asset-backed bonds with NAIC desginations 1 or 2 are stated at amortized cost using the interest method. Non asset-backed bonds wtih NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value. See paragraph 6 for asset-backed and structured securities.

(3)-(5)

No significant changes.

(6) Basis for Asset-Backed Securities and Adjustment Methodology (required NAIC disclosure regardless of whether there is any significant change)

U.S. government agency asset-backed and structured securities are valued at amortized value. Other asset-backed and structured securities are valued at either amortized value or fair value, depending on many factors including: the type of underlying collateral, whether modeled by NAIC vendor, whether rated (by either NAIC approved rating organization or NAIC Securities Valuation Office), and relationship of amortized value to par value and amortized value to fair value.

(7)-(13)

No significant changes.

D. Going Concern (required NAIC disclosure regardless of whether there is any significant change)

Based upon its evaluation of relevant conditions and events, management has concluded that the Company will continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not Applicable.

NOTE 3 Business Combinations and Goodwill

Not Applicable.

NOTE 4 Discontinued Operations

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not Applicable.

B. Debt Restructuring

Not Applicable.

C. Reverse Mortgages

Not Applicable.

D. Asset-Backed Securities (required NAIC disclosure regardless of whether there is any significant change)

(1) Description of Sources Used to Determine Prepayment Assumptions

Asset-backed bonds and structured securities are valued as amortized cost using the constant interest rate method, and using an effective yield based on current prepayment assumptions obtained from Bloomberg, rather than anticipated prepayments at the date of purchase. Prepayment assumptions are reviewed periodically and updated in response to changes in market interest rates.

(2) Other-Than-Temporary Impairments

Not Applicable.

(3) Recognized OTTI Securities

Not Applicable.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 17,034,557
2. 12 Months or Longer	$ 30,143,387
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 409,683,304
2. 12 Months or Longer	$ 179,742,710

(5) Information Investor Considered in Reaching Conclusions that Impairments are Not Other-Than-Temporary.

All asset-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each security, Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time causes it to conclude that declines in value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

J. Real Estate

Not Applicable.

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

No significant changes.

L. Restricted Assets (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

M. Working Capital Finance Investments (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

N. Offsetting and Netting of Assets and Liabilities (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

O. 5GI Securities

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

P. Short Sales

Not Applicable

Q. Prepayment Penalty and Acceleration Fees

No significant changes.

R. Reporting Entity's Share of Cash Pool by Asset Type (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not Applicable.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes.

NOTE 7 Investment Income

No significant changes.

NOTE 8 Derivative Instruments (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTE 9 Income Taxes

No significant changes.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes.

NOTE 11 Debt (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(1)-(3)

No significant changes.

(4) Components of net periodic benefit cost (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

(5)-(17)

No significant changes.

B. Investment Policies and Strategies

Not Applicable.

C. Fair Value of Plan Assets

Not Applicable.

D. Rate of Return Assumptions

Not Applicable.

E. Defined Contribution Plan

No significant changes.

F. Multiemployer Plans

Not Applicable.

G. Consolidated Holding Company Plans

No significant changes.

H. Postemployment Benefits and Compensated Absences

Not Applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes.

NOTE 15 Leases

Not Applicable.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not Applicable.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not Applicable.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not Applicable.

NOTE 20 Fair Value Measurements (required NAIC disclosure regardless of whether there is any significant change)

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company categorizes its invested assets that are measured at fair value into the three-level fair value hierarchy or designates certain invested assets as carried at net asset value (NAV). Item 4 provides a discussion of each of these categories.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - ICO	$ -	$ 241,593,982	$ -	$ -	$ 241,593,982
Bonds - ABS	$ -	$ 310,000	$ -	$ -	$ 310,000
Common Stocks	$ 2,951,593,558	$ -	$ -	$ -	$ 2,951,593,558
Preferred Stocks	$ 2,370,497	$ -	$ -	$ -	$ 2,370,497
Total assets at fair value/NAV	$ 2,953,964,055	$ 241,903,982	$ -	$ -	$ 3,195,868,037

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value	$ -	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

The Company has no assets measured at fair value in the Level 3 category.

(3) Policies when Transfers Between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. The Company has no assets measured at fair value in the Level 3 category.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

The valuation techniques required by the Fair Value Measurements guidance (SSAP 100) are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect market assumptions.

These two types of inputs create the following fair value hierarchy:

Level 1 Quoted prices for identical instruments in active markets.

Level 2 Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.

Level 3 Significant inputs to the valuation model are unobservable.

The Company retains independent pricing vendors to assist in valuing invested assets when the prices are not available from the SVO.

When available, the Company uses quoted market prices to determine the fair value of investment securities, and they are included in Level 1.

When quoted market prices are unavailable, the Company uses quotes from independent pricing vendors based on recent trading activity and other relevant information, including market interest rate curves, referenced credit spreads and estimated prepayment rates, where applicable. These investments are included in Level 2 and are primarily comprised of fixed income securities which are NAIC rated 3 or below.

In infrequent circumstances, the pricing is not available from the pricing vendor and is based on significant unobservable inputs. In those circumstances, the investment security is classified in Level 3. There are no Level 3 investments at the reporting date.

(5) Fair Value of Derivatives

There were no derivative assets or liabilities open at September 30, 2026.

NOTES TO FINANCIAL STATEMENTS

B. Other Fair Value Reporting Disclosures

Not Applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds - ICO	$ 1,509,612,913	$ 1,572,256,056	$ -	$ 1,509,612,913	$ -	$ -	$ -
Bonds - ABS	$ 647,426,777	$ 694,147,567	$ -	$ 647,426,777	$ -	$ -	$ -
Common Stocks	$ 2,951,593,558	$ 2,951,593,558	$ 2,951,593,558	$ -	$ -	$ -	$ -
Preferred Stocks	$ 2,370,497	$ 2,370,497	$ 2,370,497	$ -	$ -	$ -	$ -
Cash, cash equivalents and short- term investments	$ 200,178,668	$ 200,178,668	$ 200,178,668	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

Not Applicable.

E. NAV Practical Expedient Investments

The Company elects to use NAV for all money market mutual funds in lieu of fair value as NAV is more readily available. These funds are backed by high quality, very liquid short-term instruments and the probability is remote that the funds would be sold for a value other than NAV. The Company has no money market mutual funds at September 30, 2026.

NOTE 21 Other Items

A. - B.

No significant changes.

C. Other Disclosures

The Company records activity for its Canadian branch in accordance with SSAP 23 paragraph 5(a). Canadian balances and activity for investments are reported in U.S. dollars. Non-investment balances and activity are reported in Canadian dollars.

The effect of translating the net balance of all Canadian assets and liabilities to U.S. dollars, which represent a portion of the Company's surplus, is adjusted through the "change in net unrealized foreign exchange" adjustment line on page 4, line 25. This has the effect of converting total surplus to U.S. dollars.

NOTE 22 Events Subsequent

No significant changes.

NOTE 23 Reinsurance

No significant changes.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

NOTE 26 Intercompany Pooling Arrangements

No significant changes.

NOTE 27 Structured Settlements

Not Applicable.

NOTE 28 Health Care Receivables

Not Applicable.

NOTE 29 Participating Policies

Not Applicable.

NOTE 30 Premium Deficiency Reserves

No significant changes.

NOTE 31 High Deductibles

Not Applicable.

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not Applicable.

NOTE 33 Asbestos/Environmental Reserves

No significant changes.

NOTES TO FINANCIAL STATEMENTS

NOTE 34 Subscriber Savings Accounts

Not Applicable.

NOTE 35 Multiple Peril Crop Insurance

Not Applicable.

NOTE 36 Financial Guaranty Insurance (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/17/2023

6.4 By what department or departments?
Rhode Island Division of Insurance .....

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 16,545,053

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 0	$ 0
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 0	$ 0
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 0	$ 0
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

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

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

.....

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

15.3 Total payable for securities lending reported on the liability page. ..... $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Worldwide Securities Services	383 Madison Avenue, New York NY 10179
RBC Investor Services	200 Bay Street, Toronto, Ontario, Canada

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Sanjay Chawla EVP, Chief Investment Officer	I
Scott Anthony, VP Sector Portfolio Mgr Fixed Income	I
Insight Investment Group	U
BlackRock Financial Management Inc	U
BlackRock Asset Management Canada Limited	U
Aquiline Technology Growth Fund II	U
Ardian Co	U
Brookfield Asset Management	U
BV Investment Partners	U
Carlyle Investment Management LLC	U
Clayton, Dubilier & Rice, LLC	U
International Fund Services	U
KKR Investment Management LLC	U
Morgan Stanley & Co. LLC	U
Pacific Investment Management Company	U
PGIM, Inc	U
The Blackstone Group L.P.	U
Tudor Investment Corporation	U
Numeric Investors LLC	U
Dymon Asia Capital	U
Arrowstreet Capital LP	U
Virtus Capital Advisers, LLC	U

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

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

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
113972	Insight Investment Group	SEC	DS
107105	BlackRock Financial Management Inc	SEC	DS
162262	BlackRock Asset Management Canada Limited	OSC	NO
155410	Aquiline Technology Growth Fund II	SEC	DS
121326	Ardian Co	SEC	DS
151599	Brookfield Asset Management	SEC	DS
159349	BV Investment Partners	SEC	DS
111128	Carlyle Investment Management LLC	SEC	DS
160492	Clayton, Dubilier & Rice, LLC	SEC	DS
112693	International Fund Services	SEC	DS
226531	KKR Investment Management LLC	SEC	DS
8209	Morgan Stanley & Co. LLC	SEC	DS
163077	Pacific Investment Management Company	SEC	DS
105676	PGIM, Inc	SEC	DS
17917	The Blackstone Group L.P.	SEC	DS
159792	Tudor Investment Corporation	SEC	DS
131684	Numeric Investors LLC	SEC	DS
159386	Dymon Asia Capital	MAS	NO
111298	Arrowstreet Capital LP	SEC	DS
107346	Virtus Capital Advisers, LLC	SEC	DS

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

17.2 If no, list exceptions:

.....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
	AA-1560390	Aviva Insurance Company of Canada	CAN	Authorized		
	AA-2230120	Brasil Resseguros SA	BRA	Unauthorized		
	AA-1780116	Chaucer Insurance Company DAC	IRL	Unauthorized		
	AA-1780124	Everest Reinsurance (Ireland) DAC	IRL	Unauthorized		
	AA-3191289	Fidelis Insurance Bermuda Ltd	BMU	Authorized		
	AA-1121425	Markel International Insurance Company Limited	CAN	Authorized		
	AA-1560950	Sompo Japan Insurance Inc.	CAN	Unauthorized		
	AA-1560161	Tokio Marine Canada Ltd.	CAN	Unauthorized		
	AA-3191432	Vantage Risk Ltd.	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

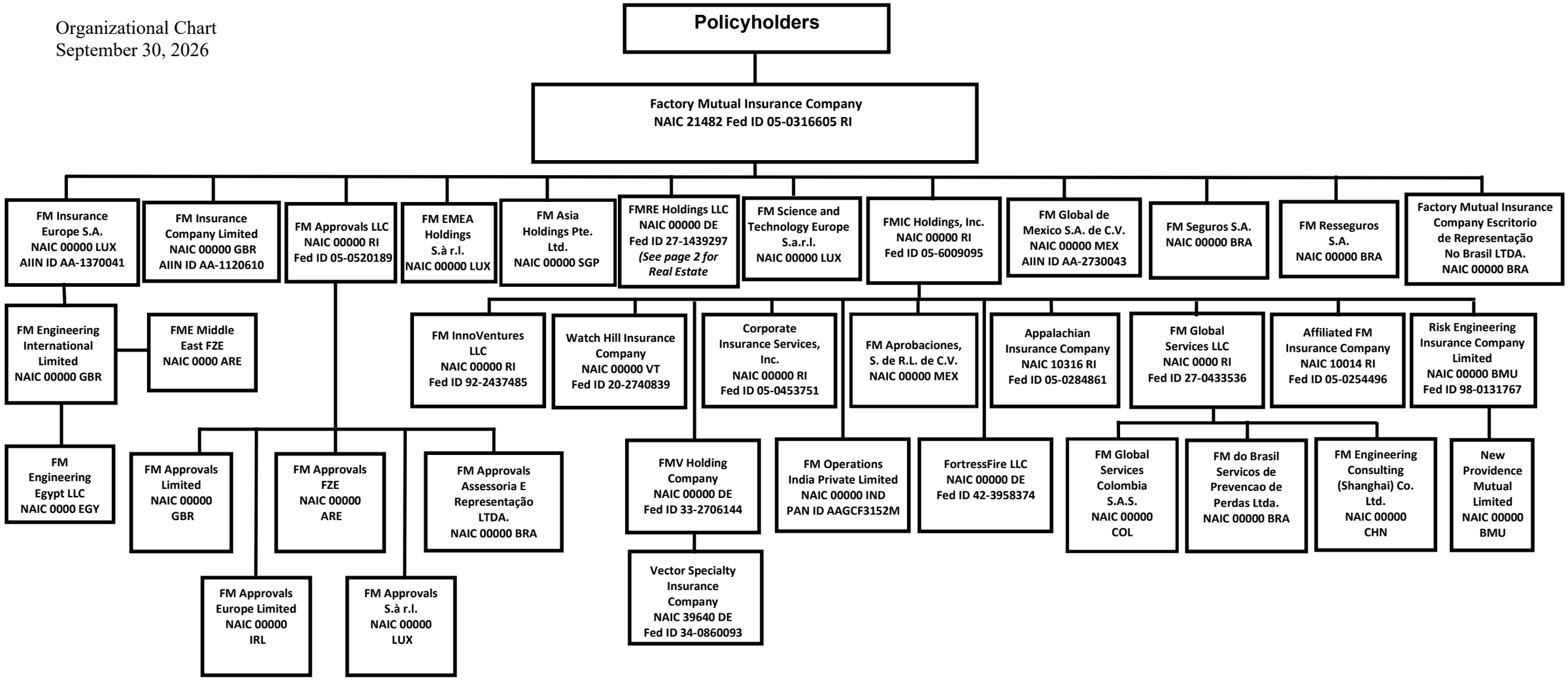
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	13,329,680	11,852,484	308,760	2,145,733	892,109	1,926,202
2. Alaska AK	L	4,105,979	3,865,313	1,566,913	683,494	164,667	1,704,416
3. Arizona AZ	L	17,076,971	15,140,858	5,902,209	3,952,667	2,091,796	7,037,591
4. Arkansas AR	L	9,263,007	10,820,805	8,625,676	6,671,828	1,337,308	15,068,350
5. California CA	L	120,875,839	130,070,300	29,522,501	45,304,682	41,515,726	33,074,782
6. Colorado CO	L	19,728,631	22,473,553	6,211,263	2,094,490	7,427,851	5,650,128
7. Connecticut CT	L	5,426,601	6,631,149	2,192,288	4,771,298	869,963	2,668,042
8. Delaware DE	L	1,693,140	1,388,024	0	105,951	324,535	269,076
9. District of Columbia DC	L	10,568,827	10,103,017	1,737,533	2,363,543	1,681,742	4,282,427
10. Florida FL	L	22,020,886	23,906,411	2,322,827	1,718,013	424,430	3,006,646
11. Georgia GA	L	20,898,351	18,946,652	6,578,125	17,963,294	12,355,652	18,573,090
12. Hawaii HI	L	919,319	611,330	0	408,586	389,772	1
13. Idaho ID	L	5,010,951	5,558,515	11,475	36,690	4,266,942	179,282
14. Illinois IL	L	45,569,160	48,501,997	13,744,108	10,807,346	44,802,560	66,973,593
15. Indiana IN	L	21,465,298	20,074,809	9,280,229	5,736,938	9,293,391	12,238,906
16. Iowa IA	L	6,399,137	6,352,534	1,223,339	1,023,210	2,441,004	2,747,107
17. Kansas KS	L	3,624,696	4,270,734	4,885,201	1,188,852	2,739,863	1,714,902
18. Kentucky KY	L	15,881,194	16,168,521	17,196,546	12,128,706	17,305,526	60,100,182
19. Louisiana LA	L	20,866,366	21,842,130	4,210,905	1,227,779	4,748,875	6,786,110
20. Maine ME	L	867,658	679,325	760,513	219,365	1,995,015	178,205
21. Maryland MD	L	17,305,992	23,525,640	6,772,529	8,562,809	6,483,284	4,858,880
22. Massachusetts MA	L	33,496,654	30,927,542	7,677,553	12,507,608	15,440,263	16,480,118
23. Michigan MI	L	15,530,870	16,434,123	63,240,889	4,111,122	15,002,400	8,910,964
24. Minnesota MN	L	20,624,851	20,765,499	6,985,533	4,983,806	10,313,417	11,514,502
25. Mississippi MS	L	18,996,424	19,278,076	9,496,406	4,411,983	12,113,027	3,826,220
26. Missouri MO	L	20,843,542	25,349,844	14,649,116	30,329,664	26,148,455	36,599,222
27. Montana MT	L	4,200,527	4,368,589	578,101	1,103,660	309,419	256,432
28. Nebraska NE	L	2,311,920	4,232,585	342,958	106,339	111	600,573
29. Nevada NV	L	6,771,345	8,223,157	6,688,226	3,536,978	8,501,176	3,929,837
30. New Hampshire NH	L	5,765,298	4,806,830	415,354	1,024,676	358,535	103,222
31. New Jersey NJ	L	26,812,987	25,234,905	6,173,728	9,792,301	96,615,581	124,230,611
32. New Mexico NM	L	1,634,671	1,469,009	398,531	288,719	116,036	711,252
33. New York NY	L	119,784,519	126,222,183	42,992,861	43,580,201	109,450,002	66,870,051
34. North Carolina NC	L	24,876,197	24,002,479	10,359,416	9,320,545	2,607,684	14,144,085
35. North Dakota ND	L	690,756	795,296	244,504	0	2	495,428
36. Ohio OH	L	28,184,203	27,999,327	17,720,057	9,971,407	28,125,286	27,439,429
37. Oklahoma OK	L	12,390,081	12,836,042	20,691,972	1,586,718	20,374,136	4,491,352
38. Oregon OR	L	16,976,216	17,017,441	2,703,114	2,500,256	5,996,395	3,628,373
39. Pennsylvania PA	L	26,834,783	28,925,418	12,411,496	18,464,629	15,024,751	16,328,536
40. Rhode Island RI	L	4,052,898	4,176,164	5,871,699	2,376,468	6,401,798	5,530,201
41. South Carolina SC	L	7,556,632	6,317,025	1,037,205	449,504	276,007	221,326
42. South Dakota SD	L	480,627	469,262	0	(8,380)	38,677	0
43. Tennessee TN	L	26,407,135	24,597,180	9,018,911	6,242,280	9,944,156	19,044,465
44. Texas TX	L	100,451,436	94,794,725	32,210,061	33,135,608	26,315,504	35,300,568
45. Utah UT	L	33,046,740	31,265,149	3,131,891	3,281,706	3,189,558	4,655,114
46. Vermont VT	L	1,525,469	1,569,759	(36,075)	181,704	77,295	1,046,734
47. Virginia VA	L	15,807,886	15,376,977	6,586,582	6,562,677	13,251,222	11,405,646
48. Washington WA	L	42,427,307	45,067,691	14,463,021	13,332,697	9,895,113	10,686,106
49. West Virginia WV	L	1,860,502	1,999,939	479,752	0	38,677	0
50. Wisconsin WI	L	11,579,737	11,955,625	14,894,628	3,649,607	14,957,081	21,412,748
51. Wyoming WY	L	1,499,540	1,573,597	935,263	1,187,326	2,158,072	381,210
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	0	0	0	0	0	0
54. Puerto Rico PR	L	298,088	89,203	0	0	0	0
55. U.S. Virgin Islands VI	L	8,190	0	0	0	0	0
56. Northern Mariana Islands MP	L	0	0	0	0	0	0
57. Canada CAN	L	157,951,665	188,054,721	41,719,749	69,955,936	60,080,198	66,177,161
58. Aggregate other alien OT	XXX	1,183,537	741,845	96,784	0	817,870	522,185
59. Totals	XXX	1,175,760,916	1,229,721,308	477,232,225	427,083,016	677,489,915	765,981,590
DETAILS OF WRITE-INS							
58001. AUS AUSTRIA	XXX	0	6,695	0	0	0	0
58002. BRA BRAZIL	XXX	175,560	175,060	0	0	0	154,437
58003. KHM CAMBODIA	XXX	0	4,512	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	1,007,977	555,578	96,784	0	817,870	367,748
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,183,537	741,845	96,784	0	817,870	522,185

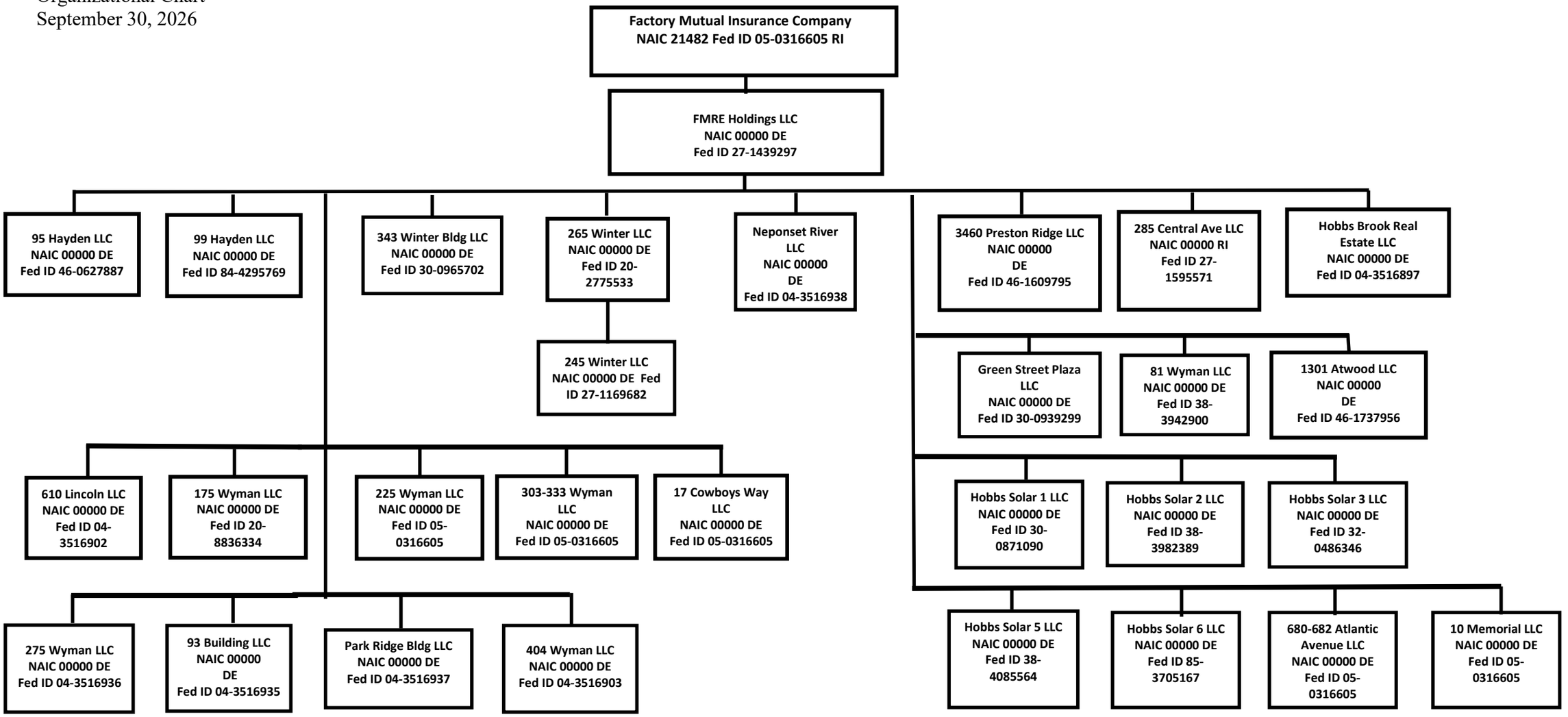
(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 56
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0
6. N - None of the above - Not allowed to write business in the state... 1

Organizational Chart
September 30, 2026



Organizational Chart
September 30, 2026



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0065	Factory Mutual Insurance Company & its Affiliates	21482	05-0316605				Factory Mutual Insurance Company	RI	UIP	Policyholders	Ownership	100.000	N/A	NO	1
0065	Factory Mutual Insurance Company & its Affiliates	10014	05-0254496				Affiliated FM Insurance Company	RI	RE	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	1
0065	Factory Mutual Insurance Company & its Affiliates	10316	05-0284861				Appalachian Insurance Company	RI	IA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	1
0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-1120610				FM Insurance Company Limited	GBR	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	98-0131767				Risk Engineering Insurance Company Limited	BMU	IA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-1370041				FM Insurance Europe S.A.	LUX	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-2730043				FM Global de Mexico S.A. de C.V.	MEX	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	20-2740839				Watch Hill Insurance Company	VT	IA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0453751				Corporate Insurance Services, Inc.	RI	NIA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					New Providence Mutual Limited	BMU	IA	Risk Engineering Insurance Company Limited	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					Factory Mutual Insurance Company - Escritorio de Representação No Brasil LTDA.	BRA	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0520189				FM Approvals LLC	RI	NIA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering International Limited	GBR	NIA	FM Insurance Europe S.A.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering Consulting (Shanghai) Co. Ltd	CHN	NIA	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Limited	GBR	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Assessoria E Representação LTDA.	BRA	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1439297				FMRE Holdings LLC	DE	NIA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-6009095				FMIC Holdings, Inc.	RI	UDP	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Aprobaciones, S.de R.L. de C.V.	MEX	NIA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-0433536				FM Global Services LLC	RI	NIA	FMIC Holdings, Inc	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM do Brasil Servicos de Prevencao de Perdas LTDA.	BRA	NIA	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516902				610 Lincoln LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516903				404 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516936				275 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	20-8836334				175 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516937				Park Ridge Building LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516935				93 Building LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	20-2775533				265 Winter LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1169682				245 Winter LLC	DE	NIA	265 Winter LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516938				Neponset River LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1595571				285 Central Avenue, LLC	RI	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516897				Hobbs Brook Real Estate LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Global Services Colombia S.A.S	COL	NIA	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	46-0627887				95 Hayden LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	46-1609795				3460 Preston Ridge, LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	46-1737956				1301 Atwood LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-3942900				81 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0871090				Hobbs Solar 1 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-3982389				Hobbs Solar 2 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	32-0486346				Hobbs Solar 3 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Asia Holdings Pte. Ltd.	SGP	NIA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0939299				Green Street Plaza LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering Egypt LLC	EGY	NIA	FM Engineering International Limted	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0965702				343 WInter Bldg LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Europe Limited	IRL	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-4085564				Hobbs Solar 5 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	84-4295769				99 Hayden LLC	MA	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	85-3705167				Hobbs Solar 6 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				225 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				303-333 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Science & Technology Europe S.à r.l.	LUX	NIA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FME Middle East FZE	ARE	NIA	FM Engineering International Limted	Ownership	100.000	Factory Mutual Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	Factory Mutual Insurance Company & its Affiliates	00000	92-2437485				FM InnoVentures LLC	RI	NIA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Seguros S.A.	BRA	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	33-2706144				FMV Holding Company	DE	NIA	FMIC Holdings, Inc.	Ownership	97.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Resseguros S.A.	BRA	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Operations India Private Limited	IND	NIA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	39640	34-0860093				Vector Specialty Insurance Company	DE	IA	FMV Holding Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals FZE	ARE	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM EMEA Holdings S.à r.l.	LUX	NIA	Factory Mutual Insurance Company	Ownership	95.330	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				680-682 Atlantic Avenue LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				10 Memorial LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals S.à r.l.	LUX	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				17 Cowboys Way LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	42-3958374				FortressFire LLC	DE	NIA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	

Asterisk	Explanation
1	Pool Participants: Factory Mutual Insurance Company (87%), Affiliated FM Insurance Company (12%), and Appalachian Insurance Company (1%).

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	302,224,485	151,842,387	50.2	36.6
2.1	Allied Lines	528,339,379	222,968,924	42.2	44.5
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	2,574,636	1,457,420	56.6	192.2
5.1	Commercial multiple peril (non-liability portion)	0	(125,000)	0.0	0.0
5.2	Commercial multiple peril (liability portion)	0	0	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	24,542,132	19,800,670	80.7	79.1
9.1	Inland marine	197,142,550	22,380,064	11.4	3.8
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	95,311,490	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	0	0	0.0	0.0
17.2	Other liability - claims-made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4	Other commercial auto liability	0	0	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	67,415,287	15,317,662	22.7	35.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	1,217,549,959	433,642,127	35.6	32.5
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	106,833,288	324,050,671	297,840,764
2.1	Allied Lines	157,780,255	479,421,913	542,161,138
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	1,182,996	2,722,361	2,444,282
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	9,831,532	25,521,232	25,646,379
9.1	Inland marine	66,289,512	196,020,044	200,336,341
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	29,136,957	80,677,343	96,703,265
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	20,774,140	67,347,352	64,589,139
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	391,828,680	1,175,760,916	1,229,721,308
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	58,521	135,149	193,670	1,680	370	2,050	32,063	254	126,981	159,298	(24,779)	(7,544)	(32,322)
2. 2024	78,654	22,510	101,164	57,340	117	57,457	18,426	410	20,057	38,893	(2,887)	(1,926)	(4,814)
3. Subtotals 2024 + Prior	137,174	157,659	294,833	59,020	487	59,507	50,488	664	147,038	198,190	(27,666)	(9,470)	(37,136)
4. 2025	270,434	63,367	333,801	192,277	8,423	200,701	84,128	9,685	39,288	133,101	5,971	(5,971)	0
5. Subtotals 2025 + Prior	407,608	221,027	628,635	251,297	8,910	260,207	134,616	10,349	186,326	331,292	(21,695)	(15,441)	(37,136)
6. 2026	XXX	XXX	XXX	XXX	152,184	152,184	XXX	229,331	31,235	260,565	XXX	XXX	XXX
7. Totals	407,608	221,027	628,635	251,297	161,095	412,392	134,616	239,680	217,561	591,857	(21,695)	(15,441)	(37,136)
8. Prior year-end surplus as regards policyholders	4,376,657										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (5.3)	2. (7.0)	3. (5.9)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.8)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Supplement A to Schedule T [Document Identifier 455]



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



4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 29

	1 Current Statement Date	2 December 31, Prior Year
2904.	0	0
2997. Summary of remaining write-ins for Line 29 from overflow page	0	0

Additional Write-ins for Liabilities Line 32

	1 Current Statement Date	2 December 31, Prior Year
3204.	0	0
3297. Summary of remaining write-ins for Line 32 from overflow page	0	0

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	 7 Prior Year To Date
58004. CHN CHINA PEOPLES REP	XXX	130,486	302,816	71,160	0	0	0
58005. TWN CHINA - TAIWAN	XXX	0	5,000	0	0	0	0
58006. HKG HONG KONG	XXX	0	0	0	0	0	0
58007. IND INDIA	XXX	2,164	46,366	0	0	0	0
58008. IDN INDONESIDA	XXX	3,165	9,524	0	0	0	0
58009. IRL IRELAND	XXX	37,683	1,086	0	0	0	0
58010. ITA ITALY	XXX	0	0	0	0	0	0
58011. MHL MARSHALL ISLANDS	XXX	0	543	0	0	0	0
58012. MEX MEXICO	XXX	786,163	(68,774)	0	0	548,400	98,278
58013. NLD NETHERLANDS	XXX	0	8,610	0	0	0	0
58014. PAK PAKISTAN	XXX	3,384	1,629	0	0	0	0
58015. PRT PORTUGAL	XXX	0	2,500	0	0	0	0
58016. SAU SAUDI ARABIA	XXX	0	165,510	0	0	0	0
58017. SGP SINGAPORE	XXX	1,576	1,086	0	0	0	0
58018. CHE SWITZERLAND	XXX	7,174	3,603	0	0	0	0
58019. THA THAILAND	XXX	0	0	0	0	0	0
58020. TUR TURKIYE	XXX	0	543	0	0	0	0
58021. VNM VIETNAM	XXX	32,293	75,536	0	0	0	0
58022. GBR UNITED KINGDOM	XXX	1,725	0	25,624	0	269,470	269,470
58023. KOR Republic of Korea	XXX	2,164	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	1,007,977	555,578	96,784	0	817,870	367,748

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	562,042,662	275,997,759
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	425,000,000	178,459,171
	2.2 Additional investment made after acquisition	59,427,689	123,254,264
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	140,186,891	51,951,615
6.	Total gain (loss) on disposals	2,578,917	1,549,751
7.	Deduct amounts received on disposals	6,492,290	4,623,727
8.	Deduct amortization of premium, depreciation and proportional amortization	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	64,546,171
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,182,743,869	562,042,662
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,182,743,869	562,042,662

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,438,259,531	4,865,093,947
2.	Cost of bonds and stocks acquired	1,221,680,092	3,485,160,025
3.	Accrual of discount	7,398,510	8,245,235
4.	Unrealized valuation increase/(decrease)	243,166,510	(15,311,291)
5.	Total gain (loss) on disposals	50,744,276	539,924,036
6.	Deduct consideration for bonds and stocks disposed of	1,608,233,593	3,437,665,386
7.	Deduct amortization of premium	5,005,967	7,198,835
8.	Total foreign exchange change in book/adjusted carrying value	(127,764,121)	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	122,440	11,800
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,220,367,678	5,438,259,531
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	5,220,367,678	5,438,259,531

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	1,198,748,110	111,777,507	114,607,872	(50,678,750)	1,202,324,408	1,198,748,110	1,145,238,995	1,194,284,602
2.	NAIC 2 (a)	439,160,579	36,064,225	164,887,906	54,673,068	558,139,197	439,160,579	365,009,966	550,365,005
3.	NAIC 3 (a)	17,246,793	4,149,836	2,149,398	(514,891)	15,250,245	17,246,793	18,732,340	15,760,705
4.	NAIC 4 (a)	699,667	20,000	81,000	48,372,597	276,893	699,667	49,011,264	248,293
5.	NAIC 5 (a)	1,213,976	0	0	(37,310)	1,431,547	1,213,976	1,176,666	1,451,487
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	1,657,069,125	152,011,568	281,726,176	51,814,714	1,777,422,290	1,657,069,125	1,579,169,231	1,762,110,092
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	678,315,785	192,742,061	204,248,740	20,403,359	687,581,544	678,315,785	687,212,465	709,330,295
9.	NAIC 2	8,984,336	792,000	799,017	(2,042,217)	10,730,671	8,984,336	6,935,102	11,033,992
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total ABS	687,300,121	193,534,061	205,047,757	18,361,142	698,312,215	687,300,121	694,147,567	720,364,287
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0	0	0
16.	NAIC 2	0	616,584	0	1,753,913	0	0	2,370,497	0
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	0	616,584	0	1,753,913	0	0	2,370,497	0
22.	Total ICO, ABS & Preferred Stock	2,344,369,246	346,162,213	486,773,933	71,929,769	2,475,734,505	2,344,369,246	2,275,687,295	2,482,474,379

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

NAIC 1 $ 6,913,176 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	6,168,176	XXX	6,244,161	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	453,890	0
2.	Cost of short-term investments acquired	9,965,796	47,469,130
3.	Accrual of discount	5,775	48,300
4.	Unrealized valuation increase/(decrease)	0	(418,999)
5.	Total gain (loss) on disposals	(130,609)	302
6.	Deduct consideration received on disposals	4,042,438	46,644,844
7.	Deduct amortization of premium	3,735	0
8.	Total foreign exchange change in book/adjusted carrying value	(80,503)	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,168,176	453,890
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	6,168,176	453,890

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	17,249,046
2.	Cost of cash equivalents acquired	294,523,953	3,373,591
3.	Accrual of discount	26,207	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(96,914)	(363,475)
6.	Deduct consideration received on disposals	172,419,308	20,259,162
7.	Deduct amortization of premium	384	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	122,033,554	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	122,033,554	0

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Blackstone RE X AFM	New York	NY	Blackstone		06/30/2022		0	435,918	0	0	0.000
000000-00-0	Brookfld Infra V AFM	New York	NY	Brookfield Asset Management		09/30/2022		0	1,681,743	0	0	0.000
000000-00-0	Aquiline Technology Growth Fund II	New York	NY	Aquiline Capital Partners		04/11/2022		0	583,525	0	0	0.000
000000-00-0	Virtus International Small-Cap Opp LLC	Hartford	CT	Virtus International LLC		06/24/2026		75,000,000	0	0	0	0.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								75,000,000	2,701,186	0	0	XXX
MN8FMG-LL-C	MN8FMG-LL-C	WILMINGTON	DE	MN8 FMG LLC		06/24/2025		0	58,157	0	0	0.000
5299999. All other tax credit investments - unaffiliated								0	58,157	0	0	XXX
7899999. Total - unaffiliated								75,000,000	2,759,343	0	0	XXX
7999999. Total - affiliated								0	0	0	0	XXX
8099999 - Totals								75,000,000	2,759,343	0	0	XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Clayton, Dubilier & Rice Fund XII	New York	NY	Clayton, Dubilier & Rice	07/26/2022	08/21/2026	176,919	0	0	0	0	0	0	176,919	109,713	0	(67,206)	(67,206)	0
000000-00-0	Blackstone RE X AFM	New York	NY	Blackstone	06/30/2022	09/28/2026	93,366	0	0	0	0	0	0	93,366	369,353	0	275,987	275,987	0
000000-00-0	Brookfld Infra V AFM	New York	NY	Brookfield Asset Management	09/30/2022	09/02/2026	323,526	0	0	0	0	0	0	323,526	375,048	0	51,522	51,522	0
000000-00-0	Aquiline Technology Growth Fund II	New York	NY	Aquiline Capital Partners	04/11/2022	09/16/2026	506,538	0	0	0	0	0	0	506,538	1,175,308	0	668,770	668,770	0
000000-00-0	Carlyle Partners VIII, L.P.	Cayman Islands		Carlyle Group, The	03/15/2022	08/05/2026	355,932	0	0	0	0	0	0	355,932	355,932	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							1,456,282	0	0	0	0	0	0	1,456,282	2,385,355	0	929,073	929,073	0
7899999. Total - unaffiliated							1,456,282	0	0	0	0	0	0	1,456,282	2,385,355	0	929,073	929,073	0
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							1,456,282	0	0	0	0	0	0	1,456,282	2,385,355	0	929,073	929,073	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
912810-UU-0	UNITED STATES TREASURY	07/23/2026	Various		39,155	40,000	375	1.A FE
912810-UW-6	UNITED STATES TREASURY	09/29/2026	Various		1,422,087	1,474,000	5,833	1.A FE
912810-UX-4	UNITED STATES TREASURY	09/29/2026	Various		609,457	622,000	1,883	1.A FE
91282C-DY-4	UNITED STATES TREASURY	09/01/2026	MORGAN STANLEY AND CO., INC., NEW YORK		3,964,010	4,550,000	4,173	1.A FE
91282C-PZ-8	UNITED STATES TREASURY	08/05/2026	Various		1,593,420	1,649,000	29,362	1.A FE
91282C-QQ-7	UNITED STATES TREASURY	09/30/2026	Various		12,672,705	13,110,000	148,510	1.A FE
91282C-QT-1	UNITED STATES TREASURY	07/24/2026	WELLS FARGO SECURITIES		383,800	390,000	2,581	1.A FE
91282C-QX-2	UNITED STATES TREASURY	07/22/2026	BARCLAYS CAPITAL INC FIXED INC		493,906	500,000	1,289	1.A FE
91282C-RA-1	UNITED STATES TREASURY	07/28/2026	Bank of America Securities		489,768	490,000	0	1.A FE
91282C-RC-7	UNITED STATES TREASURY	07/29/2026	CITADEL SECURITIES LLC		297,656	300,000	0	1.A FE
91282C-RF-0	UNITED STATES TREASURY	09/30/2026	Various		11,375,010	11,627,000	36,695	1.A FE
91282C-RG-8	UNITED STATES TREASURY	08/26/2026	BANC OF AMERICA SECURITIES LLC		466,526	467,000	647	1.A FE
91282C-RJ-2	UNITED STATES TREASURY	09/11/2026	Various		1,738,792	1,760,000	1,082	1.A FE
91282C-RK-9	UNITED STATES TREASURY	09/17/2026	BANC OF AMERICA SECURITIES LLC		2,285,149	2,329,000	5,067	1.A FE
91282C-RM-5	UNITED STATES TREASURY	09/25/2026	JEFFERIES & COMPANY, INC.		542,275	545,000	0	1.A FE
91282C-RN-3	UNITED STATES TREASURY	09/28/2026	JP MORGAN SECS INC., - FIXED INCOME		5,225,672	5,240,000	0	1.A FE
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					43,599,389	45,093,000	237,498	XXX
110709-GH-9	BRITISH COLUMBIA, PROVINCE OF	09/15/2026	RBC DOM SEC RBC WEAL MAN TOR		3,556,151	3,591,954	26,140	1.D FE
110709-GL-0	BRITISH COLUMBIA, PROVINCE OF	08/19/2026	RBC DOM SEC RBC WEAL MAN TOR		1,066,054	1,080,186	5,997	1.D FE
135087-Q2-3	CANADA (GOVERNMENT)	09/29/2026	Various		7,300,690	7,612,968	15,147	1.A FE
135087-T7-9	CANADA (GOVERNMENT)	07/02/2026	DESJARDINS SECURITIES INC		1,391,165	1,407,905	13,176	1.A FE
135087-U6-9	CANADA (GOVERNMENT)	09/21/2026	RBC DOM SEC RBC WEAL MAN TOR		6,440,984	6,625,344	10,047	1.A FE
135087-U7-7	CANADA (GOVERNMENT)	09/15/2026	RBC DOM SEC RBC WEAL MAN TOR		2,843,972	2,873,563	9,964	1.A FE
13509P-JL-8	CANADA HOUSING TRUST NO 1	08/19/2026	RBC DOM SEC RBC WEAL MAN TOR		4,354,555	4,320,743	24,346	1.A FE
13509P-KC-6	CANADA HOUSING TRUST NO 1	08/18/2026	RBC DOM SEC RBC WEAL MAN TOR		2,836,596	2,884,650	14,620	1.A FE
13509P-KR-3	CANADA HOUSING TRUST NO 1	09/17/2026	RBC DOM SEC RBC WEAL MAN TOR		3,572,659	3,587,830	0	1.A FE
14814D-AC-2	CASSA DEPOSITI E PRESTITI SPA	09/23/2026	JP MORGAN SECS INC., - FIXED INCOME		198,966	200,000	0	2.A FE
465410-CF-3	ITGV 5.125 07/14/36 MTN	07/07/2026	MORGAN STANLEY CO		199,366	200,000	0	2.B FE
669827-GD-3	NOVA SCOTIA, PROVINCE OF	08/19/2026	RBC DOM SEC RBC WEAL MAN TOR		3,545,428	3,639,506	8,820	1.E FE
68333Z-AY-3	ONTARIO, PROVINCE OF	08/19/2026	RBC DOM SEC RBC WEAL MAN TOR		1,444,627	1,440,248	11,437	1.D FE
803854-KU-1	SASKATCHEWAN, PROVINCE OF	08/19/2026	RBC DOM SEC RBC WEAL MAN TOR		1,467,921	1,440,248	12,221	1.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					40,219,133	40,905,145	151,914	XXX
03843T-BR-1	AQUARION WTR AUTH CONN WTR SYS REV	07/15/2026	MERRILL LYNCH & CO		1,097,330	1,000,000	0	1.F FE
167591-CS-3	CHICAGO CITY O HARE INTERNATIONAL AIRPOR	09/03/2026	J P MORGAN CHASE & CO/CHASE		3,754,932	3,530,000	0	1.E FE
462590-QE-3	IOWA STUDENT LN LIQUIDITY CORP STUDENT L	08/12/2026	RBC CAPITAL MARKETS		804,533	745,000	0	1.C FE
46615S-HF-8	JEA FLA WTR & SWR SYS REV	07/08/2026	RBC CAPITAL MARKETS		1,306,882	1,190,000	0	1.B FE
491501-GC-0	KENTUCKY ST MUN PWR AGY PWR SYS REV	07/08/2026	Bank of America Securities		1,128,330	1,000,000	0	1.E FE
575896-B2-0	MASSACHUSETTS ST PORT AUTH REV	07/10/2026	MERRILL LYNCH & CO		1,104,690	1,000,000	0	1.C FE
592029-EE-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	08/07/2026	GOLDMAN SACHS AND CO.		2,122,485	1,955,000	0	1.G FE
646080-WM-9	NJSHGR 19 BA6	08/01/2026	Unknown		0	0	27,857	1.B FE
91754T-8G-1	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH	08/13/2026	BAIRD (ROBERT W.) & CO. INC.		1,242,518	1,150,000	0	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					12,561,699	11,570,000	27,857	XXX
00287Y-EN-5	ABBVIE INC.	08/04/2026	CHASE SECS INC, NEW YORK		104,976	105,000	0	1.G FE
00440K-AJ-2	ACCENTURE CAPITAL INC	07/13/2026	PTCP		1,989,420	2,000,000	1,244	1.D FE
02079K-CR-6	ALPHABET INC.	09/16/2026	Citi Bank		1,999,209	2,068,000	23,879	1.C FE
02079K-CS-4	ALPHABET INC.	08/06/2026	GOLDMAN		278,505	280,000	0	1.C FE
02079W-AA-9	ALPHABET INC	07/23/2026	RBCMK		423,354	426,000	3,454	1.C FE
023135-ED-4	AMAZON.COM INC	07/07/2026	JP MORGAN SECS INC., - FIXED INCOME		274,953	275,000	0	1.E FE
05565E-DR-3	BMW US CAPITAL LLC	08/03/2026	MORGAN STANLEY AND CO., INC., NEW YORK		354,610	355,000	0	1.F FE
06368M-RF-3	BANK OF MONTREAL	07/15/2026	RBC DOM SEC RBC WEAL MAN TOR		1,990,259	1,991,819	8,759	1.F FE
06368M-S3-9	BANK OF MONTREAL	07/06/2026	NESBITT BURNS SECURITIES		261,530	262,018	0	1.F FE
06419F-D6-2	THE BANK OF NOVA SCOTIA	09/21/2026	RBC DOM SEC RBC WEAL MAN TOR		399,586	399,772	0	1.F FE
06419F-SG-4	BANK OF NOVA SCOTIA	07/31/2026	RBC DOM SEC RBC WEAL MAN TOR		317,109	321,050	3,411	1.F FE
07274E-AN-3	BAYER US FINANCE LLC	07/15/2026	BANC OF AMERICA SECS LLC, CHARLOTTE		199,948	200,000	0	2.B FE
07367A-AA-7	BEACON POINT DC LLC	07/22/2026	Bank of America Securities		34,010	35,000	262	2.B FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	07/24/2026	Various		514,643	514,000	14,517	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
09581J-AV-8	BLUE OWL FINANCE LLC	08/11/2026	BANC OF AMERICA SECURITIES LLC		784,310	792,000	0	2.B FE
10112R-BP-8	BOSTON PROPERTIES LP	08/17/2026	JP MORGAN FX		998,370	1,000,000	0	2.B FE
110709-BP-6	BRITISH COLUMBIA, PROVINCE OF	09/22/2026	EUROCLEAR BANK SA/NV		194,790	195,000	0	1.D FE
11135F-CU-3	BROADCOM INC	07/24/2026	MORGAN STANLEY		1,424,576	1,600,000	15,499	1.G FE
12513G-BM-0	CDW LLC	09/14/2026	Various		857,231	858,000	0	2.C FE
126315-AA-8	CSDC FINANCE I, LLC	09/18/2026	MORGAN STANLEY CO		14,775	15,000	0	3.B FE
13509P-JX-2	CANADA HOUSING TRUST NO 1	08/18/2026	RBC DOM SEC RBC WEAL MAN TOR		3,565,153	3,605,813	18,595	1.A FE
144567-AA-2	CARRIX INC	07/15/2026	RBC CAPITAL MARKETS		30,000	30,000	0	3.A FE
17039A-AW-6	CHOICE PROPERTIES REAL ESTATE INVESTMENT	08/20/2026	VMDM VALEURS MOBIL. DESJARDINS		557,886	510,333	0	2.A FE
17039A-BA-3	CHOICE PROPERTIES REAL ESTATE INVESTMENT	09/29/2026	RBC DOMINION SECURITIES		288,223	285,906	0	2.A FE
17039A-BD-7	CHOICE PROPERTIES REAL ESTATE INVESTMENT	09/15/2026	RBC DOM SEC RBC WEAL MAN TOR		160,276	160,201	0	2.A FE
172967-NE-7	CITIGROUP INC	09/17/2026	BARCLAYS CAPITAL INC FIXED INC		1,293,780	1,500,000	14,175	1.G FE
186108-CM-6	CLEVELAND ELECTRIC ILLUMINATING CO	08/10/2026	Bank of America Securities		69,931	70,000	0	2.A FE
22207A-AC-6	COTY INC	07/14/2026	BARCLAYS		261,593	268,000	2,812	3.A FE
26853B-AB-4	EIDP INC	09/21/2026	MORGAN STANLEY AND CO., INC., NEW YORK		49,739	50,000	0	2.A FE
29082H-AF-9	EMBRAER NETHERLANDS FINANCE BV	07/14/2026	Citigroup		182,858	189,000	170	2.B FE
29260Z-AJ-5	ENBRIDGE GAS INC	08/20/2026	SCOTIA CAPITAL (USA) INC.		321,090	289,551	0	1.G FE
29447J-AA-6	EQUINIX CANADA FINANCING LTD	07/15/2026	NESBITT BURNS SECURITIES		310,672	316,557	2,152	2.A FE
30303M-AG-7	META PLATFORMS INC	07/01/2026	Bank of America Securities		24,751	25,000	196	1.D FE
31430X-FZ-0	FEDERATION DES CAISSES DESJARDINS DU QUE	08/27/2026	DESJARDINS SECURITIES INC		432,357	431,903	342	1.E FE
345397-K5-1	FORD MOTOR CREDIT COMPANY LLC	08/10/2026	BARCLAYS CAPITAL INC FIXED INC		200,000	200,000	0	2.C FE
36143L-2W-4	GA GLOBAL FUNDING TRUST	07/14/2026	CHASE SECS INC, NEW YORK		524,454	525,000	0	1.F FE
36273T-AA-8	GFL ENVIRONMENTAL HOLDINGS (US) INC	08/12/2026	Various		404,828	433,000	721	3.C FE
37828K-AA-5	GLENCORE FINANCE CANADA LTD	07/15/2026	RBC DOM SEC RBC WEAL MAN TOR		341,407	345,012	3,710	2.A FE
398905-AS-8	GROUP 1 AUTOMOTIVE INC	09/30/2026	Various		581,595	587,000	345	3.B FE
40555X-AB-8	HALEON US CAPITAL LLC	08/12/2026	GOLDMAN SACHS AND CO NY		552,619	555,000	0	2.A FE
44813D-AA-4	HUT 8 DC LLC	07/22/2026	Bank of America Securities		34,220	35,000	500	2.C FE
46152H-AE-1	IGM FINANCIAL INC	09/29/2026	TD BANK HO TREASURY		653,128	571,812	0	1.F FE
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LLLP	09/11/2026	SG AMERICAS SECURITIES		827,794	855,000	10,040	2.C FE
552953-CH-2	MGM RESORTS INTERNATIONAL	09/28/2026	Bank of America Securities		96,750	100,000	2,164	4.A FE
559222-AW-4	MAGNA INTERNATIONAL INC.	09/29/2026	RBC DOMINION SECURITIES		589,076	571,812	0	1.G FE
559222-BB-9	MAGNA INTERNATIONAL INC	07/15/2026	RBC DOM SEC RBC WEAL MAN TOR		711,814	690,023	4,267	1.G FE
566539-AA-0	MAREX GROUP PLC	07/15/2026	Various		799,704	782,000	10,016	2.C FE
57629T-CG-0	MASSMUTUAL GLOBAL FUNDING II	08/19/2026	JP MORGAN FX		1,999,560	2,000,000	0	1.D FE
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST	09/30/2026	J P MORGAN CHASE & CO/CHASE		1,132,592	1,136,000	30,767	2.B
61945C-AL-7	MOSAIC CO	08/10/2026	Various		629,918	630,000	0	2.B FE
65364U-AQ-9	NIAGARA MOHAWK POWER CORP	08/12/2026	CANTOR		890,580	1,000,000	2,529	2.A FE
67066G-AT-1	NVIDIA CORP	07/01/2026	SMBC Nikko		24,771	25,000	48	1.C FE
693475-CL-7	THE PNC FINANCIAL SERVICES GROUP, INC.	07/16/2026	Various		2,125,000	2,125,000	0	1.G FE
69932A-AT-2	PARAMOUNT SKYDANCE CORP	09/30/2026	Citigroup		514,166	515,000	0	2.C FE
701094-AV-6	PARKER-HANNIFIN CORP	09/08/2026	BARCLAYS CAP/FIXED INCOME, NEW YORK		189,981	190,000	0	1.G FE
70960A-AG-3	PENSKE TRUCK LEASING CANADA INC	09/29/2026	CIBC WORLD MARKETS INC		674,687	681,868	2,276	2.B FE
74291B-AB-4	PRIVATE EXPORT FUNDING CORP	09/21/2026	JP MORGAN SECS INC., - FIXED INCOME		79,782	80,000	0	1.B FE
74463A-AA-0	PS CANADA FINANCE ULC	09/09/2026	RBC DOM SEC RBC WEAL MAN TOR		879,997	881,019	0	1.F FE
74751Q-AA-6	QTS CENTRAL ISSUER, LLC	09/21/2026	Various		427,820	438,000	253	2.C FE
749571-AK-1	RHP HOTEL PROPERTIES LP	08/12/2026	Bank of America Securities		25,375	25,000	596	3.B FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	08/13/2026	GOLDMAN		47,188	50,000	1,387	3.B FE
80310Z-AM-1	SAPUTO INC	07/15/2026	RBC DOM SEC RBC WEAL MAN TOR		231,016	216,966	1,862	2.A FE
83088M-AP-7	SKYWORKS SOLUTIONS, INC.	08/04/2026	GOLDMAN		572,404	574,000	0	2.C FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC	08/12/2026	Various		260,367	257,000	96	1.D FE
84615Q-AA-1	SPACE EXPLORATION TECHNOLOGIES CORP	07/09/2026	GOLDMAN		79,410	80,000	166	2.A FE
85571B-BF-1	STARWOOD PROPERTY TRUST INC (MARYLAND)	07/13/2026	Bank of America Securities		24,875	25,000	324	3.C FE
85855F-AB-9	STELLANTIS FINANCIAL SERVICES US CORP	09/14/2026	GOLDMAN		677,145	708,000	0	2.C FE
87183X-AH-6	SYSCO HOLDINGS CORP	09/22/2026	TORONTO DOMINION SECURITIES		656,000	656,000	0	3.A FE
87264A-BF-1	T-MOBILE USA INC	08/20/2026	SMBC Nikko		43,287	45,000	610	2.A FE
87268L-AG-2	TR FINANCE LLC	09/10/2026	RBC Capital Markets LLC		169,585	170,000	0	1.G FE
884903-BZ-7	THOMSON REUTERS CORP	09/29/2026	NBCN CLEARING INC.		858,062	857,718	0	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89116C-MX-2	TORONTO-DOMINION BANK	08/20/2026	VMDM VALEURS MOBIL. DESJARDINS		603,289	597,199	0	1.G FE
89116C-ST-5	THE TORONTO-DOMINION BANK	09/29/2026	DESJARDINS SECURITIES INC		707,196	713,000	12,015	1.F FE
89116W-MS-9	TORONTO-DOMINION BANK	08/27/2026	RBC DOM SEC RBC WEAL MAN TOR		296,523	295,854	0	1.F FE
89788M-AZ-5	TRUIST FINANCIAL CORPORATION	07/20/2026	Various		1,655,000	1,655,000	0	1.G FE
902494-BP-7	TYSON FOODS INC	08/10/2026	BANC OF AMERICA SECS LLC, CHARLOTTE		524,837	525,000	0	2.B FE
902613-BY-3	UBS GROUP AG	09/08/2026	UBS SECURITIES LLC		304,979	305,000	0	1.F FE
91159H-KA-7	U.S. BANCORP	07/20/2026	US BANCORP INVESTMENTS INC		270,000	270,000	0	1.F FE
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC	08/11/2026	CITIGROUP GLOBAL MARKETS INC.		27,281	25,000	526	3.B FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU PASS LLC	08/05/2026	MUFG SECURITIES AMERICAS INC.		49,813	50,000	858	3.A FE
982911-AA-7	WULF COMPUTE LLC	08/13/2026	Various		52,281	50,000	1,232	3.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					44,986,625	45,528,204	196,778	XXX
464287-22-6	ISHARES:CORE US AGG BD	09/30/2026	Goldman Sachs	0.000	48,835,075	0	0	1.E FE
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					48,835,075	0	0	XXX
693390-70-0	PIMCO:TOT RTN INST	08/31/2026	Unknown	0.000	994,893	115,700	0	2.C FE
0159999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - systematic value					994,893	115,700	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					191,196,813	143,212,049	614,047	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					191,196,813	143,212,049	614,047	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					191,196,813	143,212,049	614,047	XXX
21H050-67-2	G2JUMB-5N-JUL-2026 - MBS	07/01/2026	GOLDMAN		1,289,813	1,310,000	3,457	1.A FE
21H050-68-0	G2JUMB-5N-AUG-2025 - MBS	07/01/2026	GOLDMAN		1,288,457	1,310,000	3,457	1.A FE
21H050-69-8	G2JUMB-5N-SEP-2025 - MBS	09/04/2026	Various		2,537,818	2,620,000	7,278	1.A FE
21H052-67-8	G2JUMB-5.5N-JUL-2026 - MBS	07/01/2026	GOLDMAN		2,425,471	2,415,000	7,010	1.A FE
21H052-68-6	G2JUMB-5.5N-AUG-2025 - MBS	07/01/2026	GOLDMAN		2,422,075	2,415,000	7,010	1.A FE
21H052-69-4	G2JUMB-5.5N-SEP-2026 - MBS	09/04/2026	Various		4,793,020	4,830,000	14,758	1.A FE
21H052-6A-1	G2JUMB-5.5N-OCT-2026 - MBS	09/11/2026	MORGAN STANLEY AND CO., INC., NEW YORK		3,662,764	3,709,000	10,766	1.A FE
3132DW-BB-8	FH SD8134 - RMBS	09/23/2026	PTCP		263,460	343,200	439	1.A FE
3132DW-BP-7	FH SD8146 - RMBS	06/25/2026	BNP PARIBAS SECURITIES BOND		0	3,824	0	1.A FE
3132DW-F5-7	FH SD8288 - RMBS	08/31/2026	BNP PARIBAS SECURITIES BOND		435,907	442,994	0	1.A FE
31418E-AB-6	FN MA4501 - RMBS	08/12/2026	WELLS FARGO SECURITIES		32,581	38,064	25	1.A FE
31418E-E4-8	FN MA4654 - RMBS	08/05/2026	BANK OF NEW YORK		544,983	603,435	293	1.A FE
31418E-E6-3	FN MA4656 - RMBS	08/06/2026	CITIGROUP GLOBAL MARKETS INC.		289,020	303,234	227	1.A FE
31418E-J5-0	FN MA4783 - RMBS	06/24/2026	BANK OF NYC/MIRAE		0	1,610	0	1.A FE
36179W-DP-0	G2 MA7310 - RMBS	09/01/2026	MORGAN STANLEY & CO LLC		32,283	41,984	2	1.A FE
36179Y-YX-6	G2 MA9726 - RMBS	08/26/2026	MORGAN STANLEY CO		57,011	55,928	186	1.A FE
3618N5-6H-7	G2 MB0871 - RMBS	09/02/2026	MORGAN STANLEY AND CO., INC., NEW YORK		145,303	150,306	418	1.A FE
3618N6-BE-6	G2 MB0936 - RMBS	09/02/2026	MORGAN STANLEY AND CO., INC., NEW YORK		460,845	476,710	1,324	1.A FE
3618N6-FL-6	G2 MB1070 - RMBS	09/02/2026	MORGAN STANLEY CO		652,357	675,690	1,877	1.A FE
3618N6-K7-1	G2 MB1217 - RMBS	09/11/2026	Various		1,308,091	1,332,745	3,826	1.A FE
3622AD-PD-4	G2 787720 - RMBS	09/30/2026	INTERNATIONL FCSTONE		12,697,279	13,699,020	0	1.A FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					35,338,538	36,777,743	62,354	XXX
01F020-47-1	FNCI-2N-JUL-2025 - MBS	07/01/2026	Citigroup Global Markets Inc		209,367	230,000	192	1.A FE
01F020-48-9	FNCI-2N-AUG-2026 - MBS	08/03/2026	Citigroup Global Markets Inc		417,517	460,000	434	1.A FE
01F020-49-7	FNCI-2N-SEP-2026 - MBS	09/02/2026	Citigroup Global Markets Inc		415,110	460,000	409	1.A FE
01F020-4A-4	FNCI-2N-OCT-2025 - MBS	09/02/2026	Citigroup Global Markets Inc		206,991	230,000	179	1.A FE
01F020-68-7	FNCL-2N-AUG-2026 - MBS	08/03/2026	GOLDMAN SACHS AND CO NY		3,172,385	4,020,000	2,680	1.A FE
01F020-6A-2	FNCL-2N-OCT-2025 - MBS	09/02/2026	GOLDMAN		1,560,498	2,010,000	1,340	1.A FE
01F022-67-5	FNCL-2.5N-JUL-2026 - MBS	07/02/2026	Various		2,564,502	3,075,000	2,562	1.A FE
01F022-68-3	FNCL-2.5N-AUG-2025 - MBS	08/05/2026	Various		8,861,759	10,740,000	8,950	1.A FE
01F022-69-1	FNCL-2.5N-SEP-2024 - MBS	09/04/2026	Various		8,756,351	10,740,000	9,696	1.A FE
01F022-6A-8	FNCL-2.5N-OCT-2025 - MBS	09/02/2026	MORGAN STANLEY CO		2,180,094	2,685,000	2,238	1.A FE
01F022-6A-8	FNCL-2.5N-OCT-2025 - MBS	09/02/2026	MORGAN STANLEY AND CO., INC., NEW YORK		2,180,094	2,685,000	2,238	1.A FE
01F030-67-8	FNCL-3N-JUL-2025 - MBS	07/02/2026	Various		11,701,200	13,440,000	13,440	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
01F030-68-6	FNCL-3N-AUG-2025 - MBS	08/05/2026	Various		15,461,950	17,920,000	17,920	1.A FE
01F030-69-4	FNCL-3N-SEP-2026 - MBS	09/02/2026	GOLDMAN SACHS AND CO NY		7,626,588	8,960,000	9,707	1.A FE
01F030-6A-1	FNCL-3N-OCT-2025 - MBS	09/02/2026	GOLDMAN SACHS AND CO NY		3,800,475	4,480,000	4,480	1.A FE
01F032-67-4	FNCL-3.5N-JUL-2026 - MBS	07/02/2026	Various		937,726	1,035,000	1,208	1.A FE
01F032-68-2	FNCL-3.5N-AUG-2026 - MBS	08/05/2026	Various		1,238,685	1,380,000	1,610	1.A FE
01F032-69-0	FNCL-3.5N-SEP-2026 - MBS	09/02/2026	GOLDMAN SACHS AND CO NY		611,371	690,000	872	1.A FE
01F032-6A-7	FNCL-3.5N-OCT-2025 - MBS	09/02/2026	GOLDMAN SACHS AND CO NY		304,557	345,000	403	1.A FE
01F042-68-1	FNCL-4.5N-AUG-2025 - MBS	08/05/2026	Various		303,634	320,000	480	1.A FE
01F042-69-9	FNCL-4.5N-SEP-2025 - MBS	09/04/2026	Various		300,247	320,000	520	1.A FE
01F050-67-6	FNCL-5N-JUL-2025 - MBS	07/02/2026	Various		5,475,811	5,580,000	9,300	1.A FE
01F050-68-4	FNCL-5N-AUG-2025 - MBS	08/05/2026	Various		7,248,623	7,440,000	12,400	1.A FE
01F050-69-2	FNCL-5N-SEP-2025 - MBS	09/04/2026	Various		7,176,585	7,440,000	13,433	1.A FE
01F062-67-1	FNCL-6.5N-JUL-2025 - MBS	07/02/2026	Various		946,668	915,000	1,982	1.A FE
01F062-68-9	FNCL-6.5N-AUG-2026 - MBS	08/05/2026	Various		1,262,450	1,220,000	2,643	1.A FE
01F062-69-7	FNCL-6.5N-SEP-2026 - MBS	09/02/2026	MORGAN STANLEY AND CO., INC., NEW YORK		629,051	610,000	1,432	1.A FE
01F062-6A-4	FNCL-6.5N-OCT-2025 - MBS	09/02/2026	MORGAN STANLEY AND CO., INC., NEW YORK		313,513	305,000	661	1.A FE
3132CY-CU-2	FH SB1883 - RMBS	07/30/2026	MORGAN STANLEY CO		374,369	421,379	298	1.A FE
3132DW-ER-0	FH SD8244 - RMBS	08/11/2026	MORGAN STANLEY CO		310,230	336,406	411	1.A FE
3132DW-L5-0	FH SD8448 - RMBS	08/26/2026	BARCLAYS CAPITAL INC FIXED INC		90,408	87,344	410	1.A FE
3133KY-V7-1	FH RB5138 - RMBS	08/12/2026	WELLS FARGO SECURITIES		26,861	31,383	21	1.A FE
3133KY-VK-2	FH RB5118 - RMBS	08/12/2026	JP MORGAN SECS INC., - FIXED INCOME		89,771	104,361	75	1.A FE
3133US-LK-5	FH SI2130 - RMBS	06/23/2026	JP MORGAN SECS INC., - FIXED INCOME		0	1,004	0	1.A FE
3133US-LL-3	FH SI2131 - RMBS	06/23/2026	JP MORGAN SECS INC., - FIXED INCOME		0	1,304	0	1.A FE
3133US-LM-1	FH SI2132 - RMBS	06/23/2026	JP MORGAN SECS INC., - FIXED INCOME		0	1,091	0	1.A FE
3137HJ-4V-6	FHR 5490 I - CMO/RMBS	08/05/2026	Citigroup		222,398	0	770	1.A FE
3140QW-BT-8	FN CB9949 - RMBS	09/01/2026	MORGAN STANLEY AND CO., INC., NEW YORK		77,340	82,400	134	1.A FE
3140W4-AL-1	FN FA3610 - RMBS	09/28/2026	Deutsche Bank		1,257,107	1,265,013	5,903	1.A FE
3140W6-5K-4	FN FA6249 - RMBS	08/26/2026	MSDW		1,330,831	1,581,088	2,855	1.A FE
3140W6-KY-7	FN FA5710 - RMBS	06/03/2026	BNP Paribas		0	0	(10)	1.A FE
31418D-3R-1	FN MA4407 - RMBS	08/12/2026	JP MORGAN SECS INC., - FIXED INCOME		39,059	45,419	33	1.A FE
31418D-RT-1	FN MA4097 - RMBS	07/01/2026	SANTANDER US CAPITAL MARKETS LLC		1,013,562	1,141,461	95	1.A FE
31418D-YZ-9	FN MA4327 - RMBS	06/29/2026	BONY/TORONTO DOMINION SECURITI		0	4,579	0	1.A FE
31418E-GJ-3	FN MA4700 - RMBS	08/05/2026	Bank of America Securities		1,390,595	1,502,331	2,003	1.A FE
31418E-Q9-4	FN MA4979 - RMBS	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		309,325	319,046	1,316	1.A FE
31418F-CJ-4	FN MA5472 - RMBS	07/21/2026	BONY/TORONTO DOMINION SECURITI		77,705	75,146	285	1.A FE
31418F-RA-7	FN MA5880 - RMBS	08/04/2026	MORGAN STANLEY CO		1,524,038	1,477,678	985	1.A FE
31418F-RF-6	FN MA5885 - RMBS	09/16/2026	NESBITT BURNS SECS INC		361,724	374,965	750	1.A FE
31418F-T5-6	FN MA5971 - RMBS	07/23/2026	BARCLAYS CAPITAL INC FIXED INC		2,008,939	2,077,765	6,637	1.A FE
31418F-YQ-4	FN MA6118 - RMBS	09/16/2026	Various		871,138	917,850	1,812	1.A FE
31424V-HK-3	FNS 442 C4 - CMO/RMBS	07/23/2026	GOLDMAN		228,249	0	3,214	1.A FE
31427T-XF-8	FH SL6077 - RMBS	09/09/2026	SANTANDER		799,012	782,027	1,173	1.A FE
3142G9-5G-1	FHS 416 C12 - CMO/RMBS	08/21/2026	GOLDMAN		247,443	0	3,124	1.A FE
3142GT-UH-7	FH RJ3283 - RMBS	09/01/2026	Citigroup Global Markets Inc		1,806,825	1,862,406	3,363	1.A FE
3142J6-BK-8	FH RQ0041 - RMBS	09/01/2026	JP MORGAN SECS INC., - FIXED INCOME		561,742	556,287	1,205	1.A FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					110,882,470	124,784,735	160,272	XXX
01F020-69-5	FNCL-2N-SEP-2025 - MBS	09/02/2026	Various		3,130,300	4,020,000	2,903	1.F FE
01F020-6A-2	FNCL-2N-OCT-2025 - MBS	09/02/2026	GOLDMAN SACHS AND CO NY		1,560,498	2,010,000	1,340	1.F FE
05495C-AE-4	BINOM 26NQM2 A1 - RMBS	09/24/2026	PIERPONT SECURITIES LLC		105,000	105,000	585	1.A FE
06747V-AE-6	BARC 26NQM6 A1 - RMBS	07/28/2026	BARCLAYS CAP/FIXED INCOME, NEW YORK		169,998	170,000	816	1.A FE
10570W-AH-1	BRAVO 26NQM6 A1 - RMBS	06/29/2026	BARCLAYS CAPITAL INC FIXED INC		(5)	1,010	5	1.A FE
60416U-2W-4	MINNESOTA ST HSG FIN AGY	09/24/2026	RBC CAPITAL MARKETS		1,650,556	1,585,000	0	1.B FE
61781C-AC-4	MSRM 26NQM8 A1 - RMBS	07/15/2026	MSDW		841,984	842,000	3,736	1.A FE
673930-AE-3	OBX 26NQ13 A1 - RMBS	08/25/2026	BANC OF AMERICA SECURITIES LLC		1,357,985	1,358,000	6,807	1.A FE
673931-AC-5	OBX 26NQ14 A1 - RMBS	09/11/2026	BMO CAPITAL MARKETS		109,998	110,000	294	1.A FE
67449P-AE-2	OBX 26NQM9 A1 - RMBS	07/10/2026	Bank of America Securities		792,155	792,000	1,444	1.A FE
92541Q-AE-5	VERUS 266 A1 - RMBS	08/31/2026	Various		484,951	484,483	1,233	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					10,203,420	11,477,493	19,163	XXX
05595R-AA-8	BX 26585K A - CMBS	09/30/2026	WELLS FARGO SECURITIES		310,000	310,000	0	1.A FE
05612A-AA-4	BX 2024-BIO A - CMBS	07/21/2026	J P MORGAN CHASE & CO/CHASE		901,547	900,000	931	1.A FE
784950-AA-5	SPG 26PGM A - CMBS	09/28/2026	BANC OF AMERICA SECURITIES LLC		780,000	780,000	2,560	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					1,991,547	1,990,000	3,491	XXX
59801F-AN-3	MIDO 15R A1R - CDO	07/15/2026	GOLDMAN SACHS AND CO NY		275,000	275,000	0	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					275,000	275,000	0	XXX
00113T-AA-8	ACHM 26HE1 A - RMBS	07/23/2026	Deutsche Bank Securities, Inc.		289,999	290,000	1,360	1.A FE
00833B-BA-5	AFRMT 263 A - ABS	07/17/2026	CITIGROUP GLOBAL MARKETS INC.		299,946	300,000	0	1.A FE
00833B-BG-2	AFRMT 264 A - ABS	09/11/2026	BARCLAYS CAPITAL INC FIXED INC		398,629	400,000	0	1.A FE
14689H-AC-5	CRVNA 26P3 A3 - ABS	08/18/2026	PIERPONT SECURITIES LLC		124,978	125,000	0	1.A FE
14689H-AD-3	CRVNA 26P3 A4 - ABS	08/18/2026	PIERPONT SECURITIES LLC		234,942	235,000	0	1.A FE
14689H-AE-1	CRVNA 26P3 B - ABS	08/18/2026	PIERPONT SECURITIES LLC		79,985	80,000	0	1.C FE
45333G-AF-4	PRNT 26A A - ABS	08/04/2026	MIZUHO SECURITIES USA INC. NEW YORK		169,986	170,000	0	1.A FE
68270H-AA-0	OMFIT 262 A - ABS	08/06/2026	Citigroup Global Markets Inc		539,933	540,000	0	1.A FE
68270H-AB-8	OMFIT 262 B - ABS	08/06/2026	Citigroup Global Markets Inc		99,991	100,000	0	1.B FE
80282K-BW-5	SDART 26SRT1 B - ABS	09/24/2026	PIERPONT SECURITIES LLC		250,000	250,000	0	1.C FE
83407T-AA-9	SCLP 26C A - ABS	08/11/2026	MUFG SECURITIES AMERICAS INC.		699,960	700,000	0	1.A FE
85855M-AA-6	SRIDE 261 A1 - ABS	08/18/2026	SUMITOMO BANK		259,984	260,000	0	1.A FE
85855M-AB-4	SRIDE 261 B - ABS	08/18/2026	SUMITOMO BANK		99,973	100,000	0	1.B FE
891946-AA-3	TPMT 25CRM1 A1 - RMBS	07/28/2026	Bank of America Securities		329,243	328,524	1,482	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					3,877,549	3,878,524	2,841	XXX
006346-AZ-3	ADMSO 2026-1 A2 - ABS	07/30/2026	Citigroup		309,011	308,000	713	1.G FE
038779-AD-6	ARBYS 261 A2 - ABS	08/13/2026	BARCLAYS CAP/FIXED INCOME, NEW YORK		420,000	420,000	0	2.C FE
142939-AC-1	CMXS 2026-C A3 - ABS	09/22/2026	CHASE SECS INC, NEW YORK		99,985	100,000	0	1.A FE
142939-AD-9	CMXS 2026-C B - ABS	09/22/2026	CHASE SECS INC, NEW YORK		29,993	30,000	0	1.C FE
97415E-AB-0	WEF 2026-1A A2 - ABS	09/22/2026	WELLS FARGO SECURITIES		104,985	105,000	0	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					963,974	963,000	713	XXX
1889999999. Total - asset-backed securities (unaffiliated)					163,532,497	180,146,495	248,834	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					163,532,497	180,146,495	248,834	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					163,532,497	180,146,495	248,834	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					354,729,310	323,358,545	862,881	XXX
025816-EV-7	AMERICAN EXPRESS COMPANY	08/05/2026	Various	616,000.000	616,584	0	0	2.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					616,584	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					616,584	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					616,584	XXX	0	XXX
031100-10-0	AMETEK ORD	07/14/2026	Wells	7,200.000	1,678,134		0	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD	07/01/2026	SANFORD BERNSTEIN	5,350.000	633,029		0	
101137-10-7	BOSTON SCIENTIFIC ORD	07/07/2026	INSTINET CORPORATION	108,750.000	4,987,525		0	
46120E-60-2	INTUITIVE SURGICAL ORD	07/14/2026	Wells	1,400.000	538,263		0	
48251W-10-4	KKR AND CO ORD	07/01/2026	SANFORD BERNSTEIN	9,150.000	854,909		0	
512807-30-6	LAM RESEARCH ORD	08/26/2026	UBS EQUITIES	8,000.000	2,512,336		0	
595112-10-3	Micron Technology, Inc.	07/22/2026	INSTINET CORPORATION	300.000	290,615		0	
666807-10-2	NORTHROP GRUMMAN ORD	09/30/2026	DB ALEX BROWN	2,150.000	1,040,650		0	
G29183-10-3	EATON ORD	08/24/2026	J P MORGAN SECURITIES	2,500.000	1,031,663		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					13,567,124	XXX	0	XXX
25239Y-59-2	DFA WLD EX US CR EQ INST	09/29/2026	Unknown	262,575.800	4,975,811		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					4,975,811	XXX	0	XXX
09290C-10-3	BLACKROCK:US EQ FC RT AC	09/11/2026	Various	3,325.000	232,793		0	
09290C-68-1	BLACKROCK:IS INT EQ FRA	07/14/2026	GOLDMAN	77,097.000	2,313,504		0	
5819999999. Subtotal - common stocks - exchange traded funds					2,546,297	XXX	0	XXX
5989999997. Total - common stocks - Part 3					21,089,232	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					21,089,232	XXX	0	XXX
5999999999. Total - preferred and common stocks					21,705,816	XXX	0	XXX
6009999999 - Totals					376,435,127	XXX	862,881	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-QA-9	UNITED STATES TREASURY	09/01/2026	GOLDMAN SACHS AND CO NY		533,250	610,000	550,454	0	0	1,491	0	1,491	0	551,945	0	(18,695)	(18,695)	11,719	02/15/2039	1.A FE
912810-UN-6	UNITED STATES TREASURY	09/01/2026	BARCLAYS CAP/FIXED INCOME, NEW YORK		367,871	385,000	385,391	0	0	5	0	5	0	385,397	0	(17,526)	(17,526)	19,687	08/15/2045	1.A FE
912810-UU-0	UNITED STATES TREASURY	07/31/2026	JP MORGAN SECS INC., - FIXED INCOME		38,369	40,000	39,155	0	0	1	0	1	0	39,155	0	(787)	(787)	435	05/15/2056	1.A FE
91282C-MZ-1	UNITED STATES TREASURY	09/30/2026	Various		7,353,812	7,525,000	7,440,050	7,450,143	0	10,547	0	10,547	0	7,460,689	0	(106,878)	(106,878)	241,823	04/30/2030	1.A FE
91282C-PJ-4	UNITED STATES TREASURY	08/31/2026	RBC CAPITAL MARKETS		917,105	970,000	949,382	0	0	964	0	964	0	950,346	0	(33,242)	(33,242)	30,892	11/15/2035	1.A FE
91282C-PN-5	UNITED STATES TREASURY	06/23/2026	Adjustment		0	0	0	0	0	(31)	0	(31)	0	(31)	0	31	31	0	11/30/2030	1.A FE
91282C-PZ-8	UNITED STATES TREASURY	09/30/2026	Various		6,995,220	7,347,000	7,180,851	0	0	2,323	0	2,323	0	7,183,174	0	(187,953)	(187,953)	153,952	02/15/2036	1.A FE
91282C-QN-4	UNITED STATES TREASURY	08/31/2026	Various		1,997,203	2,035,000	2,013,219	0	0	434	0	434	0	2,013,653	0	(16,450)	(16,450)	20,757	04/30/2033	1.A FE
91282C-QQ-7	UNITED STATES TREASURY	08/31/2026	Various		8,510,136	8,725,000	8,556,540	0	0	1,244	0	1,244	0	8,557,783	0	(47,647)	(47,647)	95,393	05/15/2036	1.A FE
91282C-QT-1	UNITED STATES TREASURY	07/31/2026	BARCLAYS CAPITAL INC FIXED INC		3,176,466	3,240,000	3,218,604	0	0	328	0	328	0	3,218,932	0	(42,466)	(42,466)	24,079	05/31/2033	1.A FE
91282C-QW-4	UNITED STATES TREASURY	07/29/2026	Various		889,197	905,000	903,319	0	0	16	0	16	0	903,335	0	(14,137)	(14,137)	2,720	06/30/2033	1.A FE
91282C-QX-2	UNITED STATES TREASURY	07/28/2026	Bank of America Securities		494,336	500,000	493,906	0	0	19	0	19	0	493,925	0	411	411	1,625	06/30/2031	1.A FE
91282C-RA-1	UNITED STATES TREASURY	07/31/2026	CITADEL SECURITIES LLC		488,220	490,000	489,768	0	0	0	0	0	0	489,769	0	(1,549)	(1,549)	175	07/31/2031	1.A FE
91282C-RC-7	UNITED STATES TREASURY	08/31/2026	MORGAN STANLEY CO		295,828	300,000	297,656	0	0	25	0	25	0	297,681	0	(1,853)	(1,853)	1,141	07/31/2033	1.A FE
91282C-RF-0	UNITED STATES TREASURY	09/30/2026	Various		1,676,127	1,740,000	1,698,165	0	0	43	0	43	0	1,698,208	0	(22,081)	(22,081)	8,144	08/15/2036	1.A FE
91282C-RG-8	UNITED STATES TREASURY	09/14/2026	BMO Capital Markets		460,579	467,000	466,526	0	0	8	0	8	0	466,534	0	(5,955)	(5,955)	1,672	08/15/2029	1.A FE
91282C-RJ-2	UNITED STATES TREASURY	09/30/2026	Various		1,713,195	1,760,000	1,738,792	0	0	129	0	129	0	1,738,921	0	(25,726)	(25,726)	4,576	08/31/2033	1.A FE
91282C-RK-9	UNITED STATES TREASURY	09/30/2026	Various		2,268,562	2,329,000	2,285,149	0	0	289	0	289	0	2,285,438	0	(16,876)	(16,876)	7,627	08/31/2031	1.A FE
91282C-RM-5	UNITED STATES TREASURY	09/30/2026	JP MORGAN SECS INC., - FIXED INCOME		538,784	545,000	542,275	0	0	1	0	1	0	542,276	0	(3,492)	(3,492)	75	09/30/2033	1.A FE
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					38,714,258	39,913,000	39,249,202	7,450,143	0	17,835	0	17,835	0	39,277,130	0	(562,872)	(562,872)	626,493	XXX	XXX
880591-FC-1	TENNESSEE VALLEY AUTHORITY	07/23/2026	Various		38,274	40,000	39,407	39,416	0	5	0	5	0	39,421	0	(1,147)	(1,147)	2,053	02/01/2055	1.A FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					38,274	40,000	39,407	39,416	0	5	0	5	0	39,421	0	(1,147)	(1,147)	2,053	XXX	XXX
135087-K3-7	CANADA (GOVERNMENT)	09/17/2026	Various		12,715,270	13,727,643	12,345,174	9,362,240	0	185,924	0	185,924	242,405	13,043,502	(433,443)	105,211	(328,231)	131,474	06/01/2030	1.A FE
135087-Q2-3	CANADA (GOVERNMENT)	09/03/2026	RBC DOM SEC RBC WEAL MAN TOR		5,155,788	5,376,096	5,142,650	717,305	0	3,396	0	3,396	(11,103)	5,146,445	119,452	(110,108)	9,344	44,654	06/01/2033	1.A FE
135087-S4-7	CANADA (GOVERNMENT)	08/19/2026	RBC DOM SEC RBC WEAL MAN TOR		7,465,696	7,555,204	7,456,426	4,737,889	0	4,097	0	4,097	(135,205)	7,459,961	55,055	(49,320)	5,735	161,925	03/01/2030	1.A FE
135087-T7-9	CANADA (GOVERNMENT)	08/18/2026	RBC DOM SEC RBC WEAL MAN TOR		1,407,770	1,442,325	1,391,165	0	0	600	0	600	0	1,391,765	29,560	(13,555)	16,005	18,556	03/01/2031	1.A FE
135087-T9-5	CANADA (GOVERNMENT)	07/08/2026	RBCMK		3,497,143	3,522,243	3,640,015	0	0	2,629	0	2,629	0	3,642,644	(126,782)	(18,719)	(145,501)	34,353	02/01/2028	1.A FE
13509P-GF-4	CANADA HOUSING TRUST NO 1	09/15/2026	CIBC WORLD MARKETS INC		7,091,961	7,183,908	7,278,975	7,168,111	0	39,310	0	39,310	270,610	7,478,032	(376,956)	(9,115)	(386,071)	170,774	03/15/2028	1.A FE
13509P-KN-2	CANADA HOUSING TRUST NO 1	08/13/2026	CIBC WORLD MARKETS INC		716,199	718,210	726,732	0	0	(42)	0	(42)	0	726,691	(11,076)	584	(10,492)	6,272	09/15/2036	1.A FE
68333Z-AM-9	ONTARIO, PROVINCE OF	08/19/2026	RBC DOM SEC RBC WEAL MAN TOR		5,339,553	5,400,929	5,641,902	5,380,537	0	33,298	0	33,298	474,121	5,887,956	(515,744)	(32,659)	(548,403)	54,776	09/08/2027	1.D FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					43,389,381	44,926,558	43,623,040	27,366,081	0	269,213	0	269,213	840,829	44,776,995	(1,259,933)	(127,681)	(1,387,614)	622,784	XXX	XXX
717883-TB-8	PHILADELPHIA PA SCH DIST	09/01/2026	Maturity @ 100.00		1,140,000	1,140,000	1,324,794	1,154,323	0	(14,323)	0	(14,323)	0	1,140,000	0	0	0	57,000	09/01/2026	1.D FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,140,000	1,140,000	1,324,794	1,154,323	0	(14,323)	0	(14,323)	0	1,140,000	0	0	0	57,000	XXX	XXX
187145-GT-8	CLIFTON TEX HIGHER ED FIN CORP ED REV	08/15/2026	Maturity @ 100.00		1,000,000	1,000,000	1,231,090	1,017,517	0	(17,517)	0	(17,517)	0	1,000,000	0	0	0	50,000	08/15/2026	1.A FE
432342-DM-2	HILLSBOROUGH CNTY FLA SOLID WASTE & RES	09/01/2026	Maturity @ 100.00		1,000,000	1,000,000	1,216,600	1,016,392	0	(16,392)	0	(16,392)	0	1,000,000	0	0	0	50,000	09/01/2026	1.D FE
462466-FN-8	IOWA FIN AUTH HEALTH FACS REV	08/15/2026	Maturity @ 100.00		1,000,000	1,000,000	1,263,010	1,003,633	0	(3,633)	0	(3,633)	0	1,000,000	0	0	0	50,000	08/15/2026	1.E FE
56035D-CR-1	MAIN STR NAT GAS INC GA GAS SUPPLY REV	09/01/2026	Call @ 100.00		1,000,000	1,000,000	1,126,510	1,013,203	0	(13,203)	0	(13,203)	0	1,000,000	0	0	0	40,000	03/01/2050	1.G FE
721876-TF-7	PIMA CNTY ARIZ SWR REV	07/01/2026	Call @ 100.00		1,360,000	1,360,000	1,607,044	1,374,626	0	(14,626)	0	(14,626)	0	1,360,000	0	0	0	68,000	07/01/2026	1.C FE
786744-HR-6	SAGINAW MICH HOSP FIN AUTH HOSP REV	07/01/2026	Maturity @ 100.00		750,000	750,000	931,740	764,962	0	(14,962)	0	(14,962)	0	750,000	0	0	0	37,500	07/01/2026	1.E FE
837123-GX-0	SOUTH CAROLINA ST PORTS AUTH PORTS REV	07/01/2026	Maturity @ 100.00		1,000,000	1,000,000	1,159,460	1,010,951	0	(10,951)	0	(10,951)	0	1,000,000	0	0	0	50,000	07/01/2026	1.E FE
975700-PD-1	WINSTON-SALEM N C	08/13/2026	Morgan Stanley Credit Products, Ltd.		1,564,455	1,500,000	1,973,790	1,653,407	0	(38,952)	0	(38,952)	0	1,614,455	0	(50,000)	(50,000)	52,708	06/01/2028	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					8,674,455	8,610,000	10,509,244	8,854,692	0	(130,237)	0	(130,237)	0	8,724,455	0	(50,000)	(50,000)	398,208	XXX	XXX
00253X-AB-7	AADVANTAGE LOYALTY IP LTD	07/20/2026	Paydown		4,167	4,167	4,219	0	0	(52)	0	(52)	0	4,167	0	0	0	120	04/20/2029	3.B FE
00774M-AB-1	AERCAP IRELAND CAPITAL DAC	09/01/2026	Unknown		883,530	890,000	867,261	873,590	0	6,943	0	6,943	0	880,533	0	2,997	2,997	36,185	07/21/2027	2.A FE
02007V-AA-8	ALLIVYN ENTERTAINMENT FINANCING (UK) PLC	08/05/2026	SUMI		485,258	474,000	492,486	489,632	0	(4,515)	0	(4,515)	0	485,117	0	141	141	39,505	04/30/2029	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02079K-AY-3	ALPHABET INC	08/04/2026	Various		53,164	55,000	54,925	54,926	0	4	0	4	0	54,930	0	(1,766)	(1,766)	1,824	11/15/2035	1.C FE
..02079K-BL-0	ALPHABET INC	07/24/2026	SUSQUEHANNA		1,438,080	1,500,000	1,497,445	0	0	163	0	163	0	1,497,608	0	(59,528)	(59,528)	30,067	02/15/2033	1.C FE
..02079K-BM-8	ALPHABET INC	07/31/2026	BARCLAYS CAPITAL INC FIXED INC		85,931	90,000	89,816	0	0	7	0	7	0	89,823	0	(3,892)	(3,892)	2,040	02/15/2036	1.C FE
..02079K-CS-4	ALPHABET INC.	09/23/2026	Various		276,942	280,000	278,505	0	0	9	0	9	0	278,514	0	(1,571)	(1,571)	996	08/15/2036	1.C FE
..023135-DF-0	AMAZON.COM INC	08/05/2026	SMBC Nikko		27,901	29,000	28,943	0	0	2	0	2	0	28,945	0	(1,044)	(1,044)	562	03/13/2036	1.E FE
..023135-ED-4	AMAZON.COM INC	09/16/2026	Various		271,198	275,000	274,953	0	0	1	0	1	0	274,954	0	(3,756)	(3,756)	1,747	07/09/2033	1.D FE
..025537-AM-3	AMERICAN ELECTRIC POWER COMPANY INC	08/17/2026	JP MORGAN FX		992,920	1,000,000	997,180	999,050	0	195	0	195	0	999,245	0	(6,325)	(6,325)	30,697	12/01/2028	2.B FE
..04530D-AE-2	ASPEN INSURANCE HOLDINGS LTD	09/29/2026	Jane Street		576,758	580,000	601,720	0	0	(2,185)	0	(2,185)	0	599,535	0	(22,777)	(22,777)	24,920	07/01/2030	2.B FE
..053332-AW-2	AUTOZONE, INC.	09/02/2026	JP MORGAN SECS INC., - FIXED INCOME		276,897	285,000	315,002	298,403	0	(2,879)	0	(2,879)	0	295,525	0	(18,627)	(18,627)	9,352	04/18/2029	2.B FE
..05526D-BB-0	BAT CAPITAL CORP	09/01/2026	PTCP		858,556	866,000	841,830	850,110	0	6,318	0	6,318	0	856,428	0	2,129	2,129	32,082	08/15/2027	2.A FE
..05590H-BH-9	BMW CANADA INC	07/15/2026	RBC DOM SEC RBC WEAL MAN TOR		246,461	245,421	241,347	251,692	0	(2)	0	(2)	(10,335)	241,354	4,174	933	5,106	6,550	04/01/2027	1.F FE
..06406R-CB-1	BANK OF NEW YORK MELLON CORP	06/29/2026	Adjustment		0	0	0	0	0	25	0	25	0	25	0	(25)	(25)	0	02/11/2031	1.D FE
..076912-AA-2	BEIGNET INVESTOR LLC	08/12/2026	Various		135,801	140,000	142,198	121,307	0	(23)	0	(23)	0	142,169	0	(6,369)	(6,369)	6,902	05/30/2049	1.E FE
..097023-CP-8	BOEING CO	09/16/2026	Various		118,658	140,000	112,848	114,729	0	1,384	0	1,384	0	116,113	0	2,545	2,545	4,814	02/01/2035	2.C FE
..10112R-AY-0	BOSTON PROPERTIES LP	07/20/2026	US BANCORP		498,375	500,000	461,560	496,518	0	2,560	0	2,560	0	499,078	0	(703)	(703)	11,076	10/01/2026	2.B FE
..126659-AA-9	CVSPAS 2009-6 CTF - CMBS	09/10/2026	Paydown		41,119	41,119	44,545	44,518	0	(3,399)	0	(3,399)	0	41,119	0	0	0	2,291	07/10/2031	2.C FE
..12769G-AB-6	CAESARS ENTERTAINMENT INC	09/10/2026	SMBC Nikko		25,000	25,000	25,156	0	0	(15)	0	(15)	0	25,141	0	(141)	(141)	1,001	02/15/2030	3.C FE
..13509P-JX-2	CANADA HOUSING TRUST NO 1	09/21/2026	RBC DOM SEC RBC WEAL MAN TOR		5,252,328	5,354,083	5,457,643	2,913,274	0	1,526	0	1,526	50,030	5,460,437	(136,658)	(71,450)	(208,109)	83,599	12/15/2029	1.A FE
..136375-DL-3	CANADIAN NATIONAL RAILWAY CO	07/15/2026	RBC DOM SEC RBC WEAL MAN TOR		1,654,014	1,604,126	1,657,067	1,650,742	0	(897)	0	(897)	4,109	1,653,954	(44,506)	44,566	60	53,281	05/02/2029	1.F FE
..15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORP	08/04/2026	US BANCORP INVESTMENTS INC.		455,474	460,000	510,439	477,316	0	(5,052)	0	(5,052)	0	472,264	0	(16,790)	(16,790)	15,538	04/01/2028	2.A FE
..16115Q-AF-7	CHART INDUSTRIES INC	07/16/2026	Call @ 103.75		25,938	25,000	24,665	24,791	0	25	0	25	0	24,815	0	1,122	1,122	1,953	01/01/2030	3.C FE
..17039A-AU-0	CHOICE PROPERTIES REAL ESTATE INVESTMENT	09/29/2026	RBC DOMINION SECURITIES		923,622	917,723	1,046,890	955,628	0	(4,486)	0	(4,486)	53,425	1,004,568	(86,038)	5,093	(80,946)	13,427	05/21/2027	2.A FE
..19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPANY LLC	06/29/2026	Adjustment		0	0	0	0	0	28	0	28	0	28	0	(28)	(28)	0	11/15/2033	2.A FE
..21871X-AU-3	CORERIDGE FINANCIAL INC	09/25/2026	Various		322,723	315,000	315,425	315,417	0	(43)	0	(43)	0	315,374	0	7,349	7,349	17,779	12/29/2049	2.C FE
..226373-AR-9	ENERGY TRANSFER LP	06/26/2026	Adjustment		0	0	0	0	0	(16)	0	(16)	0	(16)	0	16	16	0	02/01/2029	2.B FE
..233852-AH-5	DAIMLER TRUCK FINANCE CANADA INC - CMBS	09/29/2026	SCOTIA CAPITAL (USA) INC.		2,913,611	2,823,762	3,036,942	2,970,943	0	(13,573)	0	(13,573)	33,980	2,991,350	(135,380)	57,641	(77,739)	83,626	09/25/2028	1.G FE
..247025-AE-9	DELL INC	09/01/2026	GOLDMAN SACHS AND CO NY		725,410	700,000	742,749	734,022	0	(9,566)	0	(9,566)	0	724,456	0	954	954	43,764	04/15/2028	2.C FE
..26884A-BG-7	ERP OPERATING LP	07/20/2026	US BANCORP		346,112	350,000	331,755	346,233	0	1,290	0	1,290	0	347,523	0	(1,411)	(1,411)	11,059	08/01/2027	1.G FE
..29082H-AE-2	EMBRAER NETHERLANDS FINANCE BV	07/14/2026	Various		241,401	233,000	235,635	235,535	0	(118)	0	(118)	0	235,417	0	5,985	5,985	12,927	02/11/2035	2.C FE
..29278G-AN-8	ENEL FINANCE INTERNATIONAL NV	09/02/2026	RBC CAPITAL MARKETS		314,015	330,000	324,090	327,637	0	616	0	616	0	328,253	0	(14,238)	(14,238)	8,006	07/12/2028	2.A FE
..302491-AT-2	FMC CORP	06/26/2026	Call @ 100.00		0	0	0	0	0	16	0	16	0	16	0	(16)	(16)	612	10/01/2026	3.A FE
..30303M-AC-6	META PLATFORMS INC	07/01/2026	Bank of America Securities		24,552	25,000	24,998	24,998	0	0	0	0	0	24,999	0	(446)	(446)	763	11/15/2032	1.D FE
..30303M-AH-5	META PLATFORMS INC	09/16/2026	Various		181,621	190,000	189,522	0	0	15	0	15	0	189,537	0	(7,915)	(7,915)	3,215	05/15/2036	1.D FE
..31488V-AA-5	FERGUSON ENTERPRISES INC	08/28/2026	CITADEL		430,591	444,000	427,079	427,934	0	966	0	966	0	428,899	0	1,692	1,692	20,227	10/03/2034	2.A FE
..36273T-AB-6	GFL ENVIRONMENTAL HOLDINGS (US) INC	08/12/2026	Various		421,894	432,000	432,728	0	0	(20)	0	(20)	0	432,707	0	(10,814)	(10,814)	3,165	07/01/2031	3.C FE
..431116-AF-9	HIGHMARK INC	09/10/2026	Various		698,438	707,000	707,710	0	0	5	0	5	0	707,716	0	(9,278)	(9,278)	11,035	05/15/2036	1.G FE
..44810Z-CC-2	HYDRO ONE INC	07/15/2026	RBC DOM SEC RBC WEAL MAN TOR		342,003	355,682	347,089	353,898	0	1,330	0	1,330	(6,239)	348,990	(2,448)	(4,539)	(6,987)	6,847	02/28/2030	1.F FE
..44813D-AA-4	HUT 8 DC LLC	09/21/2026	Various		57,758	60,000	59,220	0	0	8	0	8	0	59,228	0	(1,470)	(1,470)	1,461	11/15/2042	2.C FE
..46647P-CW-4	JPMORGAN CHASE & CO	07/16/2026	MARKETAXESS		1,981,660	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(18,340)	(18,340)	52,882	02/24/2028	1.E FE
..46982L-AA-6	JACOBS SOLUTIONS INC	07/07/2026	MORGAN STANLEY CO		14,845	15,000	15,005	0	0	0	0	0	0	15,005	0	(160)	(160)	247	03/03/2031	2.C FE
..47788Z-AT-8	JOHN DEERE FINANCIAL INC	07/15/2026	RBC DOM SEC RBC WEAL MAN TOR		713,404	711,364	726,148	730,504	0	(144)	0	(144)	(4,501)	725,859	(13,380)	925	(12,455)	15,061	06/12/2029	1.E FE
..48124B-AG-0	JPMORGAN CHASE & CO	09/29/2026	Various		2,132,348	2,135,758	2,367,900	2,183,975	0	1,482	0	1,482	190,421	2,375,878	(244,182)	652	(243,529)	34,544	03/05/2028	1.E FE
..48252A-AA-9	KKR GROUP FINANCE CO VI LLC	09/29/2026	Jane Street		1,222,061	1,285,000	1,234,294	1,240,926	0	8,853	0	8,853	0	1,249,779	0	(27,718)	(27,718)	60,101	07/01/2029	1.F FE
..51817R-AE-6	LATAM AIRLINES GROUP S.A.	08/05/2026	BARCLAYS		278,001	271,000	285,141	0	0	(1,254)	0	(1,254)	0	283,887	0	(5,886)	(5,886)	11,823	01/07/2031	3.A FE
..536797-AG-8	LITHIA MOTORS INC	07/20/2026	MSDW		724,838	755,000	712,252	717,909	0	5,542	0	5,542	0	723,451	0	1,386	1,386	18,692	06/01/2029	3.B FE
..55336V-BN-9	MPLX LP	08/04/2026	RBC CAPITAL MARKETS		343,706	345,000	381,470	356,086	0	(3,896)	0	(3,896)	0	352,190	0	(8,484)	(8,484)	9,938	12/01/2027	2.B FE
..55609N-AC-2	MACQUARIE AIRFINANCE HOLDINGS LTD	06/29/2026	Adjustment		0	0	0	0	0	16	0	16	0	16	0	(16)	(16)	0	03/26/2029	2.C FE
..57629W-AT-4	MASSMUTUAL GLOBAL FUNDING II	08/19/2026	SMBC		1,515,090	1,500,000	1,493,415	1,495,329	0	808	0	808	0	1,496,137	0	18,953	18,953	55,792	05/30/2029	1.B FE
..63306A-JB-3	NATIONAL BANK OF CANADA	07/15/2026	RBC DOM SEC RBC WEAL MAN TOR		684,479	682,909	710,927	700,347	0	0	0	0	10,580	710,927	(27,726)	1,278	(26,448)	19,359	10/07/2027	1.F FE
..65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS INC	08/04/2026	GOLDMAN		201,182	200,000	199,586	199,823	0	64	0	64	0	199,887	0	1,295	1,295	9,174	02/28/2028	2.A FE
..65364U-AL-0	NIAGARA MOHAWK POWER CORP	08/12/2026	CANTOR		989,810	1,000,000	999,990	1,000,000	0	0	0	0	0	1,000,000	0	(10,190)	(10,190)	28,282	12/15/2028	2.A FE
..66775V-AB-1	NORTHWEST PIPELINE LLC	09/02/2026	PTCP		438,627	440,000	436,550	438,263	0	923	0	923	0	439,186	0	(558)	(558)	16,231	04/01/2027	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67066G-AT-1	NVIDIA CORP	09/24/2026	GOLDMAN		23,321	25,000	24,771	0	0	5	0	5	0	24,776	0	(1,455)	(1,455)	333	06/15/2036	1.C FE
701094-AJ-3	PARKER-HANNIFIN CORP	09/08/2026	SMBC		398,124	400,000	378,652	396,586	0	1,991	0	1,991	0	398,577	0	(453)	(453)	13,289	03/01/2027	1.G FE
723787-AQ-0	PIONEER NATURAL RESOURCES CO	09/16/2026	CORPORATE REORGANIZATIONS		1,776,980	2,000,000	1,655,340	1,735,965	0	36,594	0	36,594	0	1,772,559	0	4,421	4,421	41,272	08/15/2030	1.D FE
723787-AR-8	PIONEER NATURAL RESOURCES CO	09/16/2026	CORPORATE REORGANIZATIONS		3,985,470	4,500,000	3,825,465	3,948,725	0	69,779	0	69,779	0	4,018,504	0	(33,034)	(33,034)	113,144	01/15/2031	1.D FE
747510-AA-6	QTS CENTRAL ISSUER, LLC	09/08/2026	MSDW		378,252	383,000	373,425	0	0	56	0	56	0	373,481	0	4,771	4,771	804	09/01/2031	2.C FE
78403D-AZ-3	SBATOW 221 1C - ABS	06/29/2026	Adjustment		0	0	0	0	0	13	0	13	0	13	0	(13)	(13)	0	11/15/2052	1.F FE
78433L-AJ-5	EIX 2025-A A1 - ABS	09/15/2026	Paydown		16,243	16,243	16,242	16,243	0	0	0	0	0	16,243	0	0	0	571	03/15/2038	1.A FE
830867-AB-3	SKYMILES IP LTD	07/20/2026	Paydown		25,583	25,583	24,304	24,894	0	689	0	689	0	25,583	0	0	0	911	10/20/2028	2.A FE
84756N-AH-2	SPECTRA ENERGY PARTNERS LP	07/20/2026	MORGAN STANLEY		648,596	650,000	603,896	644,724	0	3,686	0	3,686	0	648,410	0	186	186	16,819	10/15/2026	2.B FE
871829-BC-0	SYSCO CORP	07/15/2026	Maturity @ 100.00		2,300,000	2,300,000	2,179,412	2,279,202	0	20,798	0	20,798	0	2,300,000	0	0	0	75,900	07/15/2026	2.B FE
871829-BF-3	SYSCO CORP	09/11/2026	MORGAN STANLEY		494,545	500,000	507,425	501,260	0	(680)	0	(680)	0	500,581	0	(6,036)	(6,036)	18,913	07/15/2027	2.B FE
87264A-CB-9	T-MOBILE USA INC	08/20/2026	SMBC Nikko		35,931	40,000	39,985	39,992	0	1	0	1	0	39,993	0	(4,062)	(4,062)	1,037	02/15/2031	2.A FE
92212W-AA-8	VAR ENERGI ASA	09/22/2026	Call @ 100.22		200,436	200,000	199,922	199,980	0	11	0	11	0	199,990	0	446	446	5,000	05/18/2027	2.B FE
92343V-GJ-7	VERIZON COMMUNICATIONS INC	08/18/2026	MARKETAXESS		302,796	336,000	334,619	335,241	0	86	0	86	0	335,327	0	(32,531)	(32,531)	7,806	03/21/2031	2.A FE
92556V-AE-6	VIATRIS INC.	09/16/2026	GOLDMAN		30,107	40,000	25,080	26,120	0	380	0	380	0	26,500	0	3,607	3,607	1,134	06/22/2040	2.C FE
95000U-3T-8	WELLS FARGO & CO	09/02/2026	MORGAN STANLEY CO		85,203	85,000	86,448	86,415	0	(396)	0	(396)	0	86,019	0	(816)	(816)	3,638	04/23/2029	1.E FE
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	09/30/2026	CITIGROUP GLOBAL MARKETS INC.		133,457	135,000	154,927	142,868	0	(2,346)	0	(2,346)	0	140,522	0	(7,065)	(7,065)	6,627	09/15/2028	2.B FE
96949L-AD-7	WILLIAMS COMPANIES INC	09/01/2026	SUMITOMO BANK		736,344	740,000	727,213	730,972	0	4,090	0	4,090	0	735,061	0	1,283	1,283	19,810	06/15/2027	2.B FE
98389B-BF-6	XCEL ENERGY INC	07/09/2026	J P MORGAN CHASE & CO/CHASE		288,569	292,000	292,000	0	0	0	0	0	0	292,000	0	(3,431)	(3,431)	5,923	12/03/2056	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					45,728,227	46,754,940	46,255,389	38,525,189	0	123,742	0	123,742	321,470	46,667,174	(686,145)	(252,802)	(938,946)	1,300,069	XXX	XXX
46138G-50-8	INVESCO SENIOR LOAN	08/17/2026	Goldman Sachs	0.000	24,672,211	0	24,840,000	0	0	0	0	0	0	24,840,000	0	(167,789)	(167,789)	1,011,564		4.B FE
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					24,672,211	0	24,840,000	0	0	0	0	0	0	24,840,000	0	(167,789)	(167,789)	1,011,564	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					162,356,806	141,384,498	165,841,076	83,389,845	0	266,234	0	266,234	1,162,298	165,465,174	(1,946,078)	(1,162,290)	(3,108,367)	4,018,172	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					162,356,806	141,384,498	165,841,076	83,389,845	0	266,234	0	266,234	1,162,298	165,465,174	(1,946,078)	(1,162,290)	(3,108,367)	4,018,172	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					162,356,806	141,384,498	165,841,076	83,389,845	0	266,234	0	266,234	1,162,298	165,465,174	(1,946,078)	(1,162,290)	(3,108,367)	4,018,172	XXX	XXX
20755C-AA-6	CAS 2023-R08 1M1 - CMO/RMBS	09/25/2026	Paydown		13,077	13,077	13,085	13,016	0	61	0	61	0	13,077	0	0	0	488	10/25/2043	1.A FE
21H050-67-2	G2JUMB-5N-JUL-2026 - MBS	07/01/2026	Various		2,579,625	2,620,000	2,581,954	0	0	0	0	0	0	2,581,954	0	(2,328)	(2,328)	6,914	07/20/2056	1.A FE
21H050-68-0	G2JUMB-5N-AUG-2025 - MBS	08/03/2026	GOLDMAN		1,270,572	1,310,000	1,288,457	0	0	0	0	0	0	1,288,457	0	(17,885)	(17,885)	3,457	08/20/2055	1.A FE
21H050-69-8	G2JUMB-5N-SEP-2025 - MBS	09/04/2026	Various		2,532,591	2,620,000	2,537,818	0	0	0	0	0	0	2,537,818	0	(5,227)	(5,227)	7,278	09/20/2056	1.A FE
21H052-67-8	G2JUMB-5.5N-JUL-2026 - MBS	07/01/2026	Various		4,850,943	4,830,000	4,850,565	0	0	0	0	0	0	4,850,565	0	377	377	14,020	07/20/2056	1.A FE
21H052-68-6	G2JUMB-5.5N-AUG-2025 - MBS	08/03/2026	GOLDMAN		2,403,302	2,415,000	2,422,075	0	0	0	0	0	0	2,422,075	0	(18,773)	(18,773)	7,010	08/20/2055	1.A FE
21H052-69-4	G2JUMB-5.5N-SEP-2026 - MBS	09/04/2026	Various		4,790,568	4,830,000	4,793,020	0	0	0	0	0	0	4,793,020	0	(2,453)	(2,453)	14,758	09/20/2056	1.A FE
21H052-6A-1	G2JUMB-5.5N-OCT-2026 - MBS	09/11/2026	Various		2,583,360	2,634,000	2,608,424	0	0	0	0	0	0	2,608,424	0	(25,064)	(25,064)	7,646	10/20/2056	1.A FE
31296S-M3-7	FH A17578 - RMBS	09/01/2026	Paydown		910	910	927	919	0	(9)	0	(9)	0	910	0	0	0	33	01/01/2034	1.A FE
3132AC-SZ-4	FH ZT0536 - RMBS	09/01/2026	Paydown		5,480	5,480	4,992	5,035	0	445	0	445	0	5,480	0	0	0	127	03/01/2048	1.A FE
3132D6-CB-4	FH SB8166 - RMBS	09/01/2026	Paydown		2,494	2,494	2,360	2,369	0	125	0	125	0	2,494	0	0	0	59	06/01/2037	1.A FE
3132D6-NV-8	FH SB8504 - RMBS	09/01/2026	Paydown		3,628	3,628	3,445	3,462	0	166	0	166	0	3,628	0	0	0	61	10/01/2035	1.A FE
3132DV-5Z-4	FH SD8064 - RMBS	09/01/2026	Paydown		8,760	8,760	9,148	9,097	0	(337)	0	(337)	0	8,760	0	0	0	231	05/01/2050	1.A FE
3132DW-AG-8	FH SD8107 - RMBS	09/01/2026	Paydown		5,599	5,599	4,623	4,640	0	959	0	959	0	5,599	0	0	0	93	11/01/2050	1.A FE
3132DW-BB-8	FH SD8134 - RMBS	09/11/2026	Various		390,571	502,491	409,544	416,310	0	2,608	0	2,608	0	418,919	0	(28,348)	(28,348)	7,917	03/01/2051	1.A FE
3132DW-BJ-1	FH SD8141 - RMBS	09/01/2026	Paydown		10,824	10,824	8,920	9,034	0	1,790	0	1,790	0	10,824	0	0	0	179	04/01/2051	1.A FE
3132DW-BP-7	FH SD8146 - RMBS	09/01/2026	Paydown		28,032	28,032	25,713	15,830	0	2,318	0	2,318	0	24,924	0	3,108	3,108	243	05/01/2051	1.A FE
3132DW-DS-9	FH SD8213 - RMBS	08/11/2026	Various		330,734	384,162	334,581	0	0	855	0	855	0	335,436	0	(4,702)	(4,702)	2,258	05/01/2052	1.A FE
3132DW-DT-7	FH SD8214 - RMBS	09/01/2026	Paydown		5,758	5,758	4,861	4,916	0	842	0	842	0	5,758	0	0	0	133	05/01/2052	1.A FE
3132DW-E7-4	FH SD8258 - RMBS	09/01/2026	Paydown		6,317	6,317	6,380	0	0	(63)	0	(63)	0	6,317	0	0	0	155	10/01/2052	1.A FE
3132DW-EJ-8	FH SD8237 - RMBS	09/01/2026	Paydown		8,281	8,281	7,976	0	0	304	0	304	0	8,281	0	0	0	195	08/01/2052	1.A FE
3132DW-F5-7	FH SD8288 - RMBS	09/01/2026	Paydown		902	902	890	890	0	12	0	12	0	902	0	0	0	30	01/01/2053	1.A FE
3132DW-F6-5	FH SD8289 - RMBS	09/01/2026	Paydown		12,198	12,198	12,179	12,176	0	22	0	22	0	12,198	0	0	0	440	01/01/2053	1.A FE
3132DW-FT-5	FH SD8278 - RMBS	09/01/2026	Paydown		4,579	4,579	4,721	4,676	0	(97)	0	(97)	0	4,579	0	0	0	180	12/01/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31320W-HE-6	FH SD8329 - RMBS	06/30/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,728	06/01/2053	1.A FE
3133B3-WR-4	FH QD6056 - RMBS	09/01/2026	Paydown		12,416	12,416	10,467	10,687	0	1,729	0	1,729	0	12,416	0	0	0	240	02/01/2052	1.A FE
3140K4-5G-1	FN B08946 - RMBS	09/03/2026	Various		495,133	561,509	583,180	585,014	0	436	0	436	0	585,450	0	(90,317)	(90,317)	12,863	01/01/2050	1.A FE
3140K4-5H-9	FN B08947 - RMBS	09/01/2026	Paydown		23,941	23,941	24,670	24,726	0	(785)	0	(785)	0	23,941	0	0	0	510	01/01/2050	1.A FE
3140QK-5U-8	FN CB0858 - RMBS	09/01/2026	Paydown		2,491	2,491	2,200	2,199	0	292	0	292	0	2,491	0	0	0	49	06/01/2051	1.A FE
3140QS-KY-6	FN CB6610 - RMBS	09/01/2026	Paydown		187,868	187,868	181,733	182,083	0	5,785	0	5,785	0	187,868	0	0	0	6,263	06/01/2053	1.A FE
3140X5-R7-0	FN FM2309 - RMBS	09/01/2026	Paydown		6,352	6,352	6,630	6,602	0	(251)	0	(251)	0	6,352	0	0	0	148	03/01/2049	1.A FE
3140X7-VJ-5	FN FM4216 - RMBS	09/01/2026	Paydown		2,588	2,588	2,696	2,686	0	(98)	0	(98)	0	2,588	0	0	0	61	06/01/2049	1.A FE
3140X9-6J-9	FN FM6272 - RMBS	09/01/2026	Paydown		32,338	32,338	32,865	32,882	0	(543)	0	(543)	0	32,338	0	0	0	531	02/01/2051	1.A FE
3140XC-HB-7	FN FM8325 - RMBS	09/01/2026	Paydown		11,188	11,188	10,426	10,526	0	662	0	662	0	11,188	0	0	0	187	07/01/2035	1.A FE
3140XG-KP-3	FN FS1201 - RMBS	09/01/2026	Paydown		11,851	11,851	11,297	11,377	0	474	0	474	0	11,851	0	0	0	238	01/01/2050	1.A FE
3140XK-Z5-2	FN FS4363 - RMBS	09/01/2026	Paydown		16,535	16,535	15,055	15,314	0	1,221	0	1,221	0	16,535	0	0	0	276	03/01/2035	1.A FE
31411W-AU-1	FN 916319 - RMBS	09/01/2026	Paydown		1,449	1,449	1,461	1,457	0	(8)	0	(8)	0	1,449	0	0	0	58	04/01/2037	1.A FE
31418C-M2-7	FN MA3076 - RMBS	09/01/2026	Paydown		2,387	2,387	2,225	2,271	0	116	0	116	0	2,387	0	0	0	39	07/01/2032	1.A FE
31418C-N8-3	FN MA3114 - RMBS	09/01/2026	Paydown		3,050	3,050	2,842	2,905	0	145	0	145	0	3,050	0	0	0	51	08/01/2032	1.A FE
31418C-PJ-7	FN MA3124 - RMBS	09/01/2026	Paydown		2,852	2,852	2,657	2,713	0	138	0	138	0	2,852	0	0	0	47	09/01/2032	1.A FE
31418C-S4-7	FN MA3238 - RMBS	09/01/2026	Paydown		47,564	47,564	46,405	14,630	0	1,205	0	1,205	0	47,564	0	0	0	907	01/01/2048	1.A FE
31418C-XM-1	FN MA3383 - RMBS	09/01/2026	Paydown		6,137	6,137	6,393	6,385	0	(248)	0	(248)	0	6,137	0	0	0	135	06/01/2048	1.A FE
31418D-3G-5	FN MA4398 - RMBS	09/01/2026	Paydown		16,388	16,388	13,627	13,756	0	2,633	0	2,633	0	16,388	0	0	0	217	08/01/2051	1.A FE
31418D-V7-4	FN MA4237 - RMBS	09/01/2026	Paydown		55,571	55,571	43,250	43,449	0	12,122	0	12,122	0	55,571	0	0	0	734	01/01/2051	1.A FE
31418D-VB-5	FN MA4209 - RMBS	09/01/2026	Paydown		13,740	13,740	12,997	13,087	0	652	0	652	0	13,740	0	0	0	137	12/01/2050	1.A FE
31418D-WR-9	FN MA4255 - RMBS	09/01/2026	Paydown		8,126	8,126	6,510	6,626	0	1,500	0	1,500	0	8,126	0	0	0	108	02/01/2051	1.A FE
31418D-XK-3	FN MA4281 - RMBS	09/01/2026	Paydown		9,015	9,015	7,307	7,447	0	1,569	0	1,569	0	9,015	0	0	0	119	03/01/2051	1.A FE
31418D-XP-2	FN MA4285 - RMBS	09/01/2026	Paydown		3,932	3,932	3,629	3,699	0	233	0	233	0	3,932	0	0	0	53	03/01/2031	1.A FE
31418D-YB-2	FN MA4305 - RMBS	09/01/2026	Paydown		96,167	96,167	75,411	75,851	0	20,316	0	20,316	0	96,167	0	0	0	1,278	04/01/2051	1.A FE
31418D-YC-0	FN MA4306 - RMBS	09/01/2026	Paydown		26,731	26,731	27,397	27,329	0	(598)	0	(598)	0	26,731	0	0	0	444	04/01/2051	1.A FE
31418E-AB-6	FN MA4501 - RMBS	09/01/2026	Paydown		340	340	291	0	0	49	0	49	0	340	0	0	0	0	12/01/2041	1.A FE
31418E-AZ-3	FN MA4523 - RMBS	09/01/2026	Paydown		6,106	6,106	5,588	5,687	0	419	0	419	0	6,106	0	0	0	82	01/01/2032	1.A FE
31418E-D8-0	FN MA4626 - RMBS	06/04/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,769	06/01/2052	1.A FE
31418E-E4-8	FN MA4654 - RMBS	09/01/2026	Paydown		29,817	29,817	26,403	23,264	0	3,367	0	3,367	0	29,817	0	0	0	601	07/01/2052	1.A FE
31418E-E6-3	FN MA4656 - RMBS	09/01/2026	Paydown		12,842	12,842	12,197	9,740	0	661	0	661	0	12,842	0	0	0	309	07/01/2052	1.A FE
31418E-F4-7	FN MA4686 - RMBS	09/01/2026	Paydown		9,543	9,543	9,393	9,396	0	148	0	148	0	9,543	0	0	0	315	06/01/2052	1.A FE
31418E-GK-0	FN MA4701 - RMBS	09/01/2026	Paydown		3,336	3,336	3,216	3,218	0	118	0	118	0	3,336	0	0	0	100	08/01/2052	1.A FE
31418E-HK-9	FN MA4733 - RMBS	09/01/2026	Paydown		20,199	20,199	19,270	19,292	0	908	0	908	0	20,199	0	0	0	603	09/01/2052	1.A FE
31418E-J5-0	FN MA4783 - RMBS	09/01/2026	Paydown		4,542	4,542	4,283	0	0	259	0	259	0	3,025	0	1,518	1,518	25	10/01/2052	1.A FE
31418E-J7-6	FN MA4785 - RMBS	09/01/2026	Paydown		5,281	5,281	5,156	5,157	0	125	0	125	0	5,281	0	0	0	176	10/01/2052	1.A FE
31418E-JF-8	FN MA4761 - RMBS	09/01/2026	Paydown		17,248	17,248	16,992	17,006	0	241	0	241	0	17,248	0	0	0	564	09/01/2052	1.A FE
31418E-NL-0	FN MA4894 - RMBS	09/01/2026	Paydown		9,802	9,802	10,081	10,083	0	(281)	0	(281)	0	9,802	0	0	0	398	01/01/2053	1.A FE
31418E-P3-8	FN MA4941 - RMBS	09/01/2026	Paydown		54,449	54,449	54,687	54,689	0	(239)	0	(239)	0	54,449	0	0	0	1,964	03/01/2053	1.A FE
31418E-Q8-6	FN MA4978 - RMBS	09/01/2026	Paydown		11,014	11,014	10,595	10,596	0	418	0	418	0	11,014	0	0	0	366	04/01/2053	1.A FE
31418E-V9-8	FN MA5139 - RMBS	09/01/2026	Paydown		41,365	41,365	41,671	28,102	0	(300)	0	(300)	0	41,365	0	0	0	1,571	09/01/2053	1.A FE
31418E-XU-9	FN MA5190 - RMBS	09/01/2026	Paydown		11,882	11,882	11,932	11,927	0	(45)	0	(45)	0	11,882	0	0	0	429	11/01/2053	1.A FE
31418F-F4-4	FN MA5586 - RMBS	06/03/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,798	01/01/2055	1.A FE
31419A-DS-3	FN AE0112 - RMBS	09/01/2026	Paydown		9,196	9,196	10,020	10,387	0	(1,191)	0	(1,191)	0	9,196	0	0	0	355	09/01/2039	1.A FE
31419J-SH-2	FN AE7719 - RMBS	09/01/2026	Paydown		55,716	55,716	54,993	55,194	0	522	0	522	0	55,716	0	0	0	1,484	11/01/2040	1.A FE
36179S-B7-1	G2 MA3662 - RMBS	09/01/2026	Paydown		35,886	35,886	31,664	31,782	0	4,105	0	4,105	0	35,886	0	0	0	718	05/20/2046	1.A FE
36179T-7K-5	G2 MA5398 - RMBS	09/01/2026	Paydown		12,344	12,344	12,043	12,058	0	286	0	286	0	12,344	0	0	0	329	08/20/2048	1.A FE
36179T-NR-2	G2 MA4900 - RMBS	09/01/2026	Paydown		26,313	26,313	23,760	23,805	0	2,508	0	2,508	0	26,313	0	0	0	613	12/20/2047	1.A FE
36179U-PB-2	G2 MA5818 - RMBS	09/01/2026	Paydown		60,832	60,832	58,975	59,012	0	1,820	0	1,820	0	60,832	0	0	0	1,852	03/20/2049	1.A FE
36179U-Q5-4	G2 MA5876 - RMBS	09/01/2026	Paydown		12,763	12,763	12,209	12,233	0	530	0	530	0	12,763	0	0	0	339	04/20/2049	1.A FE
36179U-XT-4	G2 MA6090 - RMBS	09/01/2026	Paydown		12,837	12,837	12,105	12,142	0	695	0	695	0	12,837	0	0	0	300	08/20/2049	1.A FE
36179V-4V-9	G2 MA7136 - RMBS	09/01/2026	Paydown		9,716	9,716	8,466	8,550	0	1,166	0	1,166	0	9,716	0	0	0	161	01/20/2051	1.A FE
36179V-DQ-0	G2 MA6411 - RMBS	09/01/2026	Paydown		1,377	1,377	1,317	1,319	0	58	0	58	0	1,377	0	0	0	36	01/20/2050	1.A FE
36179V-FR-6	G2 MA6476 - RMBS	09/01/2026	Paydown		1,920	1,920	1,836	1,839	0	82	0	82	0	1,920	0	0	0	51	02/20/2050	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36179V-QV-5	G2 MA6768 - RMBS	09/01/2026	Paydown		2,970	2,970	2,841	2,846	0	125	0	125	0	2,970	0	0	0	80	07/20/2050	1.A FE
..36179V-VX-5	G2 MA6930 - RMBS	09/01/2026	Paydown		364,076	364,076	313,503	315,303	0	48,773	0	48,773	0	364,076	0	0	0	4,815	10/20/2050	1.A FE
..36179W-2U-1	G2 MA7987 - RMBS	09/01/2026	Paydown		6,224	6,224	5,279	0	0	946	0	946	0	6,224	0	0	0	38	04/20/2052	1.A FE
..36179W-2W-7	G2 MA7989 - RMBS	09/01/2026	Paydown		15,634	15,634	14,227	14,256	0	1,377	0	1,377	0	15,634	0	0	0	363	04/20/2052	1.A FE
..36179W-DQ-8	G2 MA7311 - RMBS	09/01/2026	Paydown		10,829	10,829	8,910	8,991	0	1,838	0	1,838	0	10,829	0	0	0	143	04/20/2051	1.A FE
..36179W-JT-6	G2 MA7474 - RMBS	09/01/2026	Paydown		12,715	12,715	11,835	11,903	0	812	0	812	0	12,715	0	0	0	299	07/20/2051	1.A FE
..36179W-NE-4	G2 MA7589 - RMBS	09/01/2026	Paydown		80,449	80,449	68,043	68,221	0	12,228	0	12,228	0	80,449	0	0	0	1,336	09/20/2051	1.A FE
..36179W-P9-3	G2 MA7648 - RMBS	09/14/2026	Various		337,806	425,963	359,074	360,942	0	3,999	0	3,999	0	364,941	0	(27,135)	(27,135)	6,694	10/20/2051	1.A FE
..36179W-QA-9	G2 MA7649 - RMBS	09/01/2026	Paydown		101,492	101,492	84,987	85,117	0	16,374	0	16,374	0	101,492	0	0	0	1,681	10/20/2051	1.A FE
..36179W-TX-6	G2 MA7766 - RMBS	09/01/2026	Paydown		83,922	83,922	67,056	67,296	0	16,626	0	16,626	0	83,922	0	0	0	1,117	12/20/2051	1.A FE
..36179W-XH-6	G2 MA7880 - RMBS	09/01/2026	Paydown		48,287	48,287	39,084	39,253	0	9,034	0	9,034	0	48,287	0	0	0	639	02/20/2052	1.A FE
..36179W-XL-7	G2 MA7883 - RMBS	09/01/2026	Paydown		10,641	10,641	9,713	9,766	0	875	0	875	0	10,641	0	0	0	247	02/20/2052	1.A FE
..36179W-Y8-5	G2 MA7935 - RMBS	09/14/2026	Various		328,528	414,297	340,306	344,301	0	2,782	0	2,782	0	347,083	0	(18,555)	(18,555)	6,512	03/20/2052	1.A FE
..36179X-2L-9	G2 MA8879 - RMBS	09/01/2026	Various		847,507	841,733	837,568	837,717	0	(778)	0	(778)	0	836,939	0	10,568	10,568	29,802	05/20/2053	1.A FE
..36179X-5D-4	G2 MA8944 - RMBS	09/01/2026	Paydown		31,013	31,013	27,823	27,877	0	3,136	0	3,136	0	31,013	0	0	0	723	06/20/2053	1.A FE
..36179X-DE-3	G2 MA8201 - RMBS	09/01/2026	Paydown		59,657	59,657	56,858	56,890	0	2,767	0	2,767	0	59,657	0	0	0	1,776	08/20/2052	1.A FE
..36179X-DF-0	G2 MA8202 - RMBS	09/01/2026	Paydown		39,818	39,818	39,080	30,321	0	700	0	700	0	39,818	0	0	0	1,285	08/20/2052	1.A FE
..36179X-FH-4	G2 MA8268 - RMBS	09/01/2026	Paydown		27,549	27,549	26,998	26,997	0	552	0	552	0	27,549	0	0	0	826	09/20/2052	1.A FE
..36179X-HX-7	G2 MA8346 - RMBS	09/01/2026	Paydown		35,563	35,563	32,718	32,749	0	2,814	0	2,814	0	35,563	0	0	0	944	10/20/2052	1.A FE
..36179X-LE-4	G2 MA8425 - RMBS	09/01/2026	Paydown		3,911	3,911	3,603	3,602	0	309	0	309	0	3,911	0	0	0	91	11/20/2052	1.A FE
..36179X-NH-5	G2 MA8492 - RMBS	09/01/2026	Paydown		47,033	47,033	47,928	47,916	0	(883)	0	(883)	0	47,033	0	0	0	1,855	12/20/2052	1.A FE
..36179X-TC-0	G2 MA8647 - RMBS	09/01/2026	Paydown		13,506	13,506	13,559	13,558	0	(53)	0	(53)	0	13,506	0	0	0	452	02/20/2053	1.A FE
..36179X-VS-2	G2 MA8725 - RMBS	09/01/2026	Paydown		10,495	10,495	10,318	10,321	0	174	0	174	0	10,495	0	0	0	346	03/20/2053	1.A FE
..36179X-X6-8	G2 MA8801 - RMBS	09/01/2026	Paydown		40,939	40,939	41,540	41,540	0	(601)	0	(601)	0	40,939	0	0	0	1,486	04/20/2053	1.A FE
..36179Y-FJ-8	G2 MA9169 - RMBS	09/01/2026	Paydown		22,074	22,074	21,260	21,273	0	800	0	800	0	22,074	0	0	0	649	09/20/2053	1.A FE
..36180A-AE-3	G2 MA9905 - RMBS	09/01/2026	Various		110,829	104,761	104,663	0	0	24	0	24	0	104,687	0	6,142	6,142	1,325	09/20/2054	1.A FE
..36180A-B9-3	G2 MA9964 - RMBS	08/31/2026	Various		420,853	428,802	424,715	0	0	126	0	126	0	424,841	0	(3,988)	(3,988)	7,092	10/20/2054	1.A FE
..36180A-CB-7	G2 MA9966 - RMBS	09/01/2026	Paydown		18,997	18,997	19,456	0	0	(459)	0	(459)	0	18,997	0	0	0	462	10/20/2054	1.A FE
..3618N5-A2-5	G2 MB0024 - RMBS	09/01/2026	Paydown		12,863	12,863	12,345	0	0	519	0	519	0	12,863	0	0	0	94	11/20/2054	1.A FE
..3618N5-C6-4	G2 MB0092 - RMBS	09/01/2026	Paydown		13,690	13,690	13,744	13,746	0	(55)	0	(55)	0	13,690	0	0	0	494	12/20/2054	1.A FE
..36207K-WC-0	GN 434543 - RMBS	09/01/2026	Paydown		120	120	119	119	0	0	0	0	0	120	0	0	0	6	09/15/2029	1.A FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					26,581,575	27,231,371	26,588,282	4,537,370	0	200,012	0	200,012	0	26,804,636	0	(223,062)	(223,062)	194,303	XXX	XXX
..01F020-47-1	FNCI-2N-JUL-2025 - MBS	07/01/2026	Citigroup Global Markets Inc		418,735	460,000	420,042	0	0	0	0	0	0	420,042	0	(1,307)	(1,307)	383	07/25/2041	1.A FE
..01F020-48-9	FNCI-2N-AUG-2026 - MBS	08/03/2026	Citigroup Global Markets Inc		416,165	460,000	417,517	0	0	0	0	0	0	417,517	0	(1,352)	(1,352)	434	08/25/2041	1.A FE
..01F020-49-7	FNCI-2N-SEP-2026 - MBS	09/02/2026	Citigroup Global Markets Inc		414,027	460,000	415,110	0	0	0	0	0	0	415,110	0	(1,083)	(1,083)	409	09/25/2041	1.A FE
..01F020-67-9	FNCL-2N-JUL-2026 - MBS	07/01/2026	GOLDMAN SACHS AND CO NY		1,603,132	2,010,000	1,606,430	0	0	0	0	0	0	1,606,430	0	(3,298)	(3,298)	1,340	07/25/2056	1.A FE
..01F020-68-7	FNCL-2N-AUG-2026 - MBS	08/03/2026	GOLDMAN SACHS AND CO NY		3,139,212	4,020,000	3,172,385	0	0	0	0	0	0	3,172,385	0	(33,173)	(33,173)	2,680	08/25/2056	1.A FE
..01F022-67-5	FNCL-2.5N-JUL-2026 - MBS	07/02/2026	Various		4,797,247	5,760,000	4,812,141	0	0	0	0	0	0	4,812,141	0	(14,893)	(14,893)	4,800	07/25/2056	1.A FE
..01F022-68-3	FNCL-2.5N-AUG-2025 - MBS	08/05/2026	Various		8,823,267	10,740,000	8,861,759	0	0	0	0	0	0	8,861,759	0	(38,492)	(38,492)	8,950	08/25/2055	1.A FE
..01F022-69-1	FNCL-2.5N-SEP-2024 - MBS	09/04/2026	Various		8,744,919	10,740,000	8,756,351	0	0	0	0	0	0	8,756,351	0	(11,432)	(11,432)	9,696	09/25/2055	1.A FE
..01F030-67-8	FNCL-3N-JUL-2025 - MBS	07/02/2026	Various		15,598,188	17,920,000	15,608,775	0	0	0	0	0	0	15,608,775	0	(10,588)	(10,588)	17,920	07/25/2056	1.A FE
..01F030-68-6	FNCL-3N-AUG-2025 - MBS	08/05/2026	Various		15,392,650	17,920,000	15,461,950	0	0	0	0	0	0	15,461,950	0	(69,300)	(69,300)	17,920	08/25/2055	1.A FE
..01F030-69-4	FNCL-3N-SEP-2026 - MBS	09/02/2026	GOLDMAN SACHS AND CO NY		7,606,725	8,960,000	7,626,588	0	0	0	0	0	0	7,626,588	0	(19,863)	(19,863)	9,707	09/25/2056	1.A FE
..01F032-67-4	FNCL-3.5N-JUL-2026 - MBS	07/02/2026	Various		1,250,450	1,380,000	1,251,043	0	0	0	0	0	0	1,251,043	0	(593)	(593)	1,610	07/25/2056	1.A FE
..01F032-68-2	FNCL-3.5N-AUG-2026 - MBS	08/05/2026	Various		1,232,984	1,380,000	1,238,685	0	0	0	0	0	0	1,238,685	0	(5,701)	(5,701)	1,610	08/25/2056	1.A FE
..01F032-69-0	FNCL-3.5N-SEP-2026 - MBS	09/02/2026	GOLDMAN SACHS AND CO NY		609,531	690,000	611,371	0	0	0	0	0	0	611,371	0	(1,840)	(1,840)	872	09/25/2056	1.A FE
..01F042-67-3	FNCL-4.5N-JUL-2026 - MBS	07/01/2026	BARCLAYS CAP/FIXED INCOME, NEW YORK		76,539	80,000	76,672	0	0	0	0	0	0	76,672	0	(133)	(133)	120	07/25/2056	1.A FE
..01F042-68-1	FNCL-4.5N-AUG-2025 - MBS	08/05/2026	Various		302,475	320,000	303,634	0	0	0	0	0	0	303,634	0	(1,159)	(1,159)	480	08/25/2055	1.A FE
..01F042-69-9	FNCL-4.5N-SEP-2025 - MBS	09/04/2026	Various		299,906	320,000	300,247	0	0	0	0	0	0	300,247	0	(341)	(341)	520	09/25/2056	1.A FE
..01F050-67-6	FNCL-5N-JUL-2025 - MBS	07/02/2026	Various		5,475,811	5,580,000	5,475,811	0	0	0	0	0	0	5,475,811	0	0	0	9,300	07/25/2055	1.A FE
..01F050-67-6	FNCL-5N-JUL-2026 - MBS	07/01/2026	BARCLAYS CAPITAL INC FIXED INC		1,825,743	1,860,000	1,826,215	0	0	0	0	0	0	1,826,215	0	(472)	(472)	3,100	07/25/2056	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01F050-68-4	FNCL-5N-AUG-2025 - MBS	08/05/2026	Various		7,225,373	7,440,000	7,248,623	0	0	0	0	0	0	7,248,623	0	(23,250)	(23,250)	12,400	08/25/2055	1.A FE
01F050-69-2	FNCL-5N-SEP-2025 - MBS	09/04/2026	Various		7,169,283	7,440,000	7,176,585	0	0	0	0	0	0	7,176,585	0	(7,302)	(7,302)	13,433	09/25/2056	1.A FE
01F062-67-1	FNCL-6.5N-JUL-2025 - MBS	07/02/2026	Various		1,261,973	1,220,000	1,262,652	0	0	0	0	0	0	1,262,652	0	(679)	(679)	2,643	07/25/2056	1.A FE
01F062-68-9	FNCL-6.5N-AUG-2026 - MBS	08/05/2026	Various		1,263,022	1,220,000	1,262,450	0	0	0	0	0	0	1,262,450	0	572	572	2,643	08/25/2056	1.A FE
01F062-69-7	FNCL-6.5N-SEP-2026 - MBS	09/02/2026	MORGAN STANLEY AND CO., INC., NEW YORK		627,966	610,000	629,051	0	0	0	0	0	0	629,051	0	(1,084)	(1,084)	1,432	09/25/2056	1.A FE
207942-AA-1	CAS 2023-R05 1M1 - CMO/RMBS	09/25/2026	Paydown		70,983	70,983	71,715	71,362	0	(379)	0	(379)	0	70,983	0	0	0	2,706	06/25/2043	1.D FE
3128K7-U5-5	FH A46904 - RMBS	09/01/2026	Paydown		3,214	3,214	3,072	3,125	0	89	0	89	0	3,214	0	0	0	107	09/01/2035	1.A FE
3128KG-FP-8	FH A53774 - RMBS	09/01/2026	Paydown		509	509	524	521	0	(12)	0	(12)	0	509	0	0	0	24	11/01/2036	1.A FE
3128M4-CP-6	FH G02478 - RMBS	09/01/2026	Paydown		1,427	1,427	1,397	1,397	0	30	0	30	0	1,427	0	0	0	53	12/01/2036	1.A FE
3128MJ-5D-8	FH G08843 - RMBS	09/01/2026	Paydown		50,255	50,255	48,095	48,120	0	2,135	0	2,135	0	50,255	0	0	0	1,487	10/01/2048	1.A FE
3128MJ-ZB-9	FH G08737 - RMBS	09/01/2026	Paydown		73,482	73,482	71,347	70,986	0	2,496	0	2,496	0	73,482	0	0	0	1,458	12/01/2046	1.A FE
31292L-DN-2	FH C03709 - RMBS	09/01/2026	Paydown		23,168	23,168	25,267	25,239	0	(2,072)	0	(2,072)	0	23,168	0	0	0	773	07/01/2041	1.A FE
312942-CB-9	FH A93666 - RMBS	09/01/2026	Paydown		7,456	7,456	7,708	7,654	0	(198)	0	(198)	0	7,456	0	0	0	199	09/01/2040	1.A FE
312945-TE-8	FH A96849 - RMBS	09/01/2026	Paydown		23,739	23,739	25,100	25,140	0	(1,401)	0	(1,401)	0	23,739	0	0	0	608	02/01/2041	1.A FE
31297C-HD-5	FH A24728 - RMBS	09/01/2026	Paydown		2,815	2,815	2,809	2,809	0	6	0	6	0	2,815	0	0	0	94	07/01/2034	1.A FE
31307G-MD-8	FH J27556 - RMBS	09/01/2026	Paydown		3,378	3,378	3,565	3,411	0	(33)	0	(33)	0	3,378	0	0	0	79	03/01/2029	1.A FE
31307G-TL-3	FH J27755 - RMBS	09/01/2026	Paydown		4,815	4,815	5,081	4,871	0	(56)	0	(56)	0	4,815	0	0	0	112	03/01/2029	1.A FE
31307Q-6A-0	FH J34465 - RMBS	09/01/2026	Paydown		79,626	79,626	78,507	78,898	0	728	0	728	0	79,626	0	0	0	1,528	06/01/2031	1.A FE
3132A5-GE-9	FH ZS4697 - RMBS	09/01/2026	Paydown		41,702	41,702	36,747	36,907	0	4,795	0	4,795	0	41,702	0	0	0	829	01/01/2047	1.A FE
3132CX-WA-6	FH SB1541 - RMBS	09/01/2026	Paydown		55,874	55,874	50,911	51,089	0	4,785	0	4,785	0	55,874	0	0	0	746	03/01/2037	1.A FE
3132CY-QJ-2	FH SB1883 - RMBS	09/01/2026	Paydown		5,282	5,282	4,693	0	0	589	0	589	0	5,282	0	0	0	0	01/01/2037	1.A FE
3132D5-5H-1	FH SB8048 - RMBS	09/01/2026	Paydown		9,699	9,699	8,926	0	0	773	0	773	0	9,699	0	0	0	16	06/01/2035	1.A FE
3132D6-AB-6	FH SB8102 - RMBS	09/01/2026	Paydown		16,222	16,222	14,757	0	0	1,465	0	1,465	0	16,222	0	0	0	101	05/01/2036	1.A FE
3132D9-BT-0	FH SC0050 - RMBS	09/01/2026	Paydown		19,291	19,291	17,639	17,715	0	1,576	0	1,576	0	19,291	0	0	0	382	02/01/2040	1.A FE
3132DM-6X-8	FH SD0886 - RMBS	09/01/2026	Paydown		782	782	811	807	0	(25)	0	(25)	0	782	0	0	0	17	11/01/2051	1.A FE
3132DN-K7-7	FH SD1218 - RMBS	09/01/2026	Paydown		31,626	31,626	29,370	29,445	0	2,181	0	2,181	0	31,626	0	0	0	837	07/01/2049	1.A FE
3132DN-QJ-5	FH SD1357 - RMBS	09/01/2026	Paydown		28,006	28,006	28,367	0	0	(361)	0	(361)	0	28,006	0	0	0	401	08/01/2052	1.A FE
3132DP-BM-9	FH SD1844 - RMBS	09/01/2026	Paydown		536,963	536,963	457,761	465,014	0	71,949	0	71,949	0	536,963	0	0	0	10,858	06/01/2052	1.A FE
3132DT-FX-3	FH SD5582 - RMBS	09/01/2026	Paydown		26,592	26,592	24,980	25,004	0	1,588	0	1,588	0	26,592	0	0	0	699	06/01/2049	1.A FE
3132DU-CM-7	FH SD6376 - RMBS	09/01/2026	Paydown		8,381	8,381	8,714	8,688	0	(307)	0	(307)	0	8,381	0	0	0	331	09/01/2054	1.A FE
3132DV-6J-9	FH SD8073 - RMBS	09/02/2026	Various		17,377	21,692	17,574	0	0	105	0	105	0	17,679	0	(302)	(302)	74	05/01/2050	1.A FE
3132DV-7B-5	FH SD8090 - RMBS	09/01/2026	Paydown		7,373	7,373	7,358	7,359	0	15	0	15	0	7,373	0	0	0	98	09/01/2050	1.A FE
3132DV-A8-8	FH SD7231 - RMBS	09/01/2026	Paydown		33,490	33,490	33,464	33,458	0	32	0	32	0	33,490	0	0	0	1,143	12/01/2054	1.A FE
3132DV-HR-9	FH SD7440 - RMBS	09/01/2026	Paydown		89,958	89,958	88,303	88,347	0	1,611	0	1,611	0	89,958	0	0	0	3,032	01/01/2055	1.A FE
3132DV-L5-2	FH SD7548 - RMBS	09/01/2026	Paydown		64,498	64,498	54,031	54,152	0	10,346	0	10,346	0	64,498	0	0	0	1,072	11/01/2051	1.A FE
3132DV-L9-4	FH SD7552 - RMBS	09/01/2026	Paydown		100,778	100,778	84,158	84,249	0	16,529	0	16,529	0	100,778	0	0	0	1,670	01/01/2052	1.A FE
3132DV-LV-5	FH SD7540 - RMBS	09/01/2026	Paydown		38,161	38,161	31,939	32,005	0	6,155	0	6,155	0	38,161	0	0	0	637	05/01/2051	1.A FE
3132DV-LZ-6	FH SD7544 - RMBS	09/01/2026	Paydown		68,858	68,858	60,251	60,350	0	8,509	0	8,509	0	68,858	0	0	0	1,374	07/01/2051	1.A FE
3132DV-MR-3	FH SD7568 - RMBS	09/01/2026	Paydown		96,934	96,934	98,341	98,321	0	(1,388)	0	(1,388)	0	96,934	0	0	0	3,509	02/01/2054	1.A FE
3132DW-AN-3	FH SD8113 - RMBS	09/01/2026	Paydown		616	616	499	0	0	117	0	117	0	616	0	0	0	2	12/01/2050	1.A FE
3132DW-AW-3	FH SD8121 - RMBS	09/01/2026	Paydown		30,412	30,412	23,855	23,958	0	6,454	0	6,454	0	30,412	0	0	0	403	01/01/2051	1.A FE
3132DW-B6-9	FH SD8161 - RMBS	09/01/2026	Paydown		40,093	40,093	32,569	32,654	0	7,439	0	7,439	0	40,093	0	0	0	665	08/01/2051	1.A FE
3132DW-BA-0	FH SD8133 - RMBS	09/01/2026	Paydown		2,023	2,023	1,399	1,438	0	585	0	585	0	2,023	0	0	0	20	03/01/2051	1.A FE
3132DW-BC-6	FH SD8135 - RMBS	09/01/2026	Paydown		4,008	4,008	3,610	3,647	0	361	0	361	0	4,008	0	0	0	67	03/01/2051	1.A FE
3132DW-C2-7	FH SD8189 - RMBS	09/01/2026	Paydown		3,483	3,483	2,867	2,874	0	609	0	609	0	3,483	0	0	0	58	01/01/2052	1.A FE
3132DW-CT-8	FH SD8182 - RMBS	09/01/2026	Paydown		29,020	29,020	22,536	22,634	0	6,386	0	6,386	0	29,020	0	0	0	382	12/01/2051	1.A FE
3132DW-D3-4	FH SD8222 - RMBS	06/03/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	609	06/01/2052	1.A FE
3132DW-DC-4	FH SD8199 - RMBS	08/12/2026	Various		173,849	219,632	173,355	0	0	664	0	664	0	174,019	0	(169)	(169)	1,242	03/01/2052	1.A FE
3132DW-DD-2	FH SD8200 - RMBS	09/01/2026	Paydown		12,126	12,126	10,198	0	0	1,929	0	1,929	0	12,126	0	0	0	42	03/01/2052	1.A FE
3132DW-DH-3	FH SD8204 - RMBS	09/01/2026	Paydown		21,052	21,052	17,152	17,149	0	3,903	0	3,903	0	21,052	0	0	0	279	04/01/2052	1.A FE
3132DW-DK-6	FH SD8206 - RMBS	09/01/2026	Paydown		12,452	12,452	11,016	0	0	1,436	0	1,436	0	12,452	0	0	0	51	04/01/2052	1.A FE
3132DW-DU-4	FH SD8215 - RMBS	09/01/2026	Paydown		894	894	841	0	0	53	0	53	0	894	0	0	0	15	05/01/2052	1.A FE
3132DW-DZ-3	FH SD8220 - RMBS	08/06/2026	Various		85,697	99,584	86,514	0	0	198	0	198	0	86,712	0	(1,015)	(1,015)	545	06/01/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DW-E4-1	FH SD8255 - RMBS	09/01/2026	Paydown		45,392	45,392	40,598	40,661	0	4,731	0	4,731	0	45,392	0	0	0	1,075	10/01/2052	1.A FE
3132DW-EG-4	FH SD8235 - RMBS	09/01/2026	Paydown		23,551	23,551	19,938	19,968	0	3,582	0	3,582	0	23,551	0	0	0	470	08/01/2052	1.A FE
3132DW-ER-0	FH SD8244 - RMBS	09/01/2026	Paydown		2,475	2,475	2,282	0	0	193	0	193	0	2,475	0	0	0	0	09/01/2052	1.A FE
3132DW-ES-8	FH SD8245 - RMBS	09/01/2026	Paydown		6,118	6,118	6,056	0	0	62	0	62	0	6,118	0	0	0	138	09/01/2052	1.A FE
3132DW-GN-7	FH SD8305 - RMBS	06/03/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	7,435	03/01/2053	1.A FE
3132DW-L5-0	FH SD8448 - RMBS	09/01/2026	Paydown		2,283	2,283	2,363	0	0	(80)	0	(80)	0	2,283	0	0	0	0	07/01/2054	1.A FE
3132DW-MX-8	FH SD8474 - RMBS	09/01/2026	Paydown		12,542	12,542	12,355	0	0	187	0	187	0	12,542	0	0	0	256	11/01/2054	1.A FE
3132DW-N8-2	FH SD8515 - RMBS	09/01/2026	Paydown		22,581	22,581	22,262	22,267	0	315	0	315	0	22,581	0	0	0	812	03/01/2055	1.A FE
3132E0-GX-4	FH SD3814 - RMBS	09/01/2026	Paydown		41,819	41,819	40,525	40,531	0	1,288	0	1,288	0	41,819	0	0	0	1,411	08/01/2053	1.A FE
3132E0-T3-6	FH SD4170 - RMBS	09/01/2026	Paydown		6,188	6,188	6,278	0	0	(90)	0	(90)	0	6,188	0	0	0	109	11/01/2053	1.A FE
3132GG-AX-3	FH Q02722 - RMBS	09/01/2026	Paydown		4,268	4,268	4,509	4,534	0	(267)	0	(267)	0	4,268	0	0	0	114	08/01/2041	1.A FE
3132HM-TF-8	FH Q11450 - RMBS	09/01/2026	Paydown		4,676	4,676	5,018	5,026	0	(349)	0	(349)	0	4,676	0	0	0	109	09/01/2042	1.A FE
3132J9-D3-9	FH Q17821 - RMBS	09/01/2026	Paydown		16,998	16,998	17,593	17,401	0	(404)	0	(404)	0	16,998	0	0	0	397	04/01/2043	1.A FE
3132LQ-QA-8	FH K94149 - RMBS	09/01/2026	Paydown		301,044	301,044	298,881	299,483	0	1,561	0	1,561	0	301,044	0	0	0	7,621	01/01/2038	1.A FE
3132M5-G2-2	FH Q25017 - RMBS	09/01/2026	Paydown		8,270	8,270	8,869	8,801	0	(531)	0	(531)	0	8,270	0	0	0	248	02/01/2044	1.A FE
3132M6-YN-4	FH Q26417 - RMBS	09/01/2026	Paydown		10,464	10,464	11,091	11,160	0	(695)	0	(695)	0	10,464	0	0	0	282	05/01/2044	1.A FE
3132MA-BV-2	FH Q29352 - RMBS	09/01/2026	Paydown		17,144	17,144	18,186	18,178	0	(1,034)	0	(1,034)	0	17,144	0	0	0	457	10/01/2044	1.A FE
3132QT-QZ-2	FH Q36771 - RMBS	09/01/2026	Paydown		26,316	26,316	27,683	27,775	0	(1,459)	0	(1,459)	0	26,316	0	0	0	703	10/01/2045	1.A FE
3132WG-FY-8	FH Q42882 - RMBS	09/01/2026	Paydown		14,190	14,190	14,139	14,138	0	52	0	52	0	14,190	0	0	0	283	09/01/2046	1.A FE
3132WN-JR-4	FH Q48371 - RMBS	09/01/2026	Paydown		29,189	29,189	30,833	30,746	0	(1,557)	0	(1,557)	0	29,189	0	0	0	779	05/01/2047	1.A FE
3133A2-W5-5	FH QA7868 - RMBS	09/01/2026	Paydown		14,598	14,598	15,115	15,919	0	(1,321)	0	(1,321)	0	14,598	0	0	0	243	03/01/2050	1.A FE
3133AA-HV-7	FH QB3844 - RMBS	09/01/2026	Paydown		36,760	36,760	37,995	38,130	0	(1,370)	0	(1,370)	0	36,760	0	0	0	490	09/01/2050	1.A FE
3133AB-SA-9	FH QB5013 - RMBS	09/01/2026	Paydown		211,313	211,313	213,410	213,208	0	(1,895)	0	(1,895)	0	211,313	0	0	0	2,342	11/01/2050	1.A FE
3133AK-Z5-2	FH QC1664 - RMBS	09/01/2026	Paydown		295,048	295,048	297,330	297,112	0	(2,064)	0	(2,064)	0	295,048	0	0	0	3,935	05/01/2051	1.A FE
3133AS-BL-6	FH QC7243 - RMBS	09/01/2026	Paydown		72,489	72,489	73,333	73,170	0	(681)	0	(681)	0	72,489	0	0	0	968	09/01/2051	1.A FE
3133B3-U5-4	FH QD6004 - RMBS	09/01/2026	Paydown		360,628	360,628	316,620	318,920	0	41,709	0	41,709	0	360,628	0	0	0	8,108	02/01/2052	1.A FE
3133BD-7G-4	FH QE4495 - RMBS	09/01/2026	Paydown		74,565	74,565	74,576	74,535	0	29	0	29	0	74,565	0	0	0	2,237	06/01/2052	1.A FE
3133BD-B2-0	FH QE3657 - RMBS	09/01/2026	Paydown		356,097	356,097	334,898	335,880	0	20,217	0	20,217	0	356,097	0	0	0	8,463	06/01/2052	1.A FE
3133CE-SR-4	FH QH2328 - RMBS	09/01/2026	Paydown		1,413,986	1,413,986	1,407,137	1,407,316	0	6,670	0	6,670	0	1,413,986	0	0	0	60,731	09/01/2053	1.A FE
3133CY-PN-2	FH QJ7629 - RMBS	09/01/2026	Paydown		2,550	2,550	2,562	0	0	(12)	0	(12)	0	2,550	0	0	0	64	11/01/2054	1.A FE
3133KL-ZX-8	FH RA5258 - RMBS	09/01/2026	Paydown		16,660	16,660	13,376	13,398	0	3,262	0	3,262	0	16,660	0	0	0	225	05/01/2051	1.A FE
3133KM-LL-7	FH RA5731 - RMBS	09/01/2026	Paydown		46,030	46,030	40,133	40,557	0	5,473	0	5,473	0	46,030	0	0	0	605	08/01/2051	1.A FE
3133KP-JC-3	FH RA7459 - RMBS	09/01/2026	Paydown		526,154	526,154	448,628	459,083	0	67,071	0	67,071	0	526,154	0	0	0	8,771	02/01/2052	1.A FE
3133KP-R3-4	FH RA7706 - RMBS	09/01/2026	Paydown		51,833	51,833	50,934	50,939	0	894	0	894	0	51,833	0	0	0	1,688	07/01/2052	1.A FE
3133KY-V7-1	FH RB5138 - RMBS	09/01/2026	Paydown		286	286	245	0	0	41	0	41	0	286	0	0	0	0	12/01/2041	1.A FE
3133KY-WH-8	FH RB5148 - RMBS	09/01/2026	Paydown		30,308	30,308	25,677	25,795	0	4,514	0	4,514	0	30,308	0	0	0	398	03/01/2042	1.A FE
3133KY-WP-0	FH RB5154 - RMBS	09/01/2026	Paydown		12,006	12,006	10,408	10,461	0	1,546	0	1,546	0	12,006	0	0	0	198	04/01/2042	1.A FE
3133US-LK-5	FH SI2130 - RMBS	09/01/2026	Paydown		2,305	2,305	2,385	0	0	(80)	0	(80)	0	1,267	0	1,039	1,039	20	07/01/2054	1.A FE
3133US-LL-3	FH SI2131 - RMBS	09/01/2026	Paydown		2,995	2,995	3,099	0	0	(104)	0	(104)	0	1,646	0	1,350	1,350	25	07/01/2054	1.A FE
3133US-LM-1	FH SI2132 - RMBS	09/01/2026	Paydown		2,506	2,506	2,593	0	0	(87)	0	(87)	0	1,377	0	1,129	1,129	21	07/01/2054	1.A FE
3138E8-K6-8	FN AK3916 - RMBS	09/01/2026	Paydown		14,882	14,882	15,291	15,169	0	(287)	0	(287)	0	14,882	0	0	0	346	04/01/2042	1.A FE
3138LR-7M-8	FN AO1799 - RMBS	09/01/2026	Paydown		11,042	11,042	11,886	11,878	0	(836)	0	(836)	0	11,042	0	0	0	331	06/01/2042	1.A FE
3138MK-4R-4	FN AQ4431 - RMBS	09/01/2026	Paydown		23,821	23,821	24,986	24,501	0	(680)	0	(680)	0	23,821	0	0	0	471	11/01/2042	1.A FE
3138WJ-U8-9	FN AS8706 - RMBS	09/01/2026	Paydown		55,724	55,724	53,538	54,529	0	1,194	0	1,194	0	55,724	0	0	0	935	02/01/2032	1.A FE
3138XC-F3-1	FN AV1085 - RMBS	09/01/2026	Paydown		9,023	9,023	9,377	9,378	0	(355)	0	(355)	0	9,023	0	0	0	241	09/01/2043	1.A FE
3138Y5-5D-4	FN AX4443 - RMBS	09/01/2026	Paydown		29,799	29,799	30,712	30,084	0	(284)	0	(284)	0	29,799	0	0	0	600	10/01/2029	1.A FE
31402R-DD-8	FN 735500 - RMBS	09/01/2026	Paydown		6,623	6,623	6,541	6,558	0	64	0	64	0	6,623	0	0	0	246	05/01/2035	1.A FE
31403S-W5-1	FN 756768 - RMBS	09/01/2026	Paydown		1,782	1,782	1,839	1,821	0	(40)	0	(40)	0	1,782	0	0	0	71	11/01/2033	1.A FE
31405S-EF-7	FN 797634 - RMBS	09/01/2026	Paydown		1,612	1,612	1,549	1,568	0	44	0	44	0	1,612	0	0	0	54	08/01/2035	1.A FE
31406Y-DP-8	FN 821010 - RMBS	09/01/2026	Paydown		3,210	3,210	3,343	3,308	0	(98)	0	(98)	0	3,210	0	0	0	139	05/01/2035	1.A FE
31409X-PU-7	FN 881635 - RMBS	09/01/2026	Paydown		1,393	1,393	1,353	1,361	0	33	0	33	0	1,393	0	0	0	51	02/01/2036	1.A FE
3140A6-SK-3	FN DA5921 - RMBS	09/01/2026	Paydown		870,682	870,682	897,891	882,417	0	(11,735)	0	(11,735)	0	870,682	0	0	0	41,265	01/01/2054	1.A FE
3140AD-6E-6	FN DB4468 - RMBS	09/01/2026	Paydown		630,931	630,931	636,748	635,484	0	(4,553)	0	(4,553)	0	630,931	0	0	0	23,214	08/01/2054	1.A FE
3140AP-RS-5	FN DC2296 - RMBS	09/01/2026	Paydown		378,189	378,189	379,666	379,382	0	(1,193)	0	(1,193)	0	378,189	0	0	0	14,004	10/01/2054	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140BN-ZG-6	FN DE9742 - RMBS	09/01/2026	Paydown		843	843	855	855	0	(12)	0	(12)	0	843	0	0	0	31	09/01/2055	1.A FE
3140FX-SG-8	FN BF0518 - RMBS	09/01/2026	Paydown		1,449	1,449	1,203	0	0	246	0	246	0	1,449	0	0	0	6	01/01/2061	1.A FE
3140GV-NB-7	FN BH6685 - RMBS	09/01/2026	Paydown		2,607	2,607	2,617	2,647	0	(40)	0	(40)	0	2,607	0	0	0	70	09/01/2047	1.A FE
3140H1-E5-5	FN BJ0155 - RMBS	09/01/2026	Paydown		18,814	18,814	18,787	18,786	0	27	0	27	0	18,814	0	0	0	377	11/01/2037	1.A FE
3140JH-SN-4	FN BN1424 - RMBS	09/01/2026	Paydown		7,511	7,511	7,616	7,706	0	(194)	0	(194)	0	7,511	0	0	0	190	09/01/2038	1.A FE
3140KK-WG-5	FN BQ0646 - RMBS	09/01/2026	Paydown		57,177	57,177	59,169	59,181	0	(2,004)	0	(2,004)	0	57,177	0	0	0	763	08/01/2050	1.A FE
3140LQ-UK-4	FN BT2385 - RMBS	09/01/2026	Paydown		285,347	285,347	295,156	294,702	0	(9,355)	0	(9,355)	0	285,347	0	0	0	4,280	06/01/2051	1.A FE
3140LU-5K-3	FN BT6249 - RMBS	09/01/2026	Paydown		50,761	50,761	41,553	42,449	0	8,312	0	8,312	0	50,761	0	0	0	677	10/01/2051	1.A FE
3140LU-ZH-7	FN BT6143 - RMBS	09/01/2026	Paydown		404,315	404,315	409,022	407,995	0	(3,680)	0	(3,680)	0	404,315	0	0	0	4,834	09/01/2051	1.A FE
3140LW-NV-5	FN BT7603 - RMBS	09/01/2026	Paydown		71,032	71,032	73,796	73,377	0	(2,345)	0	(2,345)	0	71,032	0	0	0	1,137	08/01/2051	1.A FE
3140M7-FV-8	FN BU5579 - RMBS	09/01/2026	Paydown		56,639	56,639	56,776	56,755	0	(116)	0	(116)	0	56,639	0	0	0	2,076	01/01/2055	1.A FE
3140MV-J8-2	FN BW3886 - RMBS	09/01/2026	Paydown		745,056	745,056	750,411	749,709	0	(4,653)	0	(4,653)	0	745,056	0	0	0	20,298	08/01/2052	1.A FE
3140NQ-N8-4	FN BW7614 - RMBS	09/01/2026	Paydown		20,870	20,870	21,300	21,271	0	(402)	0	(402)	0	20,870	0	0	0	695	08/01/2052	1.A FE
3140ND-WB-9	FN BX8741 - RMBS	09/01/2026	Paydown		15,194	15,194	14,916	14,947	0	247	0	247	0	15,194	0	0	0	557	03/01/2053	1.A FE
3140NE-QE-8	FN BX9452 - RMBS	09/01/2026	Paydown		823,444	823,444	850,335	839,862	0	(16,418)	0	(16,418)	0	823,444	0	0	0	34,799	03/01/2053	1.A FE
3140QB-RF-7	FN CA4085 - RMBS	09/01/2026	Paydown		79,607	79,607	76,134	76,333	0	3,274	0	3,274	0	79,607	0	0	0	1,594	09/01/2034	1.A FE
3140QC-B3-9	FN CA4557 - RMBS	09/01/2026	Paydown		4,666	4,666	4,332	4,340	0	326	0	326	0	4,666	0	0	0	116	11/01/2049	1.A FE
3140QC-KS-4	FN CA4804 - RMBS	09/01/2026	Paydown		53,934	53,934	49,926	49,983	0	3,951	0	3,951	0	53,934	0	0	0	1,276	12/01/2049	1.A FE
3140QG-PN-1	FN CA8528 - RMBS	09/01/2026	Paydown		137,284	137,284	116,198	118,852	0	18,432	0	18,432	0	137,284	0	0	0	2,324	01/01/2051	1.A FE
3140QL-2N-5	FN CB1680 - RMBS	09/01/2026	Paydown		15,401	15,401	13,919	0	0	1,482	0	1,482	0	15,401	0	0	0	280	09/01/2051	1.A FE
3140QM-6B-5	FN CB2665 - RMBS	09/01/2026	Paydown		305,951	305,951	252,505	257,473	0	48,479	0	48,479	0	305,951	0	0	0	5,916	01/01/2052	1.A FE
3140QM-TP-9	FN CB2357 - RMBS	09/01/2026	Paydown		205,234	205,234	167,619	170,073	0	35,161	0	35,161	0	205,234	0	0	0	2,788	12/01/2051	1.A FE
3140QN-S2-9	FN CB3236 - RMBS	09/01/2026	Paydown		3,683	3,683	3,319	0	0	364	0	364	0	3,683	0	0	0	57	03/01/2052	1.A FE
3140QP-Y7-6	FN CB4333 - RMBS	09/01/2026	Paydown		72,906	72,906	67,792	67,858	0	5,049	0	5,049	0	72,906	0	0	0	1,895	08/01/2052	1.A FE
3140QS-PY-1	FN CB6738 - RMBS	09/01/2026	Paydown		15,076	15,076	14,677	14,678	0	398	0	398	0	15,076	0	0	0	466	07/01/2053	1.A FE
3140QU-P5-9	FN CB8543 - RMBS	09/01/2026	Paydown		26,943	26,943	27,898	0	0	(956)	0	(956)	0	26,943	0	0	0	566	05/01/2054	1.A FE
3140QU-WR-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION -	09/01/2026	Paydown		1,157	1,157	1,172	1,172	0	(15)	0	(15)	0	1,157	0	0	0	57	06/01/2054	1.A FE
3140QU-ZY-5	FN CB8858 - RMBS	09/01/2026	Paydown		586	586	594	593	0	(7)	0	(7)	0	586	0	0	0	25	07/01/2054	1.A FE
3140QV-G5-7	FN CB9219 - RMBS	09/01/2026	Paydown		26,814	26,814	27,738	27,744	0	(930)	0	(930)	0	26,814	0	0	0	1,114	09/01/2054	1.A FE
3140W0-GX-7	FN FA0213 - RMBS	09/01/2026	Paydown		4,350	4,350	4,290	4,290	0	60	0	60	0	4,350	0	0	0	156	04/01/2054	1.A FE
3140W0-MN-2	FN FA0364 - RMBS	09/01/2026	Paydown		144,194	144,194	147,168	147,024	0	(2,830)	0	(2,830)	0	144,194	0	0	0	5,770	01/01/2055	1.A FE
3140W0-Q4-0	FN FA0474 - RMBS	09/01/2026	Paydown		72,483	72,483	70,363	70,405	0	2,078	0	2,078	0	72,483	0	0	0	2,142	07/01/2052	1.A FE
3140W1-FV-0	FN FA1079 - RMBS	09/01/2026	Paydown		30,050	30,050	29,759	0	0	291	0	291	0	30,050	0	0	0	713	07/01/2053	1.A FE
3140W1-ME-0	FN FA1256 - RMBS	09/01/2026	Paydown		20,330	20,330	19,898	19,939	0	391	0	391	0	20,330	0	0	0	473	08/01/2037	1.A FE
3140W1-P3-1	FN FA1341 - RMBS	09/01/2026	Paydown		30,521	30,521	29,100	29,121	0	1,400	0	1,400	0	30,521	0	0	0	921	09/01/2051	1.A FE
3140W1-SR-5	FN FA1427 - RMBS	09/01/2026	Paydown		52,312	52,312	49,664	49,792	0	2,520	0	2,520	0	52,312	0	0	0	987	05/01/2037	1.A FE
3140W2-ER-8	FN FA1943 - RMBS	09/17/2026	Various		1,951,924	1,979,490	2,006,708	0	0	(1,250)	0	(1,250)	0	2,005,457	0	(53,533)	(53,533)	23,004	05/01/2055	1.A FE
3140W3-GH-6	FN FA2899 - RMBS	09/01/2026	Paydown		1,881	1,881	1,911	1,911	0	(30)	0	(30)	0	1,881	0	0	0	66	10/01/2055	1.A FE
3140W4-AB-3	FN FA3601 - RMBS	09/01/2026	Paydown		17,534	17,534	18,163	18,151	0	(617)	0	(617)	0	17,534	0	0	0	689	11/01/2055	1.A FE
3140W4-E8-6	FN FA3758 - RMBS	09/01/2026	Paydown		97	97	96	96	0	0	0	0	0	97	0	0	0	4	11/01/2055	1.A FE
3140W4-EU-7	FN FA3746 - RMBS	09/01/2026	Paydown		364	364	364	364	0	1	0	1	0	364	0	0	0	11	11/01/2055	1.A FE
3140W5-M8-4	FN FA4882 - RMBS	09/01/2026	Paydown		26,288	26,288	27,422	0	0	(1,134)	0	(1,134)	0	26,288	0	0	0	515	01/01/2056	1.A FE
3140W5-M9-2	FN FA4883 - RMBS	09/01/2026	Paydown		51,118	51,118	52,883	0	0	(1,765)	0	(1,765)	0	51,118	0	0	0	405	11/01/2055	1.A FE
3140W6-5K-4	FN FA6249 - RMBS	09/01/2026	Paydown		13,787	13,787	11,605	0	0	2,182	0	2,182	0	13,787	0	0	0	0	04/01/2052	1.A FE
3140W6-G5-5	FN FA5619 - RMBS	09/01/2026	Paydown		12,638	12,638	12,567	0	0	71	0	71	0	12,638	0	0	0	161	02/01/2054	1.A FE
3140W6-KY-7	FN FA5710 - RMBS	09/01/2026	Paydown		34,212	34,212	35,489	0	0	(1,278)	0	(1,278)	0	34,212	0	0	0	290	10/01/2055	1.A FE
3140X4-FB-7	FN FM1061 - RMBS	09/01/2026	Paydown		17,000	17,000	18,151	18,228	0	(1,228)	0	(1,228)	0	17,000	0	0	0	455	03/01/2049	1.A FE
3140X7-KM-0	FN FM3899 - RMBS	09/01/2026	Paydown		3,696	3,696	3,200	3,204	0	492	0	492	0	3,696	0	0	0	61	07/01/2050	1.A FE
3140X8-EM-5	FN FM4639 - RMBS	09/01/2026	Paydown		5,681	5,681	5,702	5,701	0	(20)	0	(20)	0	5,681	0	0	0	94	11/01/2050	1.A FE
3140XC-DA-3	FN FM8196 - RMBS	09/01/2026	Paydown		31,930	31,930	28,685	28,770	0	3,160	0	3,160	0	31,930	0	0	0	742	12/01/2048	1.A FE
3140XC-XH-6	FN FM8779 - RMBS	09/01/2026	Paydown		76,667	76,667	64,038	64,046	0	12,621	0	12,621	0	76,667	0	0	0	1,310	09/01/2051	1.A FE
3140XD-ZT-6	FN FM9753 - RMBS	09/01/2026	Paydown		15,268	15,268	15,574	15,577	0	(309)	0	(309)	0	15,268	0	0	0	531	05/01/2050	1.A FE
3140XG-HK-8	FN FS1133 - RMBS	09/01/2026	Paydown		31,275	31,275	29,169	29,201	0	2,074	0	2,074	0	31,275	0	0	0	830	05/01/2052	1.A FE
3140XG-XU-8	FN FS1590 - RMBS	09/01/2026	Paydown		24,086	24,086	19,993	20,041	0	4,045	0	4,045	0	24,086	0	0	0	401	04/01/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140XH-3H-8	FN FS2599 - RMBS	09/01/2026	Paydown		11,332	11,332	10,014	10,021	0	1,311	0	1,311	0	11,332	0	0	0	232	12/01/2051	1.A FE
3140XH-HP-5	FN FS2037 - RMBS	09/01/2026	Paydown		23,812	23,812	20,728	20,796	0	3,016	0	3,016	0	23,812	0	0	0	236	05/01/2037	1.A FE
3140XH-HS-9	FN FS2040 - RMBS	09/01/2026	Paydown		9,846	9,846	8,094	0	0	1,752	0	1,752	0	9,846	0	0	0	98	02/01/2052	1.A FE
3140XJ-G6-4	FN FS2920 - RMBS	09/01/2026	Paydown		9,201	9,201	8,597	8,720	0	481	0	481	0	9,201	0	0	0	186	07/01/2036	1.A FE
3140XJ-ZE-6	FN FS3440 - RMBS	09/01/2026	Paydown		57,821	57,821	59,257	59,180	0	(1,359)	0	(1,359)	0	57,821	0	0	0	2,310	12/01/2052	1.A FE
3140XK-Z9-4	FN FS4367 - RMBS	09/01/2026	Paydown		99,402	99,402	98,499	98,642	0	759	0	759	0	99,402	0	0	0	2,349	05/01/2037	1.A FE
3140XP-Z7-7	FN FS7965 - RMBS	09/01/2026	Paydown		60,455	60,455	61,322	61,313	0	(858)	0	(858)	0	60,455	0	0	0	2,210	08/01/2053	1.A FE
3140XR-R6-4	FN FS9508 - RMBS	09/01/2026	Paydown		10,913	10,913	10,460	0	0	453	0	453	0	10,913	0	0	0	70	03/01/2054	1.A FE
3140XR-US-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION -	09/01/2026	Paydown		52,964	52,964	49,700	49,721	0	3,243	0	3,243	0	52,964	0	0	0	1,411	05/01/2052	1.A FE
3140Y6-MZ-0	FN CC0375 - RMBS	09/01/2026	Paydown		6,183	6,183	6,387	0	0	(204)	0	(204)	0	6,183	0	0	0	175	05/01/2055	1.A FE
3140Y6-U5-7	FN CC0603 - RMBS	09/01/2026	Paydown		25,692	25,692	26,629	26,506	0	(815)	0	(815)	0	25,692	0	0	0	1,113	06/01/2055	1.A FE
3140Y7-2T-4	FN CC1685 - RMBS	09/01/2026	Paydown		13,459	13,459	13,462	0	0	(3)	0	(3)	0	13,459	0	0	0	248	12/01/2055	1.A FE
3140Y7-EQ-7	FN CC1042 - RMBS	09/01/2026	Paydown		16,369	16,369	16,865	16,851	0	(482)	0	(482)	0	16,369	0	0	0	666	09/01/2055	1.A FE
3140Y7-S8-2	FN CC1442 - RMBS	09/01/2026	Paydown		474	474	482	482	0	(8)	0	(8)	0	474	0	0	0	16	11/01/2055	1.A FE
3140Y8-PB-6	FN CC2217 - RMBS	09/01/2026	Paydown		16,999	16,999	16,973	0	0	27	0	27	0	16,999	0	0	0	260	03/01/2056	1.A FE
31410D-5Y-2	FN 886563 - RMBS	09/01/2026	Paydown		1,455	1,455	1,475	1,476	0	(21)	0	(21)	0	1,455	0	0	0	63	08/01/2036	1.A FE
31410P-A8-6	FN 892931 - RMBS	09/01/2026	Paydown		1,421	1,421	1,460	1,467	0	(46)	0	(46)	0	1,421	0	0	0	66	08/01/2036	1.A FE
31410U-YW-6	FN 898125 - RMBS	09/01/2026	Paydown		755	755	763	762	0	(7)	0	(7)	0	755	0	0	0	30	09/01/2036	1.A FE
31411C-KH-3	FN 903996 - RMBS	09/01/2026	Paydown		703	703	727	727	0	(24)	0	(24)	0	703	0	0	0	35	11/01/2036	1.A FE
31411K-R4-7	FN 910507 - RMBS	09/01/2026	Paydown		1,983	1,983	1,988	1,986	0	(3)	0	(3)	0	1,983	0	0	0	79	01/01/2037	1.A FE
31411N-5C-7	FN 912643 - RMBS	09/01/2026	Paydown		752	752	757	756	0	(4)	0	(4)	0	752	0	0	0	30	02/01/2037	1.A FE
31412R-D5-3	FN 932624 - RMBS	09/01/2026	Paydown		42,104	42,104	42,275	42,223	0	(119)	0	(119)	0	42,104	0	0	0	1,261	03/01/2040	1.A FE
31418C-XP-4	FN MA3385 - RMBS	09/01/2026	Paydown		60,007	60,007	58,226	58,273	0	1,734	0	1,734	0	60,007	0	0	0	1,765	06/01/2048	1.A FE
31418D-3X-8	FN MA4413 - RMBS	09/01/2026	Paydown		14,351	14,351	11,667	11,915	0	2,435	0	2,435	0	14,351	0	0	0	189	09/01/2051	1.A FE
31418D-4X-7	FN MA4437 - RMBS	09/01/2026	Paydown		12,776	12,776	10,870	11,054	0	1,722	0	1,722	0	12,776	0	0	0	170	10/01/2051	1.A FE
31418D-JK-9	FN MA3865 - RMBS	09/01/2026	Paydown		69,642	69,642	66,536	66,700	0	2,942	0	2,942	0	69,642	0	0	0	1,385	12/01/2034	1.A FE
31418D-N8-1	FN MA4014 - RMBS	09/01/2026	Paydown		14,309	14,309	13,363	13,561	0	748	0	748	0	14,309	0	0	0	287	05/01/2035	1.A FE
31418D-NH-1	FN MA3991 - RMBS	09/01/2026	Paydown		7,561	7,561	7,675	7,667	0	(106)	0	(106)	0	7,561	0	0	0	150	04/01/2050	1.A FE
31418D-RT-1	FN MA4097 - RMBS	09/01/2026	Paydown		17,945	17,945	15,934	0	0	2,011	0	2,011	0	17,945	0	0	0	45	08/01/2050	1.A FE
31418D-YZ-9	FN MA4327 - RMBS	09/01/2026	Paydown		11,746	11,746	10,415	0	0	1,331	0	1,331	0	7,685	0	4,060	4,060	47	05/01/2051	1.A FE
31418D-ZY-1	FN MA4358 - RMBS	09/04/2026	Various		17,474	19,542	20,267	20,247	0	6	0	6	0	20,253	0	(2,779)	(2,779)	530	06/01/2051	1.A FE
31418E-3E-8	FN MA5296 - RMBS	09/01/2026	Paydown		19,169	19,169	19,419	0	0	(250)	0	(250)	0	19,169	0	0	0	356	03/01/2054	1.A FE
31418E-AN-0	FN MA4512 - RMBS	09/01/2026	Paydown		6,566	6,566	5,338	5,352	0	1,215	0	1,215	0	6,566	0	0	0	109	01/01/2052	1.A FE
31418E-AV-2	FN MA4519 - RMBS	09/01/2026	Paydown		10,739	10,739	8,640	8,708	0	2,031	0	2,031	0	10,739	0	0	0	108	01/01/2042	1.A FE
31418E-AW-0	FN MA4520 - RMBS	09/01/2026	Paydown		18,331	18,331	18,593	18,527	0	(196)	0	(196)	0	18,331	0	0	0	242	01/01/2042	1.A FE
31418E-BR-0	FN MA4547 - RMBS	09/01/2026	Paydown		175,627	175,627	135,734	136,329	0	39,297	0	39,297	0	175,627	0	0	0	2,345	02/01/2052	1.A FE
31418E-CB-4	FN MA4565 - RMBS	09/01/2026	Paydown		8,786	8,786	8,017	0	0	769	0	769	0	8,786	0	0	0	43	03/01/2052	1.A FE
31418E-CD-0	FN MA4567 - RMBS	09/01/2026	Paydown		90,839	90,839	81,443	81,749	0	9,091	0	9,091	0	90,839	0	0	0	1,217	03/01/2037	1.A FE
31418E-CQ-1	FN MA4578 - RMBS	09/01/2026	Paydown		60,879	60,879	50,009	36,983	0	10,783	0	10,783	0	60,879	0	0	0	880	04/01/2052	1.A FE
31418E-CR-9	FN MA4579 - RMBS	09/01/2026	Paydown		1,790	1,790	1,557	0	0	233	0	233	0	1,790	0	0	0	7	04/01/2052	1.A FE
31418E-CS-7	FN MA4580 - RMBS	09/01/2026	Paydown		26,783	26,783	24,741	0	0	2,042	0	2,042	0	26,783	0	0	0	310	04/01/2052	1.A FE
31418E-CV-0	FN MA4583 - RMBS	09/01/2026	Paydown		38,324	38,324	35,198	35,306	0	3,018	0	3,018	0	38,324	0	0	0	638	04/01/2037	1.A FE
31418E-DE-7	FN MA4600 - RMBS	09/01/2026	Paydown		18,292	18,292	17,056	0	0	1,235	0	1,235	0	18,292	0	0	0	370	05/01/2052	1.A FE
31418E-E5-5	FN MA4655 - RMBS	06/04/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,319	07/01/2052	1.A FE
31418E-ES-5	FN MA4644 - RMBS	09/01/2026	Paydown		12,494	12,494	12,072	12,109	0	385	0	385	0	12,494	0	0	0	333	05/01/2052	1.A FE
31418E-F2-1	FN MA4684 - RMBS	09/01/2026	Paydown		25,859	25,859	24,691	24,696	0	1,163	0	1,163	0	25,859	0	0	0	777	06/01/2052	1.A FE
31418E-GJ-3	FN MA4700 - RMBS	09/01/2026	Paydown		10,413	10,413	9,639	0	0	774	0	774	0	10,413	0	0	0	0	08/01/2052	1.A FE
31418E-HP-8	FN MA4737 - RMBS	09/01/2026	Paydown		1,281	1,281	1,265	1,265	0	16	0	16	0	1,281	0	0	0	42	08/01/2052	1.A FE
31418E-KT-6	FN MA4805 - RMBS	06/05/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,583	11/01/2052	1.A FE
31418E-LV-0	FN MA4839 - RMBS	09/01/2026	Paydown		40,720	40,720	37,159	37,237	0	3,483	0	3,483	0	40,720	0	0	0	1,071	12/01/2052	1.A FE
31418E-P2-0	FN MA4940 - RMBS	09/01/2026	Paydown		10,134	10,134	9,995	0	0	139	0	139	0	10,134	0	0	0	215	03/01/2053	1.A FE
31418E-S4-3	FN MA5038 - RMBS	09/01/2026	Paydown		5,297	5,297	5,220	5,221	0	76	0	76	0	5,297	0	0	0	175	06/01/2053	1.A FE
31418E-T4-2	FN MA5070 - RMBS	09/01/2026	Paydown		37,554	37,554	35,294	35,324	0	2,230	0	2,230	0	37,554	0	0	0	1,130	07/01/2053	1.A FE
31418E-T5-9	FN MA5071 - RMBS	09/01/2026	Paydown		33,905	33,905	32,733	32,752	0	1,153	0	1,153	0	33,905	0	0	0	1,122	07/01/2053	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418E-TL-4	FN MA5054 - RMBS	08/19/2026	Various		191,592	206,966	192,575	0	0	175	0	175	0	192,750	0	(1,158)	(1,158)	1,809	06/01/2053	1.A FE
31418E-YQ-7	FN MA5218 - RMBS	09/01/2026	Paydown		55,023	55,023	57,826	0	0	(2,803)	0	(2,803)	0	55,023	0	0	0	1,605	12/01/2053	1.A FE
31418F-CJ-4	FN MA5472 - RMBS	09/01/2026	Paydown		4,266	4,266	4,411	0	0	(145)	0	(145)	0	4,266	0	0	0	23	09/01/2054	1.A FE
31418F-EF-0	FN MA5533 - RMBS	09/01/2026	Paydown		7,239	7,239	6,984	6,988	0	251	0	251	0	7,239	0	0	0	189	11/01/2039	1.A FE
31418F-GV-3	FN MA5611 - RMBS	07/15/2026	Various		589,259	633,527	604,537	0	0	696	0	696	0	605,233	0	(15,974)	(15,974)	13,715	02/01/2055	1.A FE
31418F-HH-3	FN MA5631 - RMBS	09/01/2026	Paydown		27,484	27,484	28,175	28,159	0	(675)	0	(675)	0	27,484	0	0	0	1,162	02/01/2055	1.A FE
31418F-MJ-3	FN MA5760 - RMBS	06/03/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	4,513	07/01/2055	1.A FE
31418F-NJ-2	FN MA5792 - RMBS	09/01/2026	Paydown		9,950	9,950	9,964	9,962	0	(13)	0	(13)	0	9,950	0	0	0	362	08/01/2055	1.A FE
31418F-RA-7	FN MA5880 - RMBS	09/01/2026	Paydown		20,932	20,932	21,589	0	0	(657)	0	(657)	0	20,932	0	0	0	0	11/01/2055	1.A FE
31418F-T5-6	FN MA5971 - RMBS	08/05/2026	Various		2,032,381	2,077,765	2,008,939	0	0	462	0	462	0	2,009,400	0	22,980	22,980	(2,203)	02/01/2056	1.A FE
31419K-GD-1	FN AE8295 - RMBS	09/01/2026	Paydown		75,448	75,448	73,762	74,306	0	1,142	0	1,142	0	75,448	0	0	0	2,011	11/01/2040	1.A FE
31419L-QD-8	FN AE9451 - RMBS	09/01/2026	Paydown		6,485	6,485	6,602	6,579	0	(94)	0	(94)	0	6,485	0	0	0	173	12/01/2040	1.A FE
31425Y-LK-1	FH QX3929 - RMBS	09/01/2026	Paydown		130,420	130,420	131,663	131,615	0	(1,195)	0	(1,195)	0	130,420	0	0	0	4,837	01/01/2055	1.A FE
31426L-K5-2	FH QY2115 - RMBS	09/01/2026	Paydown		314	314	317	317	0	(3)	0	(3)	0	314	0	0	0	13	05/01/2055	1.A FE
31426M-Z5-4	FH QY3463 - RMBS	09/01/2026	Paydown		17,591	17,591	18,064	18,008	0	(417)	0	(417)	0	17,591	0	0	0	68	05/01/2055	1.A FE
31426P-DW-2	FH QY4616 - RMBS	09/01/2026	Paydown		3,523	3,523	3,562	3,556	0	(32)	0	(32)	0	3,523	0	0	0	151	06/01/2055	1.A FE
31427C-YW-7	FH QZ5224 - RMBS	09/01/2026	Paydown		6,692	6,692	6,790	6,789	0	(97)	0	(97)	0	6,692	0	0	0	244	10/01/2055	1.A FE
31427M-7H-8	FH SL0895 - RMBS	09/01/2026	Paydown		55,680	55,680	55,758	55,752	0	(73)	0	(73)	0	55,680	0	0	0	2,039	06/01/2054	1.A FE
31427P-HV-9	FH SL2043 - RMBS	09/01/2026	Paydown		7,967	7,967	8,098	8,096	0	(129)	0	(129)	0	7,967	0	0	0	296	07/01/2055	1.A FE
31427P-J9-6	FH SL2087 - RMBS	09/01/2026	Paydown		12,395	12,395	12,513	0	0	(118)	0	(118)	0	12,395	0	0	0	100	06/01/2055	1.A FE
31427Q-J9-4	FH SL2987 - RMBS	09/01/2026	Paydown		2,175	2,175	2,175	2,174	0	1	0	1	0	2,175	0	0	0	72	10/01/2055	1.A FE
31427Q-MB-5	FH SL3053 - RMBS	09/01/2026	Paydown		28,543	28,543	29,091	0	0	(549)	0	(549)	0	28,543	0	0	0	207	10/01/2055	1.A FE
31427Q-YQ-9	FH SL3418 - RMBS	09/01/2026	Paydown		880	880	878	878	0	2	0	2	0	880	0	0	0	30	11/01/2055	1.A FE
31427R-5Y-2	FH SL4462 - RMBS	09/01/2026	Paydown		54,090	54,090	55,155	0	0	(1,065)	0	(1,065)	0	54,090	0	0	0	420	10/01/2053	1.A FE
31427R-K8-2	FH SL3918 - RMBS	09/01/2026	Paydown		52,426	52,426	52,600	0	0	(174)	0	(174)	0	52,426	0	0	0	881	05/01/2054	1.A FE
31427R-UQ-1	FH SL4190 - RMBS	09/01/2026	Paydown		70,908	70,908	59,441	0	0	11,467	0	11,467	0	70,908	0	0	0	452	01/01/2054	1.A FE
31427S-MM-7	FH SL4863 - RMBS	09/01/2026	Paydown		2,110	2,110	2,088	0	0	21	0	21	0	2,110	0	0	0	30	04/01/2056	1.A FE
31427S-RY-6	FH SL5002 - RMBS	09/01/2026	Paydown		5,220	5,220	5,105	0	0	115	0	115	0	5,220	0	0	0	82	04/01/2053	1.A FE
3142GV-JY-8	FH RJ4778 - RMBS	09/01/2026	Paydown		3,097	3,097	3,152	3,151	0	(53)	0	(53)	0	3,097	0	0	0	110	09/01/2055	1.A FE
3142J6-BV-4	FH RQ0051 - RMBS	09/01/2026	Paydown		7,600	7,600	7,881	7,872	0	(272)	0	(272)	0	7,600	0	0	0	327	09/01/2055	1.A FE
3142J6-CU-5	FH RQ0082 - RMBS	09/01/2026	Paydown		902	902	862	0	0	39	0	39	0	902	0	0	0	18	01/01/2056	1.A FE
35564H-HY-2	STACR 2025-DNA2 A1 - CMO/RMBS	09/25/2026	Paydown		26,100	26,100	26,100	26,100	0	0	0	0	0	26,100	0	0	0	844	05/25/2045	1.E FE
35564U-AR-8	STACR 2025-DNA3 M1 - CMO/RMBS	09/25/2026	Paydown		11,727	11,727	11,727	11,727	0	0	0	0	0	11,727	0	0	0	374	09/25/2045	2.A FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					114,841,192	128,454,515	114,629,771	12,903,164	0	502,932	0	502,932	0	115,132,327	0	(291,135)	(291,135)	567,092	XXX	XXX
00833B-AG-3	AFRMT 252 A - ABS	07/23/2026	JPMORGAN VPR FTP		200,242	200,000	199,974	200,151	0	(151)	0	(151)	0	200,000	0	242	242	5,682	07/15/2033	1.A FE
01F020-69-5	FNCL-2N-SEP-2025 - MBS	09/02/2026	GOLDMAN SACHS AND CO NY		3,122,488	4,020,000	3,130,300	0	0	0	0	0	0	3,130,300	0	(7,812)	(7,812)	2,903	09/25/2055	1.F FE
03466M-AE-2	AOMT 263 A1 - RMBS	09/01/2026	Paydown		4,046	4,046	4,152	0	0	(106)	0	(106)	0	4,046	0	0	0	143	06/25/2071	1.A FE
06747V-AE-6	BARC 26NQM6 A1 - RMBS	09/01/2026	Paydown		3,086	3,086	3,086	0	0	0	0	0	0	3,086	0	0	0	15	07/26/2066	1.A FE
09055C-AE-8	BINOM 26NQM1 A1 - RMBS	09/10/2026	Various		97,177	98,579	98,577	0	0	4	0	4	0	98,582	0	(1,405)	(1,405)	1,797	02/25/2066	1.A FE
10569G-AA-4	BRAVO 23RPL1 A1 - RMBS	09/01/2026	Paydown		6,645	6,645	6,405	6,321	0	324	0	324	0	6,645	0	0	0	220	05/25/2063	1.A FE
10570W-AH-1	BRAVO 2026-NQM6 A1 - RMBS	09/01/2026	Paydown		4,351	4,351	4,351	0	0	0	0	0	0	4,351	0	0	0	35	05/25/2066	1.A FE
12675X-AD-8	COLT 2025-10 A1F - RMBS	09/25/2026	Paydown		14,630	14,630	14,630	14,630	0	0	0	0	0	14,630	0	0	0	478	10/25/2070	1.A FE
16160C-AJ-4	CHASE 2512 A4A - RMBS	09/01/2026	Paydown		66,520	66,520	66,765	66,764	0	(243)	0	(243)	0	66,520	0	0	0	2,340	09/25/2056	1.A FE
16160K-AK-3	CHASE 2026-5 A4A - RMBS	09/01/2026	Paydown		48,644	48,644	48,333	0	0	312	0	312	0	48,644	0	0	0	565	03/26/2057	1.A FE
16160M-AD-5	CHASE 2025-3 A4 - RMBS	09/01/2026	Paydown		39,756	39,756	40,675	40,704	0	(948)	0	(948)	0	39,756	0	0	0	1,443	02/25/2056	1.A FE
16190A-AK-9	CHASE 264 A4A - RMBS	09/01/2026	Paydown		50,607	50,607	50,175	0	0	432	0	432	0	50,607	0	0	0	874	02/26/2057	1.A FE
161923-AK-3	CHASE 26CNV1 A4A - RMBS	09/01/2026	Paydown		53,131	53,131	53,017	0	0	115	0	115	0	53,131	0	0	0	1,333	01/25/2057	1.A FE
17332R-AL-7	CMLTI 2025-3 A11 - RMBS	09/01/2026	Paydown		49,306	49,306	49,219	49,230	0	76	0	76	0	49,306	0	0	0	1,698	06/25/2055	1.A FE
22790A-AA-3	CROSS 2025-H4 A1 - RMBS	09/01/2026	Paydown		22,117	22,117	22,117	22,127	0	(10)	0	(10)	0	22,117	0	0	0	827	06/25/2070	1.A FE
227923-AA-7	CROSS 25H9 A1 - RMBS	09/01/2026	Paydown		9,907	9,907	9,907	9,907	0	0	0	0	0	9,907	0	0	0	322	11/25/2070	1.A FE
24381G-AA-1	DRMT 26INV1 A1 - RMBS	08/25/2026	Various		93,955	95,686	95,686	0	0	15	0	15	0	95,701	0	(1,745)	(1,745)	2,815	12/26/2070	1.A FE
26846D-AD-6	EFMT 25INV4 A1F - RMBS	09/25/2026	Paydown		4,227	4,227	4,227	4,224	0	3	0	3	0	4,227	0	0	0	142	10/25/2070	1.A FE
26846G-AG-2	EFMT 26NQM1 A1F - RMBS	09/25/2026	Paydown		4,948	4,948	4,948	0	0	0	0	0	0	4,948	0	0	0	132	02/25/2071	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26847E-AF-8	EFMT 26NQM6 A1 - RMBS	09/01/2026	Paydown		2,154	2,154	2,154	0	0	0	0	0	0	2,154	0	0	0	18	06/25/2071	1.A FE
28224U-AE-4	EFMT 2025-INV5 A1 - RMBS	09/08/2026	Various		94,706	95,606	95,605	95,606	0	14	0	14	0	95,620	0	(914)	(914)	3,768	12/26/2070	1.A FE
28225K-AC-9	EFMT 25NQM5 A1 - RMBS	09/08/2026	Various		89,919	89,970	89,968	89,976	0	39	0	39	0	90,015	0	(96)	(96)	3,535	11/25/2070	1.A FE
345214-CD-0	FASTR 2025-A A2 - ABS	09/15/2026	Paydown		38,693	38,679	38,442	39,250	0	0	0	0	(808)	38,442	250	250	250	930	11/15/2029	1.A FE
35564K-H3-6	STACR 2022-DNA6 M1A - CMO/RMBS	09/25/2026	Paydown		6,508	6,508	6,508	6,497	0	11	0	11	0	6,508	0	0	0	302	09/25/2042	1.B FE
36271W-AE-5	GSMBS 25PJ4 A5 - RMBS	09/01/2026	Paydown		53,411	53,411	53,284	53,292	0	119	0	119	0	53,411	0	0	0	2,113	09/27/2055	1.A FE
36272D-AE-6	GSMBS 25PJ5 A5 - RMBS	09/01/2026	Paydown		101,097	101,097	102,051	102,073	0	(976)	0	(976)	0	101,097	0	0	0	3,734	10/25/2055	1.A FE
36272K-AH-3	GSMBS 2025-PJ6 A8 - RMBS	09/01/2026	Paydown		38,424	38,424	38,389	38,393	0	31	0	31	0	38,424	0	0	0	1,414	11/26/2055	1.A FE
362933-AA-1	GSMBS 25NQM6 A1 - RMBS	09/01/2026	Paydown		11,342	11,342	11,342	11,343	0	(1)	0	(1)	0	11,342	0	0	0	375	02/25/2066	1.A FE
367923-AC-3	GCAT 2025-NQM4 A1 - RMBS	09/01/2026	Paydown		11,012	11,012	11,012	11,015	0	(3)	0	(3)	0	11,012	0	0	0	392	06/25/2070	1.A FE
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	09/01/2026	Paydown		19,784	19,784	19,784	19,787	0	(3)	0	(3)	0	19,784	0	0	0	672	09/25/2070	1.A FE
46593Y-AB-3	JPMMT 2025-5MPR A1B - RMBS	09/01/2026	Paydown		42,173	42,173	42,272	42,377	0	(204)	0	(204)	0	42,173	0	0	0	2,445	11/26/2055	1.A FE
46594C-AE-8	JPMMT 2025-7MPR A1D - RMBS	09/01/2026	Paydown		59,323	59,323	59,137	59,142	0	181	0	181	0	59,323	0	0	0	2,134	02/25/2056	1.A FE
46652V-AG-0	JPMMT 2021-4 A4 - CMO/RMBS	09/01/2026	Paydown		45,957	45,957	41,010	41,209	0	4,748	0	4,748	0	45,957	0	0	0	739	08/25/2051	1.A FE
46659Q-AC-3	JPMMT 2025-NQM3 A1 - RMBS	09/01/2026	Paydown		3,545	3,545	3,545	3,546	0	(1)	0	(1)	0	3,545	0	0	0	129	11/25/2065	1.A FE
46659V-AA-6	JPMMT 25DSC2 A1 - RMBS	09/01/2026	Paydown		1,465	1,465	1,465	1,465	0	0	0	0	0	1,465	0	0	0	50	10/25/2065	1.A FE
46660A-AE-1	JPMMT 258 A4A - RMBS	09/01/2026	Paydown		55,320	55,320	55,725	56,261	0	(941)	0	(941)	0	55,320	0	0	0	1,976	02/25/2056	1.A FE
46660C-AA-5	JPMMT 25HE3 A1 - RMBS	09/20/2026	Paydown		16,639	16,639	16,639	16,639	0	0	0	0	0	16,639	0	0	0	563	03/20/2056	1.A FE
46660L-AD-9	JPMMT 2025-12MPR A1D - RMBS	09/01/2026	Paydown		53,198	53,198	52,998	52,998	0	200	0	200	0	53,198	0	0	0	1,830	06/26/2056	1.A FE
61778X-AA-7	MSRM 25DSC2 A1 - RMBS	09/01/2026	Paydown		3,880	3,880	3,880	3,883	0	(3)	0	(3)	0	3,880	0	0	0	135	07/25/2070	1.A FE
61779B-AA-4	MSRM 25NQM5 A1 - RMBS	09/01/2026	Paydown		1,363	1,363	1,363	1,364	0	(1)	0	(1)	0	1,363	0	0	0	48	07/25/2070	1.A FE
61781A-AC-8	MSRM 26NQM5 A1 - RMBS	09/01/2026	Paydown		38,702	38,702	38,701	0	0	1	0	1	0	38,702	0	0	0	595	04/27/2071	1.A FE
61781C-AC-4	MSRM 26NQM8 A1 - RMBS	09/01/2026	Paydown		15,855	15,855	15,854	0	0	0	0	0	0	15,855	0	0	0	73	06/25/2071	1.A FE
617960-AA-7	MSRM 26NQM3 AFC - RMBS	09/01/2026	Paydown		14,053	14,053	14,020	0	0	33	0	33	0	14,053	0	0	0	309	03/25/2071	1.A FE
64832C-AC-7	NRZT 2025-NQM3 A1 - RMBS	09/01/2026	Paydown		7,440	7,440	7,440	7,445	0	(4)	0	(4)	0	7,440	0	0	0	263	05/26/2065	1.A FE
67121D-AA-2	OBX 25NQM7 A1 - RMBS	09/01/2026	Paydown		26,484	26,484	26,543	26,531	0	(47)	0	(47)	0	26,484	0	0	0	1,030	05/25/2055	1.A FE
67122C-AD-7	OBX 2025-NQM15 A1F - RMBS	09/25/2026	Paydown		8,153	8,153	8,153	8,153	0	0	0	0	0	8,153	0	0	0	259	07/27/2065	1.A FE
67124A-AC-1	OBX 26R1 A1 - RMBS	08/25/2026	Various		160,732	163,447	163,444	0	0	37	0	37	0	163,481	0	(2,750)	(2,750)	4,234	01/25/2063	1.A FE
67124H-AC-6	OBX 26NQM7 A1 - RMBS	09/01/2026	Paydown		18,336	18,336	18,336	0	0	0	0	0	0	18,336	0	0	0	302	04/26/2066	1.A FE
67126G-AC-6	OBX 25NQ20 A1 - RMBS	09/01/2026	Paydown		13,302	13,302	13,302	13,304	0	(1)	0	(1)	0	13,302	0	0	0	447	10/25/2065	1.A FE
673930-AE-3	OBX 26NQ13 A1 - RMBS	09/25/2026	Paydown		11,972	11,972	11,972	0	0	0	0	0	0	11,972	0	0	0	106	07/26/2066	1.A FE
67448B-AA-2	OBX 25NQ21 AFC - RMBS	09/01/2026	Paydown		18,194	18,194	18,194	18,195	0	(1)	0	(1)	0	18,194	0	0	0	593	10/26/2065	1.A FE
67448U-AA-0	OBX 2025-NQM6 A1 - RMBS	09/01/2026	Paydown		18,649	18,649	18,696	18,688	0	(38)	0	(38)	0	18,649	0	0	0	639	03/25/2065	1.A FE
67449A-AA-3	OBX 25NQM8 A1 - RMBS	09/01/2026	Paydown		26,766	26,766	26,766	26,787	0	(21)	0	(21)	0	26,766	0	0	0	970	03/25/2065	1.A FE
67449P-AE-2	OBX 26NQM9 A1 - RMBS	09/01/2026	Paydown		32,246	31,938	31,944	0	0	(6)	0	(6)	0	31,938	0	309	309	404	05/25/2066	1.A FE
68270D-AA-9	OMFIT 2025-1 A - ABS	09/23/2026	JP MORGAN SECS INC., - FIXED INCOME		98,430	100,000	99,989	99,991	0	2	0	2	0	99,993	0	(1,563)	(1,563)	3,749	07/14/2038	1.A FE
749423-AA-7	RCKT 2025-CES11 A1A - RMBS	09/01/2026	Paydown		22,721	22,721	22,721	22,722	0	(1)	0	(1)	0	22,721	0	0	0	763	11/26/2055	1.A FE
74942A-AA-1	RCKT 24CES3 A1A - RMBS	09/01/2026	Paydown		14,022	14,022	14,219	14,183	0	(161)	0	(161)	0	14,022	0	0	0	618	05/25/2044	1.A FE
78398M-AA-5	SGR 2026-3 A1 - RMBS	09/22/2026	Various		180,866	183,681	183,680	0	0	7	0	7	0	183,687	0	(2,821)	(2,821)	3,750	05/25/2066	1.A FE
81743G-AE-6	SEMT 2025-5 A5 - RMBS	09/01/2026	Paydown		32,488	32,488	33,572	33,555	0	(1,067)	0	(1,067)	0	32,488	0	0	0	1,218	06/25/2055	1.A FE
81749Y-AL-1	SEMT 2025-7 A11 - RMBS	09/01/2026	Paydown		74,250	74,250	74,210	74,281	0	(31)	0	(31)	0	74,250	0	0	0	2,749	08/25/2055	1.A FE
81749Y-AL-5	SEMT 2025-6 A11 - RMBS	09/01/2026	Paydown		83,078	83,078	82,984	82,993	0	84	0	84	0	83,078	0	0	0	3,236	07/26/2055	1.A FE
817743-AL-1	SPRO 251 A2 - ABS	07/25/2026	Paydown		788	788	788	788	0	0	0	0	0	788	0	0	0	30	10/25/2055	2.C FE
89177B-AA-3	TPMT 2019-1 A1 - RMBS	09/01/2026	Paydown		9,580	9,580	9,285	9,317	0	262	0	262	0	9,580	0	0	0	238	03/25/2058	1.A FE
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS	09/01/2026	Paydown		4,748	4,748	4,748	4,723	0	25	0	25	0	4,748	0	0	0	233	10/25/2063	1.A FE
89183A-AQ-2	TPMT 242 A1B - RMBS	09/01/2026	Paydown		13,561	13,561	13,629	13,582	0	(21)	0	(21)	0	13,561	0	0	0	434	12/25/2064	1.A FE
89183C-AA-3	TPMT 24CES1 A1A - RMBS	09/01/2026	Paydown		5,635	5,635	5,635	5,683	0	(48)	0	(48)	0	5,635	0	0	0	218	01/25/2064	1.A FE
891959-AA-6	TPMT 261 A1A - RMBS	09/01/2026	Paydown		4,068	4,068	4,067	0	0	1	0	1	0	4,068	0	0	0	101	01/25/2066	1.A FE
924931-AD-0	VERUS 2025-7 A1F - RMBS	09/25/2026	Paydown		10,715	10,715	10,699	10,793	0	(78)	0	(78)	0	10,715	0	0	0	355	08/25/2070	1.A FE
92541Q-AE-5	VERUS 266 A1 - RMBS	09/01/2026	Paydown		5,183	5,183	5,186	0	0	(3)	0	(3)	0	5,183	0	0	0	21	07/27/2071	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					5,616,714	6,524,847	5,631,890	1,651,885	0	1,958	0	1,958	(808)	5,635,018	250	(18,554)	(18,304)	79,004	XXX	XXX
05612H-AA-9	BX 24CNYN A - CMBS	08/15/2026	Paydown		34,932	34,932	35,009	34,949	0	(17)	0	(17)	0	34,932	0	0	0	1,205	04/15/2041	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05614K-BE-1	BX 26PUR4 A - CMBS	07/22/2026	CitiGroup		142,710	141,919	143,642	0	0	0	0	0	0	143,642	(1,642)	710	(932)	1,549	04/15/2043	1.A FE
..05625B-AA-7	BLP 25IND A - CMBS	09/15/2026	Paydown		194,403	194,403	193,310	193,293	0	1,111	0	1,111	0	194,403	0	0	0	6,608	03/17/2042	1.A FE
..08163W-AB-1	BMARK 2023-B40 A2 - CMBS	09/01/2026	Paydown		228	228	235	233	0	(4)	0	(4)	0	228	0	0	0	10	12/15/2056	1.A FE
..12594P-AV-3	CSMC 2016-NXSR A4 - CMBS	09/01/2026	Paydown		186,321	186,321	201,227	188,619	0	(2,298)	0	(2,298)	0	186,321	0	0	0	4,796	12/17/2049	1.A FE
..316936-AA-1	FINANCEIT SECURITIZATION LIMITED PARTNER	09/01/2026	Paydown		218,021	218,304	219,205	0	0	0	0	0	0	219,205	(1,184)	0	(1,184)	718	05/25/2051	1.A FE
..337964-AC-4	FIVE 2023-V1 A3 - CMBS	09/01/2026	Paydown		2,177	2,177	2,233	0	0	(56)	0	(56)	0	2,177	0	0	0	83	02/11/2056	1.A FE
..55361A-AR-5	MSWF 2023-2 A2 - CMBS	09/01/2026	Paydown		764	764	787	777	0	(13)	0	(13)	0	764	0	0	0	65	12/15/2056	1.A FE
..61766R-AY-2	MSBAM 2016-C31 A4 - CMBS	08/17/2026	Paydown		46,619	46,619	47,319	46,667	0	(48)	0	(48)	0	46,619	0	0	0	810	11/18/2049	1.A FE
..75585R-RZ-0	REALT 2021-1 A1 - CMBS	09/01/2026	Paydown		58,130	58,241	65,647	28,453	0	30,432	0	30,432	21,372	80,258	(22,128)	0	(22,128)	928	11/12/2056	1.A FE
..75585R-SR-7	REALT 251 A1 - CMBS	09/01/2026	Paydown		31,482	31,526	30,692	32,221	0	35	0	35	(1,550)	30,705	777	0	777	1,053	01/12/2060	1.A FE
..86212X-AM-2	STR 241 A2 - ABS	09/20/2026	Paydown		926	926	952	951	0	(24)	0	(24)	0	926	0	0	0	35	05/20/2054	1.A FE
..895975-AA-8	TCN 2024-SFR4 A - CMBS	09/01/2026	Paydown		11,699	11,699	11,376	11,381	0	317	0	317	0	11,699	0	0	0	322	11/19/2041	1.A FE
..89617F-AA-2	TCN 2025-SFR2 A - CMBS	09/01/2026	Paydown		14,180	14,180	14,159	14,159	0	21	0	21	0	14,180	0	0	0	512	08/19/2044	1.A FE
..95000X-AE-7	WFCM 2017-C39 A4 - CMBS	09/01/2026	Paydown		17,968	17,968	18,694	18,137	0	(169)	0	(169)	0	17,968	0	0	0	413	09/16/2050	1.A FE
..95003D-BD-9	WFCM 2021-C60 A3 - CMBS	07/01/2026	Paydown		22,760	22,760	21,537	22,090	0	670	0	670	0	22,760	0	0	0	274	08/17/2054	1.A FE
..95003M-AB-4	WFCM 2022-C62 A2 - CMBS	09/01/2026	Paydown		2,626	2,626	2,626	2,624	0	3	0	3	0	2,626	0	0	0	63	04/16/2055	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					985,948	985,596	1,008,650	594,554	0	29,959	0	29,959	19,822	1,009,416	(24,178)	710	(23,468)	19,443	XXX	XXX
..00113T-AA-8	ACHM 26HE1 A - RMBS	09/01/2026	Paydown		12,695	12,695	12,695	0	0	0	0	0	0	12,695	0	0	0	61	08/25/2056	1.A FE
..00835E-AA-8	AFFRM 26X1 A - ABS	09/15/2026	Paydown		27,720	27,720	27,720	0	0	1	0	1	0	27,720	0	0	0	279	04/15/2031	1.A FE
..02009E-AA-4	ABCLN 26A A2 - ABS	09/15/2026	Paydown		25,257	25,257	25,257	0	0	0	0	0	0	25,257	0	0	0	252	03/15/2034	1.A FE
..02009E-AB-2	ABCLN 26A B - ABS	09/15/2026	Paydown		25,257	25,257	25,257	0	0	0	0	0	0	25,257	0	0	0	259	03/15/2034	1.C FE
..05377R-GU-2	AESOP 2023-3 A - ABS	09/20/2026	Paydown		50,000	50,000	49,992	49,994	0	6	0	6	0	50,000	0	0	0	2,040	02/22/2028	1.A FE
..06764M-AC-8	MMAF 25A A3 - ABS	07/27/2026	Bank of America Securities		200,586	200,000	199,956	199,960	0	3	0	3	0	199,963	0	623	623	6,025	08/13/2032	1.A FE
..107927-AC-9	BLAST 2026-1 A3 - ABS	08/04/2026	PTCP		114,609	115,000	114,987	0	0	5	0	5	0	114,991	0	(382)	(382)	2,439	12/17/2029	1.A FE
..12614A-DN-7	CNHC 231 A2 - ABS	09/15/2026	Paydown		68,646	68,624	70,937	69,803	0	16	0	16	1,118	70,937	(2,291)	0	(2,291)	2,383	10/15/2029	1.A FE
..14689F-AD-7	CRVNA 2026-P1 A4 - ABS	08/04/2026	US BANCORP INVESTMENTS INC		391,096	395,000	394,904	0	0	8	0	8	0	394,912	0	(3,815)	(3,815)	6,587	07/12/2032	1.A FE
..246921-AE-0	DEFT 261 A3 - ABS	08/04/2026	MITSUBISHI UFJ SECURITIES		114,605	115,000	114,977	0	0	1	0	1	0	114,978	0	(373)	(373)	1,421	12/22/2031	1.A FE
..29374L-AB-6	EFF 233 A2 - ABS	09/20/2026	Paydown		23,302	23,302	23,302	23,302	0	1	0	1	0	23,302	0	0	0	993	03/20/2030	1.A FE
..29375N-AB-1	EFF 232 A2 - ABS	09/20/2026	Paydown		14,377	14,377	14,458	14,485	0	(108)	0	(108)	0	14,377	0	0	0	533	04/22/2030	1.A FE
..29375P-AB-6	EFF 241 A2 - ABS	09/20/2026	Paydown		21,177	21,177	21,174	21,173	0	3	0	3	0	21,177	0	0	0	737	03/20/2030	1.A FE
..30167A-AC-7	EART 2026-3 A3 - ABS	08/04/2026	SOCIETE GENERALE		194,893	195,000	195,000	0	0	0	0	0	0	195,000	0	(106)	(106)	993	07/15/2030	1.A FE
..31684W-AA-5	FIGRE 26HF3 A1A - RMBS	09/25/2026	Paydown		9,454	9,454	9,454	0	0	0	0	0	0	9,454	0	0	0	199	03/27/2056	1.A FE
..34528Q-KE-3	FORDF 2026-2 A - ABS	08/11/2026	Various		387,447	390,000	389,903	0	0	4	0	4	0	389,907	0	(2,460)	(2,460)	3,951	05/15/2033	1.A FE
..361886-DQ-4	GFORT 244 A1 - ABS	07/22/2026	JPMORGAN VPR FTP		100,285	100,000	99,973	99,982	0	5	0	5	0	99,987	0	298	298	2,864	11/15/2029	1.A FE
..39154G-AQ-9	GALC 261 A3 - ABS	07/28/2026	WELLS FARGO SECURITIES		55,140	55,000	54,995	0	0	0	0	0	0	54,995	0	145	145	451	09/16/2030	1.A FE
..39154G-AR-7	GALC 261 A4 - ABS	07/28/2026	WELLS FARGO SECURITIES		90,773	90,000	89,972	0	0	0	0	0	0	89,973	0	801	801	769	05/16/2033	1.A FE
..39571M-AB-4	GSKY 2024-1 A2 - ABS	07/25/2026	Paydown		679	679	679	679	0	0	0	0	0	679	0	0	0	68	06/25/2059	1.A FE
..39571N-AB-2	GSKY 2025-1 A2 - ABS	09/25/2026	Paydown		27,341	27,341	27,339	27,337	0	4	0	4	0	27,341	0	0	0	1,000	03/25/2060	1.A FE
..46657F-AA-3	JPMMT 23HE2 A1 - RMBS	09/20/2026	Paydown		3,898	3,898	3,911	3,899	0	(1)	0	(1)	0	3,898	0	0	0	139	03/25/2054	1.A FE
..46660B-AA-7	JPMMT 26CES1 A1A - RMBS	09/01/2026	Paydown		19,880	19,880	19,880	0	0	0	0	0	0	19,880	0	0	0	565	06/26/2056	1.A FE
..62919U-AB-9	NMEF 2024-A A2 - ABS	09/15/2026	Paydown		39,077	39,077	39,168	39,142	0	(65)	0	(65)	0	39,077	0	0	0	1,348	12/15/2031	1.A FE
..63943H-AA-8	NAVRL 2026-A A - ABS	09/15/2026	Paydown		12,619	12,619	12,617	0	0	2	0	2	0	12,619	0	0	0	263	01/18/2056	1.A FE
..63943M-AA-7	NAVEL 26A A - ABS	09/15/2026	Paydown		9,822	9,822	9,819	0	0	3	0	3	0	9,822	0	0	0	137	09/15/2056	1.A FE
..63943P-AA-0	NAVRL 26B A - ABS	09/15/2026	Paydown		9,779	9,779	9,777	0	0	2	0	2	0	9,779	0	0	0	92	06/15/2056	1.A FE
..682685-AA-0	ODART 2023-1 A - ABS	09/14/2026	Paydown		53,557	53,557	53,504	53,542	0	15	0	15	0	53,557	0	0	0	1,922	11/14/2029	1.A FE
..682696-AA-7	OMFIT 2020-2 A - ABS	09/14/2026	Paydown		84,200	84,200	83,303	84,104	0	96	0	96	0	84,200	0	0	0	976	09/14/2035	1.A FE
..69363P-AC-4	PSNH 2018-1 A3 - ABS	08/01/2026	Paydown		227,994	227,994	222,326	223,006	0	4,988	0	4,988	0	227,994	0	0	0	8,696	02/01/2035	1.A FE
..749410-AA-4	RCKT 2024-CES6 A1A - RMBS	09/01/2026	Paydown		17,751	17,751	17,750	17,771	0	(20)	0	(20)	0	17,751	0	0	0	636	09/26/2044	1.A FE
..784024-AC-5	SCFET 2023-1 A3 - ABS	09/20/2026	Paydown		30,015	30,015	30,334	30,129	0	(114)	0	(114)	0	30,015	0	0	0	1,235	05/20/2032	1.A FE
..78471H-AB-4	SOFI 2019-A A2X - ABS	09/15/2026	Paydown		13,239	13,239	13,592	13,398	0	(159)	0	(159)	0	13,239	0	0	0	332	06/15/2048	1.A FE
..80288F-AC-5	SDART 2026-1 A3 - ABS	08/04/2026	BMO CAPITAL MARKETS		114,191	115,000	114,983	0	0	4	0	4	0	114,986	0	(795)	(795)	2,009	07/15/2030	1.A FE
..817743-AE-7	SPRO 2021-1 A2 - ABS	07/25/2026	Paydown		1,898	1,898	1,776	1,793	0	104	0	104	0	1,898	0	0	0	34	04/25/2051	2.C FE
..82653H-AA-8	SRFC 2025-2 A - ABS	09/20/2026	Paydown		11,395	11,395	11,395	11,395	0	0	0	0	0	11,395	0	0	0	357	04/20/2044	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..83408E-AA-1	SCLP 262 A - ABS	09/25/2026	Paydown		67,435	67,435	67,434	0	0	1	0	1	0	67,435	0	0	0	913	03/25/2036	1.A FE
..89170U-AA-8	TPMT 25CES4 A1A - RMBS	09/01/2026	Paydown		10,571	10,571	10,571	10,572	0	(1)	0	(1)	0	10,571	0	0	0	358	10/25/2065	1.A FE
..891946-AA-3	TPMT 25CRM1 A1 - RMBS	09/01/2026	Paydown		22,607	22,607	22,656	0	0	(49)	0	(49)	0	22,607	0	0	0	109	01/25/2065	1.A FE
..95058X-AE-8	WEN 2018-1 A22 - ABS	08/27/2026	BARCLAYS CAPITAL INC FIXED INC		1,225,300	1,254,005	1,214,955	1,222,280	0	8,972	0	8,972	0	1,231,253	0	(5,953)	(5,953)	34,229	03/16/2048	2.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					3,930,563	3,965,621	3,922,677	2,217,745	0	13,725	0	13,725	1,118	3,944,872	(2,291)	(12,018)	(14,310)	88,651	XXX	XXX
..04033D-AB-0	ARIFL 2026-A A2 - ABS	08/04/2026	TORONTO DOMIN BK LDN GB		99,539	100,000	99,988	0	0	1	0	1	0	99,988	0	(449)	(449)	2,156	11/15/2034	1.A FE
..12510H-AB-6	CAUTO 2020-1 A2 - ABS	09/15/2026	Paydown		1,638	1,638	1,605	1,609	0	29	0	29	0	1,638	0	0	0	33	02/15/2050	1.A FE
..29390H-AB-5	EFF 251 A2 - ABS	09/20/2026	Paydown		36,921	36,921	36,917	36,918	0	3	0	3	0	36,921	0	0	0	1,146	10/20/2027	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					138,098	138,559	138,510	38,527	0	32	0	32	0	138,547	0	(449)	(449)	3,335	XXX	XXX
..037680-AB-1	AEPWV 1113 A2 - ABS	08/01/2026	Paydown		542,371	542,371	585,174	553,452	0	(11,080)	0	(11,080)	0	542,371	0	0	0	20,459	08/01/2031	1.A FE
..233046-AN-1	DNKN 2021-1 A2I - ABS	06/29/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,882	11/20/2051	2.B FE
..476681-AE-1	JMIKE 251 A2 - ABS	08/15/2026	Paydown		1,908	1,908	1,911	1,911	0	(3)	0	(3)	0	1,908	0	0	0	80	08/16/2055	2.B FE
..69363P-AB-6	PSNH 2018-1 A2 - ABS	08/03/2026	Paydown		660,129	660,129	674,544	661,473	0	(1,344)	0	(1,344)	0	660,129	0	0	0	23,144	08/01/2028	1.A FE
..72703P-AF-0	PLNT 241 A2I - ABS	09/05/2026	Paydown		4,250	4,250	4,291	4,286	0	(36)	0	(36)	0	4,250	0	0	0	184	06/05/2054	2.B FE
..864300-AA-6	SUBWAY 2024-1 A21 - ABS	07/30/2026	Paydown		4,250	4,250	4,291	4,286	0	(36)	0	(36)	0	4,250	0	0	0	192	07/30/2054	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,212,908	1,212,908	1,270,211	1,225,408	0	(12,500)	0	(12,500)	0	1,212,908	0	0	0	47,942	XXX	XXX
..76134K-AM-6	VDCR 251 A2A - ABS	08/26/2026	BNP Paribas		367,073	378,000	378,000	378,000	0	0	0	0	0	378,000	0	(10,927)	(10,927)	13,471	08/15/2050	1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					367,073	378,000	378,000	378,000	0	0	0	0	0	378,000	0	(10,927)	(10,927)	13,471	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					153,674,072	168,891,417	153,567,991	23,546,654	0	736,118	0	736,118	20,132	154,255,725	(26,219)	(555,435)	(581,654)	1,013,241	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					153,674,072	168,891,417	153,567,991	23,546,654	0	736,118	0	736,118	20,132	154,255,725	(26,219)	(555,435)	(581,654)	1,013,241	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					153,674,072	168,891,417	153,567,991	23,546,654	0	736,118	0	736,118	20,132	154,255,725	(26,219)	(555,435)	(581,654)	1,013,241	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					316,030,878	310,275,915	319,409,066	106,936,498	0	1,002,353	0	1,002,353	1,182,430	319,720,899	(1,972,296)	(1,717,725)	(3,690,021)	5,031,412	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..031100-10-0	AMETEK ORD	08/24/2026	DB ALEX BROWN	5,000.000	1,193,793		1,165,371	0	0	0	0	0	0	1,165,371	0	28,422	28,422	0		
..037833-10-0	APPLE ORD	08/26/2026	Various	11,900.000	3,655,443		2,627,996	3,235,134	(607,138)	0	0	(607,138)	0	2,627,996	0	1,027,447	1,027,447	7,077		
..126650-10-0	CVS HEALTH ORD	09/18/2026	SANFORD BERNSTEIN	37,450.000	3,325,997		1,808,851	2,972,032	(1,163,181)	0	0	(1,163,181)	0	1,808,851	0	1,517,146	1,517,146	74,713		
..191216-10-0	COCA-COLA ORD	07/14/2026	SANFORD BERNSTEIN	12,200.000	1,016,195		854,244	852,902	1,342	0	0	1,342	0	854,244	0	161,951	161,951	12,932		
..23804L-10-3	DATADOG CL A ORD	08/07/2026	J P MORGAN SECURITIES	15,000.000	3,524,128		1,883,705	0	0	0	0	0	0	1,883,705	0	1,640,423	1,640,423	0		
..314352-10-5	FEDEX FREIGHT HOLDING COMPANY ORD	09/16/2026	BARCLAYS CAPITAL INC./LE	11,225.000	1,384,647		998,461	0	0	0	0	0	0	998,461	0	386,186	386,186	0		
..369604-30-1	GE AEROSPACE ORD	09/30/2026	COWEN EQ DTC	1,650.000	517,240		58,136	508,250	(450,113)	0	0	(450,113)	0	58,136	0	459,104	459,104	2,145		
..502431-10-9	L3HARRIS TECHNOLOGIES ORD	09/30/2026	COWEN EQ DTC	1,500.000	356,169		318,250	440,355	(122,105)	0	0	(122,105)	0	318,250	0	37,919	37,919	5,625		
..517834-10-7	LAS VEGAS SANDS ORD	09/30/2026	COWEN EQ DTC	18,850.000	724,713		709,514	1,226,947	(517,433)	0	0	(517,433)	0	709,514	0	15,199	15,199	16,965		
..67066G-10-4	NVIDIA ORD	09/24/2026	Various	12,450.000	2,666,307		47,768	2,321,925	(2,274,157)	0	0	(2,274,157)	0	47,768	0	2,618,539	2,618,539	3,268		
..71377A-10-3	PERFORMANCE FOOD GROUP ORD	07/14/2026	SANFORD BERNSTEIN	8,900.000	1,000,339		804,044	0	0	0	0	0	0	804,044	0	196,296	196,296	0		
..742718-10-9	PROCTER & GAMBLE ORD	07/14/2026	SANFORD BERNSTEIN	7,300.000	1,066,080		1,224,283	1,046,163	178,120	0	0	178,120	0	1,224,283	0	(158,203)	(158,203)	15,661		
..80004C-20-0	SANDISK ORD	07/22/2026	INSTINET CORPORATION	300.000	471,445		379,260	0	0	0	0	0	0	379,260	0	92,185	92,185	0		
..882508-10-4	TEXAS INSTRUMENTS ORD	08/26/2026	UBS EQUITIES	1,800.000	471,980		305,945	312,282	(6,337)	0	0	(6,337)	0	305,945	0	166,035	166,035	7,668		
..98311A-10-5	WYNDHAM HOTELS RESORTS ORD	08/04/2026	Various	75,000.000	5,709,574		2,984,357	5,667,000	(2,682,643)	0	0	(2,682,643)	0	2,984,357	0	2,725,218	2,725,218	95,250		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					27,084,051	XXX	16,170,185	18,582,989	(7,643,644)	0	0	(7,643,644)	0	16,170,185	0	10,913,865	10,913,865	241,303	XXX	XXX
..09290C-10-3	BLACKROCK:US EQ FC RT AC	07/14/2026	Bank of America Securities	24,706.000	1,680,764		1,376,257	717,011	(201,513)	0	0	(201,513)	0	1,376,257	0	304,507	304,507	4,943		
..09290C-68-1	BLACKROCK:IS INT EQ FRA	09/11/2026	Various	7,443.000	231,184		224,690	0	0	0	0	0	0	224,690	0	6,494	6,494	3,235		
..464287-49-9	ISHARES:RUSS MID-CAP	08/17/2026	Goldman Sachs	57,300.000	6,552,177		3,761,848	5,516,271	(1,754,423)	0	0	(1,754,423)	0	3,761,848	0	2,790,329	2,790,329	31,576		
..78464A-78-9	SS SPDR S&P INSURANCE	07/28/2026	INSTINET CORPORATION	23,900.000	1,579,848		680,942	1,437,585	(756,643)	0	0	(756,643)	0	680,942	0	898,906	898,906	56,872		
..81369Y-86-0	SEL SECTOR:RE SS SPDR	08/17/2026	Goldman Sachs	659,000.000	29,516,859		25,083,227	26,590,650	(1,507,423)	0	0	(1,507,423)	0	25,083,227	0	4,433,631	4,433,631	717,201		
5819999999. Subtotal - common stocks - exchange traded funds					39,560,832	XXX	31,126,965	34,261,517	(4,220,001)	0	0	(4,220,001)	0	31,126,965	0	8,433,868	8,433,868	813,826	XXX	XXX
5989999997. Total - common stocks - Part 4					66,644,883	XXX	47,297,150	52,844,506	(11,863,645)	0	0	(11,863,645)	0	47,297,150	0	19,347,733	19,347,733	1,055,129	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					66,644,883	XXX	47,297,150	52,844,506	(11,863,645)	0	0	(11,863,645)	0	47,297,150	0	19,347,733	19,347,733	1,055,129	XXX	XXX
5999999999. Total - preferred and common stocks					66,644,883	XXX	47,297,150	52,844,506	(11,863,645)	0	0	(11,863,645)	0	47,297,150	0	19,347,733	19,347,733	1,055,129	XXX	XXX
6009999999 - Totals					382,675,761	XXX	366,706,216	159,781,004	(11,863,645)	1,002,353	0	(10,861,293)	1,182,430	367,018,049	(1,972,296)	17,630,008	15,657,712	6,086,541	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF AMERICA OPERATING ..... HARTFORD, CT		0.000	0	0	0	0	0	XXX.
BANK OF AMERICA (CDR CLAIMS) HARTFORD, CT		0.000	0	0	(15,418,726)	(1,629,432)	(2,763,079)	XXX.
BANK OF AMERICA CDR AP HARTFORD, CT		0.000	0	0	(636,771)	0	(459,188)	XXX.
JP MORGAN CHASE NEW YORK, NY		2.530	2,592,864	0	103,188,040	44,003,607	41,955,269	XXX.
JP MORGAN CHASE-PRIVATE EQUITY		2.530	3	0	0	0	(1,108,206)	XXX.
ROYAL BANK (RES ACCT) TORONTO, ON, CAN		2.000	182,666	73,000	(443,600)	0	(276,580)	XXX.
ROYAL BANK (USD) TORONTO, ON, CAN		0.000	58,781	0	4,972,756	11,457,726	5,042,565	XXX.
ROYAL BANK (PREMIUM/CLAIMS) . TORONTO, ON, CAN		0.000	0	0	43,198,107	80,920,516	20,482,431	XXX.
RBC INVESTOR SERVICES TORONTO, ON, CAN		0.000	9,173	0	520,807	4,518,165	9,104,643	XXX.
0199998. Deposits in 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX	0	0	361	(362,240)	(917)	XXX
0199999. Totals - open depositories	XXX	XXX	2,843,487	73,000	135,380,974	138,908,342	71,976,938	XXX
0299998. Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	2,843,487	73,000	135,380,974	138,908,342	71,976,938	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total	XXX	XXX	2,843,487	73,000	135,380,974	138,908,342	71,976,938	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		09/30/2026	0.000	10/01/2026	745,000	0	75
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						745,000	0	75
0489999999. Total - issuer credit obligations (unaffiliated)						745,000	0	75
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						745,000	0	75
48121C0-67-0	JPMORGAN:US GVT MM CAP		09/25/2026	3.790		121,288,554	354,080	189,657
8309999999. Subtotal - all other money market mutual funds						121,288,554	354,080	189,657
8589999999. Total cash equivalents (unaffiliated)						122,033,554	354,080	189,732
8599999999. Total cash equivalents (affiliated)						0	0	0