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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

MOTOR CLUB INSURANCE COMPANY

NAIC Group Code 1318 (Current) 1318 (Prior) NAIC Company Code 12487 Employer's ID Number 20-3462094

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

Country of Domicile United States of America

Incorporated/Organized 09/14/2005 Commenced Business 01/01/2006

Statutory Home Office 110 Royal Little Drive (Street and Number), Providence, RI, US 02904 (City or Town, State, Country and Zip Code)

Main Administrative Office 3333 Fairview Rd, Mail Stop A357 (Street and Number)

Costa Mesa, CA, US 92626-1698 (City or Town, State, Country and Zip Code), 714-850-5111 (Area Code) (Telephone Number)

Mail Address P.O. Box 25001 Mail Stop A357 (Street and Number or P.O. Box), Santa Ana, CA, US 92799-5001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3333 Fairview Rd, Mail Stop A357 (Street and Number)

Costa Mesa, CA, US 92626-1698 (City or Town, State, Country and Zip Code), 714-885-2170 (Area Code) (Telephone Number)

Internet Website Address www.ace.aaa.com

Statutory Statement Contact Quynh Nguyen (Name), 714-885-2170 (Area Code) (Telephone Number)

Nguyen.Quynh@ace.aaa.com (E-mail Address), 714-885-2179 (FAX Number)

OFFICERS

President & Chief Executive Officer: Greg Lambro Backley

Vice President & General Counsel: Eric Reed Chandler #

Vice President, CFO and Treasurer: Chad David Hourigan

Secretary: Besorah Won #

OTHER

Karen Stephanie Dahl #, Assistant Secretary

DIRECTORS OR TRUSTEES

Greg Lambro Backley
Chad David Hourigan
Michael Shawn Mohamed
John Raymond Galvin
Marta Genovese
Santosh Muralidharan Perumbadi

State of California
County of Orange 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.

Greg Lambro Backley
President & Chief Executive Officer

Chad David Hourigan
Vice President, CFO and Treasurer

Besorah Won
Secretary

Subscribed and sworn to before me this 10th 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.....

BRAD TOMA
Notary Public - California
Orange County
Commission # 2465158
My Comm. Expires Oct 2, 2027

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	39,255,569		39,255,569	38,726,382
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	63,405,026		63,405,026	58,088,902
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (4,189,629)), cash equivalents ($ 16,759,996) and short-term investments ($)	12,570,367		12,570,367	(142,686)
6.	Contract loans (including $ premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	233,979		233,979	
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	115,464,941		115,464,941	96,672,598
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	344,285		344,285	320,524
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,910,064	130,888	1,779,176	942,268
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	63,512,606		63,512,606	32,465,453
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	12,631,198		12,631,198	11,508,623
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	277,846		277,846	402,388
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,517,569	94,882	1,422,687	406,309
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	195,658,509	225,770	195,432,739	142,718,163
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	195,658,509	225,770	195,432,739	142,718,163
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Prepaid Expenses	94,882	94,882		
2502.	Other Miscellaneous Assets	1,422,687		1,422,687	406,309
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,517,569	94,882	1,422,687	406,309

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ .....)	.....	.....
2.	Reinsurance payable on paid losses and loss adjustment expenses	.....	.....
3.	Loss adjustment expenses	.....	.....
4.	Commissions payable, contingent commissions and other similar charges	1,815,264	.....
5.	Other expenses (excluding taxes, licenses and fees)	2,627,465	3,255,042
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	368,285	724,294
7.1	Current federal and foreign income taxes (including $ ..... on realized capital gains (losses))	.....	.....
7.2	Net deferred tax liability	6,928,082	6,348,395
8.	Borrowed money $ ..... and interest thereon $	.....	.....
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ .....124,607,021 and including warranty reserves of $ ..... and accrued accident and health experience rating refunds including $ ..... for medical loss ratio rebate per the Public Health Service Act)	.....	.....
10.	Advance premium	4,691,919	2,269,494
11.	Dividends declared and unpaid:		
	11.1 Stockholders	.....	.....
	11.2 Policyholders	.....	.....
12.	Ceded reinsurance premiums payable (net of ceding commissions)	82,527,170	43,572,046
13.	Funds held by company under reinsurance treaties	.....	.....
14.	Amounts withheld or retained by company for account of others	29,656	14,586
15.	Remittances and items not allocated	702	42,091
16.	Provision for reinsurance (including $ ..... certified)	.....	.....
17.	Net adjustments in assets and liabilities due to foreign exchange rates	.....	.....
18.	Drafts outstanding	.....	.....
19.	Payable to parent, subsidiaries and affiliates	7,275,235	3,371,622
20.	Derivatives	.....	.....
21.	Payable for securities	448,211	329,362
22.	Payable for securities lending	.....	.....
23.	Liability for amounts held under uninsured plans	.....	.....
24.	Capital notes $ ..... and interest thereon $	.....	.....
25.	Aggregate write-ins for liabilities	1,275,075	647,879
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	107,987,064	60,574,811
27.	Protected cell liabilities	.....	.....
28.	Total liabilities (Lines 26 and 27)	107,987,064	60,574,811
29.	Aggregate write-ins for special surplus funds	.....	.....
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock	.....	.....
32.	Aggregate write-ins for other than special surplus funds	.....	.....
33.	Surplus notes	.....	.....
34.	Gross paid in and contributed surplus	28,300,000	28,300,000
35.	Unassigned funds (surplus)	54,945,675	49,643,352
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 30 $ .....)	.....	.....
	36.2 ..... shares preferred (value included in Line 31 $ .....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	87,445,675	82,143,352
38.	Totals (Page 2, Line 28, Col. 3)	195,432,739	142,718,163
	DETAILS OF WRITE-INS		
2501.	Other Miscellaneous Liabilities	1,275,075	647,879
2502.	.....	.....	.....
2503.	.....	.....	.....
2598.	Summary of remaining write-ins for Line 25 from overflow page	.....	.....
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,275,075	647,879
2901.	.....	.....	.....
2902.	.....	.....	.....
2903.	.....	.....	.....
2998.	Summary of remaining write-ins for Line 29 from overflow page	.....	.....
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.	.....	.....	.....
3202.	.....	.....	.....
3203.	.....	.....	.....
3298.	Summary of remaining write-ins for Line 32 from overflow page	.....	.....
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

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 $ 199,903,475)	144,249,195	101,610,832	140,728,334
	1.2 Assumed (written $)			
	1.3 Ceded (written $ 199,903,475)	144,249,195	101,610,832	140,728,334
	1.4 Net (written $)			
	DEDUCTIONS:			
2.	Losses incurred (current accident year $):			
	2.1 Direct	117,270,819	72,840,898	101,899,410
	2.2 Assumed			
	2.3 Ceded	117,270,819	72,840,898	101,899,410
	2.4 Net			
3.	Loss adjustment expenses incurred			
4.	Other underwriting expenses incurred			
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)			
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)			
	INVESTMENT INCOME			
9.	Net investment income earned	2,000,206	1,705,908	2,561,988
10.	Net realized capital gains (losses) less capital gains tax of $ 354,683	1,438,299	380,046	429,151
11.	Net investment gain (loss) (Lines 9 + 10)	3,438,505	2,085,954	2,991,139
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)			
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income			
15.	Total other income (Lines 12 through 14)			
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,438,505	2,085,954	2,991,139
17.	Dividends to policyholders			
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)	3,438,505	2,085,954	2,991,139
19.	Federal and foreign income taxes incurred	440,518	238,543	347,472
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,997,987	1,847,411	2,643,667
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	82,143,352	76,064,479	76,064,479
22.	Net income (from Line 20)	2,997,987	1,847,411	2,643,667
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 622,626	2,342,255	3,178,336	3,476,391
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	42,939	(73,562)	(129,124)
27.	Change in nonadmitted assets	(80,859)	(45,829)	87,940
28.	Change in provision for reinsurance			
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (stock dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			
38.	Change in surplus as regards policyholders (Lines 22 through 37)	5,302,322	4,906,356	6,078,873
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	87,445,675	80,970,835	82,143,352
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.				
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)			
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			

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	9,456,748	3,515,669	3,428,279
2.	Net investment income	1,837,013	1,513,724	2,319,517
3.	Miscellaneous income			
4.	Total (Lines 1 to 3)	11,293,761	5,029,393	5,747,796
5.	Benefit and loss related payments	1,122,575	2,354,698	5,520,511
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	(831,679)	1,086,872	(81,063)
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 354,683 tax on capital gains (losses)	670,659	353,382	503,448
10.	Total (Lines 5 through 9)	961,556	3,794,952	5,942,896
11.	Net cash from operations (Line 4 minus Line 10)	10,332,205	1,234,441	(195,100)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	32,416,471	12,161,731	15,062,431
	12.2 Stocks	8,701,943	3,674,072	4,760,393
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	118,849	65,840	104,039
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	41,237,263	15,901,643	19,926,863
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	33,536,923	14,772,138	17,453,990
	13.2 Stocks	8,529,508	3,549,163	5,251,934
	13.3 Mortgage loans			0
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	233,979	3,448	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	42,300,410	18,324,749	22,705,924
14.	Net increase/(decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,063,147)	(2,423,106)	(2,779,061)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	3,443,995	452,926	590,818
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,443,995	452,926	590,818
	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)	12,713,053	(735,739)	(2,383,343)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(142,686)	2,240,657	2,240,657
	19.2 End of period (Line 18 plus Line 19.1)	12,570,367	1,504,918	(142,686)

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Motor Club Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the state of Rhode Island Department of Business Regulation - Insurance Division. The National Association of Insurance Commissioners' *Accounting Practices and Procedures Manual (NAIC SAP)* has been adopted as a component of prescribed or permitted practices by the state of Rhode Island.

	SSAP #	F/S Page	F/S Line #	09/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 2,997,987	$ 2,643,667
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 2,997,987	$ 2,643,667
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 87,445,675	$ 82,143,352
(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	$ 87,445,675	$ 82,143,352

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

C. Accounting Policy

(1) Short-term investments - Not Applicable

(2) Bonds not backed by other loans designated highest quality and high quality (NAIC designations 1 and 2, respectively) are stated at amortized cost using the modified scientific method. All other bonds not backed by other loans (NAIC designations 3 to 6) are reported at the lower of amortized cost or fair value.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - Not Applicable

(5) Mortgage loans - Not Applicable

(6) Asset-backed securities are carried at either amortized cost or the lower of amortized cost or fair market value and are adjusted using the retrospective method, with the exception of other than temporarily impaired securities which are adjusted using the prospective method.

(7) Investments in subsidiaries, controlled and affiliated entities - Not Applicable

(8) Investments in joint ventures, partnerships and limited liability companies - Not Applicable

(9) Derivatives - Not Applicable

(10) Investment income as a factor in the premium deficiency calculation - Not Applicable

(11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes

(12) Changes in capitalization policy - Not Applicable

(13) Pharmaceutical rebate receivables - Not Applicable

D. Going Concern - None

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

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

(1) Prepayment assumptions are obtained from the broker dealer survey values through the Bloomberg System and are consistent with the current interest rate and economic environment.

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	327,342
2. 12 months or longer		809,602

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

1. Less than 12 months	$	8,838,984
2. 12 months or longer		4,087,865

(5) All asset-backed and structured securities in an unrealized loss position were reviewed to determine whether OTTI 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 increases in the general level of interest rates since the purchase of a particular security, credit spread widening, and/or increased liquidity discounts. It is possible that the Company could recognize OTTI impairments in the future on some of the securities if future events, new information and/or the passage of time cause it to conclude that declines in value are other-than temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Investments in Tax Credit Structures (tax credit investments) - Not Applicable

L. Restricted Assets - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset Type - Not Applicable

S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

B. Total Amount Excluded - Not Applicable

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

Interest Income Due and Accrued		Amount
1. Gross	$	344,285
2. Nonadmitted	$	–
3. Admitted	$	344,285

D. The aggregate deferred interest - Not Applicable

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No Significant Changes

11. Debt - Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - Not Applicable

B. Assessments - No Significant Changes

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

C. Gain Contingencies - Not Applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable

E. Product Warranties - Not Applicable

F. Joint and Several Liabilities - Not Applicable

G. All Other Contingencies

Litigation

The Company is a defendant in various lawsuits, which are incidental to its operations. In some of these actions, plaintiffs assert claims for punitive damages. The Company intends to vigorously defend these actions. Litigation, by its very nature, is unpredictable and the outcome of these cases is uncertain. Moreover, the Company is unable to predict the precise nature or the relief that may be sought in any lawsuits that may be filed against it in the future. The Company has accrued an estimated amount for material cases, if any, as of September 30, 2026 as to which an unfavorable outcome is probable. Management does not expect the ultimate disposition of the remaining lawsuits to result in any material liability and accordingly, no provision has been made in the accompanying financial statements for those lawsuits.

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Common stock - industrial and miscellaneous	$ 17,854,478	$ –	$ –	$ –	$ 17,854,478
	Common stock - mutual funds	45,550,548	–	–	–	45,550,548
	Total assets at fair value/NAV	$ 63,405,026	$ –	$ –	$ –	$ 63,405,026
b.	Liabilities at fair value					
		$ –	$ –	$ –	$ –	$ –
	Total liabilities at fair value	$ –	$ –	$ –	$ –	$ –

There were no transfers between Level 1 and Level 2.

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) 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 did not have any transfers into or out of Level 3 during the nine months ended September 30, 2026.

(4) When quoted prices in active markets for identical assets are available, these quoted market prices are used to determine the fair value of financial assets and these assets are classified as Level 1, primarily common stocks. In other cases where a quoted market price for identical assets in an active market is either not available or not observable, fair value is estimated using valuation methodologies based on available and observable market information or by using a matrix pricing model. These financial assets would be classified as Level 2. If quoted market prices are not available, fair value is determined by using broker quotes or an internal analysis of each investment's financial statements and cash flow projections. In these instances, financial assets will be classified based upon the lowest level of input that is significant to the valuation.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash	$ (4,189,629)	$ (4,189,629)	$ (4,189,629)	$ –	$ –	$ –	$ –
Cash equivalents	16,759,996	16,759,996	16,759,996	–	–	–	–
Issuer credit obligations	22,572,436	23,791,215	–	22,572,436	–	–	–
Asset-backed securities	14,331,551	15,464,354	–	14,331,551	–	–	–
Common stocks - unaffiliated	63,405,026	63,405,026	63,405,026	–	–	–	–

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items - Not Applicable

22. Events Subsequent - None

23. Reinsurance - No Significant Changes

Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company has not entered into any retrospectively rated reinsurance contracts.

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Calculation of Nonadmitted Retrospective Premium - Not Applicable

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

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?
NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

The Company ceded 100% of its incurred losses and loss adjustment expenses to the Interinsurance Exchange of the Automobile Club. Any adverse development in such amount will likewise be ceded.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - 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 [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

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. 12/31/2023

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). 04/24/2025

6.4 By what department or departments?
STATE OF RHODE ISLAND DEPARTMENT OF BUSINESS REGULATION - INSURANCE DIVISION .....

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 [X] No [ ]

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 [X] No [ ]

9.21 If the response to 9.2 is yes, provide information related to amendment(s).
MINOR AMENDMENTS WERE MADE TO THE CODE OF ETHICS DURING 2026 TO CLARIFY AND UPDATE CERTAIN SECTIONS. THE AMENDED CODE OF ETHICS IS SUBSTANTIALLY SIMILAR TO THE PREVIOUS CODE OF ETHICS FOR SENIOR MANAGERS. .....

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: .....$.....

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: .....$.....

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	$	$
13.22	Preferred Stock	$	$
13.23	Common Stock	$	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$	$
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$	$
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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. ..... $ .....

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMORGAN CHASE BANK, N.A.	1 CHASE MANHATTAN PLAZA NEW YORK, NY 10005

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
NEUBERGER BERMAN INVESTMENT ADVISERS LLC	U
WELLINGTON MANAGEMENT COMPANY LLP	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 [X] No [ ] 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
2908	NEUBERGER BERMAN INVESTMENT ADVISERS LLC	SEC	NO
106595	WELLINGTON MANAGEMENT COMPANY LLP	SEC	NO

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 [ ] N/A [X]
   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										

5. Operating Percentages:

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

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

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

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 .....$.....

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 ..... $.....

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

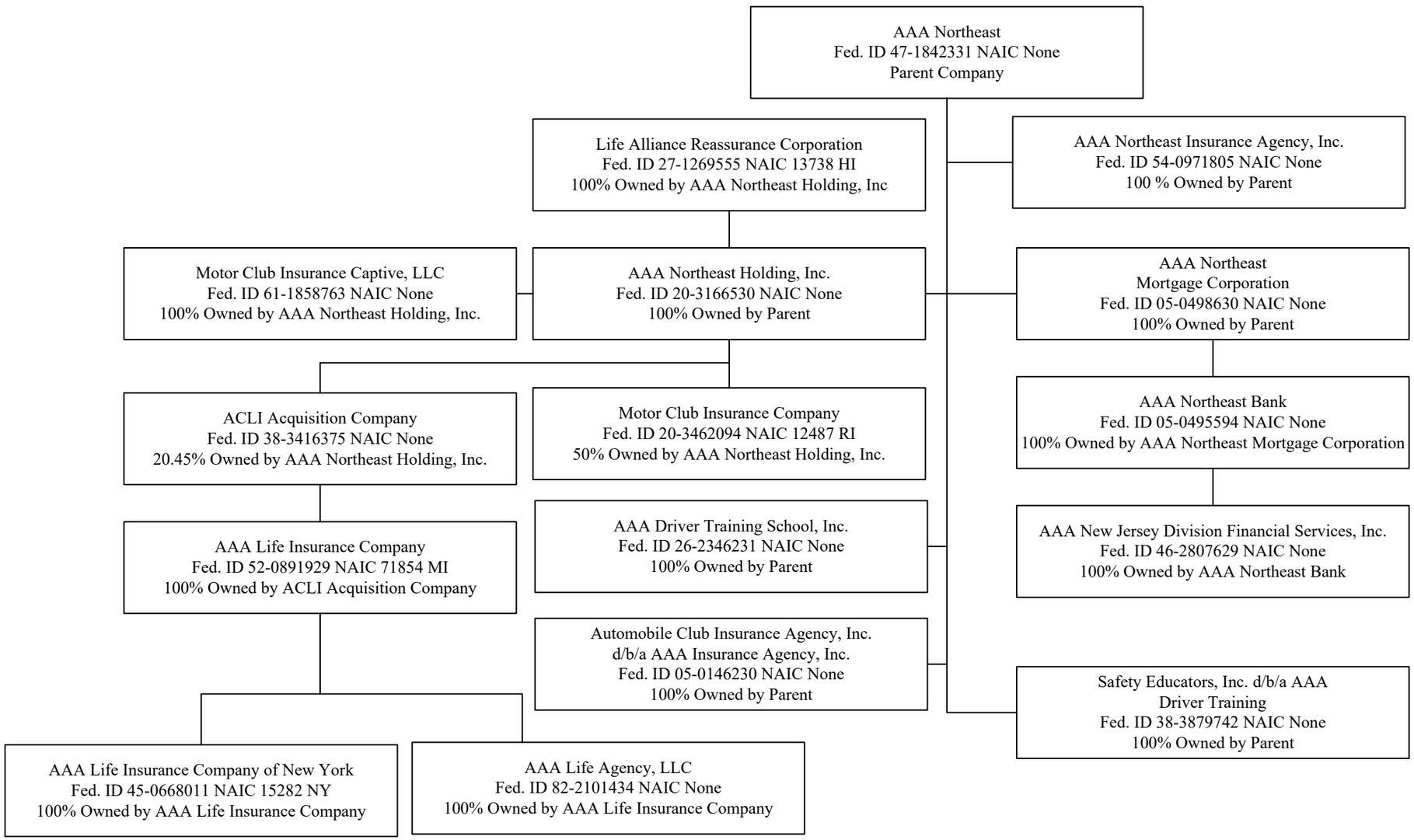
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	N						
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	N						
7. Connecticut CT	L	71,915,554	59,981,916	43,511,437	29,728,822	52,428,673	35,117,623
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	N						
11. Georgia GA	N						
12. Hawaii HI	N						
13. Idaho ID	N						
14. Illinois IL	N						
15. Indiana IN	N						
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	N						
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	L	62,742,614		5,466,394		8,260,921	
23. Michigan MI	N						
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	N						
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	L						
32. New Mexico NM	N						
33. New York NY	L						
34. North Carolina NC	N						
35. North Dakota ND	N						
36. Ohio OH	N						
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	N						
40. Rhode Island RI	L	65,245,307	56,915,996	39,738,127	30,461,131	33,498,181	27,852,559
41. South Carolina SC	N						
42. South Dakota SD	N						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	N						
46. Vermont VT	N						
47. Virginia VA	N						
48. Washington WA	N						
49. West Virginia WV	N						
50. Wisconsin WI	N						
51. Wyoming WY	N						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate other alien OT	XXX						
59. Totals	XXX	199,903,475	116,897,912	88,715,958	60,189,953	94,187,775	62,970,182
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

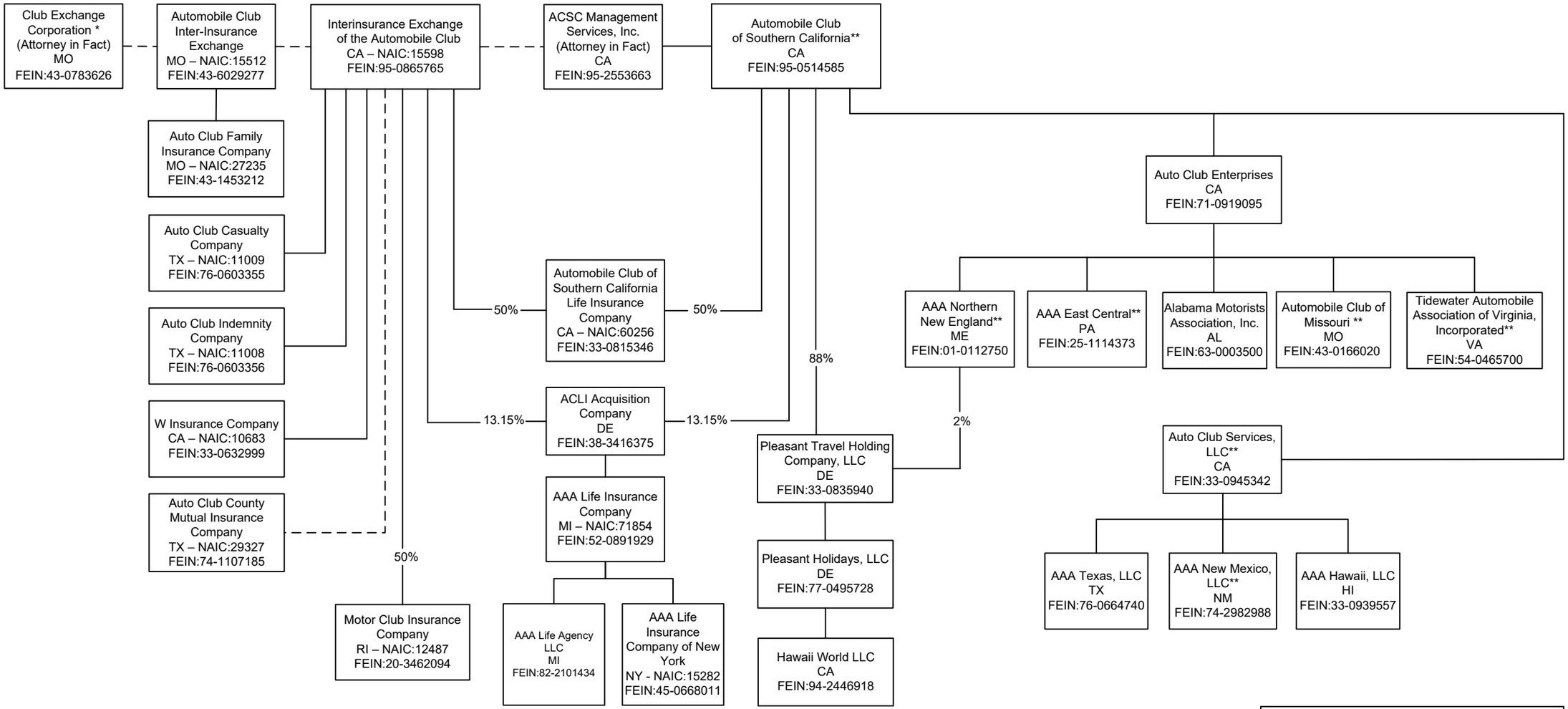
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 5
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....
6. N - None of the above - Not allowed to write business in the state... 52

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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



11.1

* Club Exchange Corporation, a Missouri corporation, the attorney-in-fact of the Automobile Club Inter-Insurance Exchange, is a wholly owned subsidiary of Automobile Club of Missouri.

** See next two pages for additional subsidiaries and affiliates.

CONTROL KEY:
Possession of 100% of voting interests unless otherwise noted = _____

Contractual or other relationship = - - - - - -

LIST OF ADDITIONAL SUBSIDIARIES/AFFILIATED COMPANIES

PARENT/CONTROLLING COMPANY	SUBSIDIARY/AFFILIATE
Auto Club Services, LLC	Automobile Club of Hawaii, Inc. (HI; FEIN N/A) Automobile Club of New Mexico, Inc. (NM; FEIN N/A) Automobile Club of Texas, Inc. (TX; FEIN 01-1855420)
AAA East Central	AAA East Central Insurance Agency, Inc. (PA; FEIN 25-0951930) Auto Club Driving Schools, Inc. (PA; FEIN 25-1846506) The Ashland County Automobile Club (OH; FEIN 34-0074310) The Massillon Automobile Club (OH; FEIN 34-0383238)
AAA New Mexico, LLC	All-City Towing, Inc. (NM; FEIN 85-0267099)
AAA Northern New England	AAA Car Care Center (ME; FEIN 01-0518954) AAA Driving School, Inc. (ME; FEIN 54-2106828) AAA Northern New England Insurance (ME; FEIN 01-0022895) Hewins Travel LLC (ME; FEIN N/A) Triple A Leasing (ME; FEIN 01-0411376)
Automobile Club of Missouri	AAA Arkansas Insurance Agency, Inc. (AR; FEIN 52-0958851) Club Insurance Agency, Inc. (MO; FEIN 43-0822493) ACLI Acquisition Company (DE FEIN: 38-3416375) (0.1% ownership)
Automobile Club of Southern California	Automobile Club of California (CA; FEIN N/A)

CONTROL KEY:	Subsidiaries/affiliated companies are wholly controlled by their respective parent/controlling company unless otherwise noted
FEIN KEY:	Non-operating entities with no FEIN = N/A

LIST OF ADDITIONAL SUBSIDIARIES/AFFILIATED COMPANIES - CONTINUED

PARENT/CONTROLLING COMPANY	SUBSIDIARY/AFFILIATE
Tidewater Automobile Association of Virginia, Incorporated	AAA Tidewater Virginia Car Care Center, LLC (VA; FEIN 54-2040600)
	AAA Tidewater Virginia Fleet Operations, LLC (VA; FEIN 27-2311305)
	TAA Chesapeake Branch Office Property, LLC (VA; FEIN N/A)
	TAA Corporate Center Office Property, LLC (VA; FEIN N/A)
	TAA Greenbrier Car Care Center Property, LLC (VA; FEIN N/A)
	TAA Hampton Branch/Car Care Center Property, LLC (VA; FEIN N/A)
	TAA Newport News Branch Property, LLC (VA; FEIN N/A)
	TAA Norfolk Car Care Center Property, LLC (VA; FEIN N/A)
	TAA Suffolk Branch Car Care Center Property, LLC (VA; FEIN N/A)
	TAA Virginia Beach Branch Property, LLC (VA; FEIN N/A)
	TAA Williamsburg Branch/Car Care Center Property, LLC (VA; FEIN N/A)

CONTROL KEY:	Subsidiaries/affiliated companies are wholly controlled by their respective parent/controlling company unless otherwise noted
FEIN KEY:	Non-operating entities with no FEIN = N/A

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 *
1318	Auto Club Enterprises Insurance Group	12487	20-3462094				Motor Club Insurance Company	RI	RE	Interinsurance Exchange of the Automobile Club	Ownership	50.000	Automobile Club of Southern California	NO	4
1318	Auto Club Enterprises Insurance Group	12487	20-3462094				Motor Club Insurance Company	RI	RE	AAA Northeast Holding, Inc.	Ownership	50.000	AAA Northeast	NO	4
			47-1842331				AAA Northeast	DE	UIP					NO	
			05-0146230				Automobile Club Insurance Agency, Inc. d/b/a AAA Insurance Agency, Inc.	RI	NIA	AAA Northeast	Ownership	100.000	AAA Northeast	NO	
			54-0971805				AAA Northeast Insurance Agency, Inc.	MA	NIA	AAA Northeast	Ownership	100.000	AAA Northeast	NO	
			20-3166530				AAA Northeast Holding, Inc.	RI	UDP	AAA Northeast	Ownership	100.000	AAA Northeast	NO	
			05-0498630				AAA Northeast Mortgage Corporation	RI	NIA	AAA Northeast	Ownership	100.000	AAA Northeast	NO	
			05-0495594				AAA Northeast Bank	RI	NIA	AAA Northeast Mortgage Corporation	Ownership	100.000	AAA Northeast	NO	
			46-2807629				AAA New Jersey Division Financial Services, Inc.	NJ	NIA	AAA Northeast Bank	Ownership	100.000	AAA Northeast	NO	
			26-2346231				AAA Driver Training School, Inc.	MA	NIA	AAA Northeast	Ownership	100.000	AAA Northeast	NO	
4853	AAA Life Group	13738	27-1269555				Life Alliance Reassurance Corporation	HI	IA	AAA Northeast Holding, Inc.	Ownership	100.000	AAA Northeast	NO	
			38-3879742				Safety Educators, Inc d/b/a AAA Driver Training	RI	NIA	AAA Northeast	Ownership	100.000	AAA Northeast	NO	
			61-1858763				Motor Club Insurance Captive, LLC	HI	IA	AAA Northeast Holding, Inc.	Ownership	100.000	AAA Northeast	NO	
			38-3416375				ACLI Acquisition Company	DE	NIA	AAA Northeast Holding, Inc.	Ownership	20.450	AAA Northeast	NO	6
4853	AAA Life Group	71854	52-0891929				AAA Life Insurance Company	MI	IA	ACLI Acquisition Company	Ownership	100.000	AAA Northeast	NO	
4853	AAA Life Group	15282	45-0668011				AAA Life Insurance Company of New York	NY	IA	AAA Life Insurance Company	Ownership	100.000	AAA Northeast	NO	
4853	AAA Life Group		82-2101434				AAA Life Agency, LLC	MI	NIA	AAA Life Insurance Company	Ownership	100.000	AAA Northeast	NO	
1318	Auto Club Enterprises Insurance Group	15598	95-0865765				Interinsurance Exchange of the Automobile Club	CA	UDP	Automobile Club of Southern California	Board of Directors		Automobile Club of Southern California	NO	1
1318	Auto Club Enterprises Insurance Group	15512	43-6029277				Automobile Club Inter-Insurance Exchange	MO	IA	Interinsurance Exchange of the Automobile Club	Board of Directors		Automobile Club of Southern California	NO	1
1318	Auto Club Enterprises Insurance Group	27235	43-1453212				Auto Club Family Insurance Company	MO	IA	Automobile Club Inter-Insurance Exchange	Ownership	100.000	Automobile Club of Southern California	NO	
1318	Auto Club Enterprises Insurance Group	11009	76-0603355				Auto Club Casualty Company	TX	IA	Interinsurance Exchange of the Automobile Club	Ownership	100.000	Automobile Club of Southern California	NO	
1318	Auto Club Enterprises Insurance Group	11008	76-0603356				Auto Club Indemnity Company	TX	IA	Interinsurance Exchange of the Automobile Club	Ownership	100.000	Automobile Club of Southern California	NO	
1318	Auto Club Enterprises Insurance Group	29327	74-1107185				Auto Club County Mutual Insurance Company	TX	IA	Interinsurance Exchange of the Automobile Club	Management		Automobile Club of Southern California	NO	
1318	Auto Club Enterprises Insurance Group	10683	33-0632999				W Insurance Company	CA	IA	Interinsurance Exchange of the Automobile Club	Ownership	100.000	Automobile Club of Southern California	NO	7
1318	Auto Club Enterprises Insurance Group	60256	33-0815346				Automobile Club of Southern California Life Insurance Company	CA	IA	Interinsurance Exchange of the Automobile Club	Ownership	50.000	Automobile Club of Southern California	NO	
1318	Auto Club Enterprises Insurance Group	60256	33-0815346				Automobile Club of Southern California Life Insurance Company	CA	IA	Automobile Club of Southern California	Ownership	50.000	Automobile Club of Southern California	NO	
4853	AAA Life Group	71854	52-0891929				AAA Life Insurance Company	MI	IA	ACLI Acquisition Company	Ownership	100.000	Automobile Club of Southern California	NO	2
4853	AAA Life Group	15282	45-0668011				AAA Life Insurance Company of New York	NY	IA	AAA Life Insurance Company	Ownership	100.000	Automobile Club of Southern California	NO	2
4853	AAA Life Group		82-2101434				AAA Life Agency, LLC	MI	NIA	AAA Life Insurance Company	Ownership	100.000	Automobile Club of Southern California	NO	2
			95-2553663				ACSC Management Services, Inc. (Attorney-in-Fact)	CA	NIA	Automobile Club of Southern California	Ownership	100.000	Automobile Club of Southern California	NO	
			95-0514585				Automobile Club of Southern California	CA	NIA	N/A			N/A	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 *
			38-3416375				ACLI Acquisition Company	DE	NIA	Interinsurance Exchange of the Automobile Club			Automobile Club of Southern California	NO	2
			38-3416375				ACLI Acquisition Company	DE	NIA	Automobile Club of Southern California	Ownership	13.150	Automobile Club of Southern California	NO	2
			38-3416375				ACLI Acquisition Company	DE	NIA	Automobile Club of Missouri	Ownership	0.100	Automobile Club of Southern California	NO	2
			43-0783626				Club Exchange Corporation (Attorney-in-Fact)	MO	NIA	Automobile Club of Missouri	Ownership	100.000	Automobile Club of Southern California	NO	
			33-0835940				Pleasant Travel Holding Company, LLC	DE	NIA	Automobile Club of Southern California	Ownership	88.000	Automobile Club of Southern California	NO	5
			33-0835940				Pleasant Travel Holding Company, LLC	DE	NIA	AAA Northern New England	Ownership	2.000	Automobile Club of Southern California	NO	
			77-0495728				Pleasant Holidays, LLC	DE	NIA	Pleasant Travel Holding Company, LLC	Ownership	100.000	Automobile Club of Southern California	NO	
			94-2446918				Hawaii World LLC	CA	NIA	Pleasant Holidays, LLC	Ownership	100.000	Automobile Club of Southern California	NO	
			71-0919095				Auto Club Enterprises	CA	NIA	Automobile Club of Southern California	Other		Automobile Club of Southern California	NO	3
			43-0166020				Automobile Club of Missouri	MO	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California	NO	3
			25-1114373				AAA East Central	PA	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California	NO	3
			63-0003500				Alabama Motorists Association, Inc.	AL	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California	NO	3
			01-0112750				AAA Northern New England	ME	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California	NO	3
			33-0945342				Auto Club Services, LLC	CA	NIA	Automobile Club of Southern California	Ownership	100.000	Automobile Club of Southern California	NO	
			76-0664740				AAA Texas, LLC	TX	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California	NO	
			74-2982988				AAA New Mexico, LLC	NM	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California	NO	
			33-0939557				AAA Hawaii, LLC	HI	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				Automobile Club of Hawaii, Inc.	HI	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				Automobile Club of New Mexico, Inc.	NM	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California	NO	
			01-1855420				Automobile Club of Texas, Inc.	TX	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California	NO	
			25-0951930				AAA East Central Insurance Agency, Inc.	PA	NIA	AAA East Central	Ownership	100.000	Automobile Club of Southern California	NO	
			25-1846506				Auto Club Driving Schools, Inc	PA	NIA	AAa-East Central	Ownership	100.000	Automobile Club of Southern California	NO	
			34-0074310				The Ashland County Automobile Club	OH	NIA	AAA East Central	Other		Automobile Club of Southern California	NO	3
			34-0383238				The Massillon Automobile Club	OH	NIA	AAA East Central	Other		Automobile Club of Southern California	NO	3
			85-0267099				All-City Towing, Inc.	NM	NIA	AAA New Mexico, LLC	Ownership	100.000	Automobile Club of Southern California	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 *
			01-0518954				AAA Car Care Center	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California	NO	
			54-2106828				AAA Driving School, Inc.	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California	NO	
			01-0022895				AAA Northern New England Insurance	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				Hewins Travel LLC	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California	NO	
			01-0411376				Triple A Leasing	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California	NO	
			52-0958851				AAA Arkansas Insurance Agency, Inc.	AR	NIA	Automobile Club of Missouri	Ownership	100.000	Automobile Club of Southern California	NO	
			43-0822493				Club Insurance Agency, Inc.	MO	NIA	Automobile Club of Missouri	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				Automobile Club of California	CA	NIA	Automobile Club of Southern California	Ownership	100.000	Automobile Club of Southern California	NO	
			54-0465700				Tidewater Automobile Association of Virginia, Incorporated	VA	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California	NO	3
			54-2040600				AAA Tidewater Virginia Car Care Center, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			27-2311305				AAA Tidewater Virginia Fleet Operations, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				TAA Chesapeake Branch Office Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				TAA Corporate Center Office Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				TAA Greenbrier Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				TAA Hampton Branch/Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				TAA Newport News Branch Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				TAA Norfolk Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				TAA Suffolk Branch Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				TAA Virginia Beach Branch Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
			00-0000000				TAA Williamsburg Branch/Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	

Asterisk	Explanation
1	ACSC Management Services, Inc. serves as the attorney-in-fact for Interinsurance Exchange of the Automobile Club. Club Exchange Corporation serves as the attorney-in-fact for Automobile Club Inter-Insurance Exchange.
2	AAA Northeast Holding, Inc. owns 20.45% of ACLI Acquisition Company. Interinsurance Exchange of the Automobile Club and Automobile Club of Southern California each own 13.15% of ACLI Acquisition Company. Automobile Club of Missouri owns 0.1% of ACLI Acquisition Company. The remainder is owned by several non-affilated entities.
3	Possession of voting interests in nonprofit corporation.
4	Interinsurance Exchange of the Automobile Club owns a 50% interest in Motor Club Insurance Company. The remainder is owned by a non-affiliated entity.
5	The Automobile Club of Southern California owns an 88% interest in Pleasant Travel Holding Company, LLC (PTHC) and AAA Northern New England owns a 2% interest in PTHC. The remainder is owned by several non-affiliated entities.

Asterisk	Explanation
6	Effective March 31, 2024, the Interinsurance Exchange of the Automobile Club owns 100% of W Insurance Company.

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				
2.1	Allied Lines				
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	43,347,766	36,762,670	84.8	59.8
5.1	Commercial multiple peril (non-liability portion)				
5.2	Commercial multiple peril (liability portion)				
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine				
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation				
17.1	Other liability - occurrence	600,885	861,639	143.4	(175.3)
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	393,413	314,730	80.0	
19.2	Other private passenger auto liability	64,166,801	55,945,736	87.2	86.5
19.3	Commercial auto no-fault (personal injury protection)				
19.4	Other commercial auto liability				
21.1	Private passenger auto physical damage	35,740,330	23,386,044	65.4	62.8
21.2	Commercial auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
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				
35.	Totals	144,249,195	117,270,819	81.3	71.7
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire			
2.1	Allied Lines			
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	24,695,137	59,532,600	33,903,993
5.1	Commercial multiple peril (non-liability portion)			
5.2	Commercial multiple peril (liability portion)			
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine			
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation			
17.1	Other liability - occurrence	363,876	834,933	536,329
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	627,940	1,338,845	
19.2	Other private passenger auto liability	34,338,445	88,722,897	52,744,099
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability			
21.1	Private passenger auto physical damage	19,591,092	49,474,200	29,713,491
21.2	Commercial auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
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			
35.	Totals	79,616,490	199,903,475	116,897,912
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

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													
2. 2024													
3. Subtotals 2024 + Prior													
4. 2025													
5. Subtotals 2025 + Prior													
6. 2026	XXX	XXX	XXX	XXX			XXX				XXX	XXX	XXX
7. Totals													
8. Prior year-end surplus as regards policyholders	82,143										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.	2.	3.
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	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

NONE

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		
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, depreciation and proportional amortization		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

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	96,815,284	88,769,891
2.	Cost of bonds and stocks acquired	42,066,431	22,705,923
3.	Accrual of discount	160,661	220,572
4.	Unrealized valuation increase/(decrease)	2,964,881	4,400,494
5.	Total gain (loss) on disposals	1,921,615	766,600
6.	Deduct consideration for bonds and stocks disposed of	41,120,690	19,808,016
7.	Deduct amortization of premium	21,229	28,541
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	128,633	196,831
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,276	(14,808)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	102,660,595	96,815,284
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	102,660,595	96,815,284

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)	19,975,489	6,736,795	7,739,790	100,755	20,198,445	19,975,489	19,073,249	17,938,262
2.	NAIC 2 (a)	3,743,344	1,943,904	1,036,530	(42,517)	3,989,820	3,743,344	4,608,201	5,834,579
3.	NAIC 3 (a)		142,607		(32,843)	85,103		109,764	
4.	NAIC 4 (a)								
5.	NAIC 5 (a)								
6.	NAIC 6 (a)								
7.	Total ICO	23,718,833	8,823,306	8,776,320	25,395	24,273,368	23,718,833	23,791,214	23,772,841
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	15,483,027	1,164,541	1,192,343	9,130	15,011,421	15,483,027	15,464,356	14,953,541
9.	NAIC 2								
10.	NAIC 3								
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6								
14.	Total ABS	15,483,027	1,164,541	1,192,343	9,130	15,011,421	15,483,027	15,464,356	14,953,541
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2								
17.	NAIC 3								
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6								
21.	Total Preferred Stock								
22.	Total ICO, ABS & Preferred Stock	39,201,860	9,987,847	9,968,663	34,525	39,284,789	39,201,860	39,255,569	38,726,382

(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 $ ..... ; NAIC 2 $ ..... ; NAIC 3 $ ..... NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $.....

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,164,928	4,514,661
2.	Cost of cash equivalents acquired	12,595,068	1,427,944
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		
7.	Deduct amortization of premium		1,777,677
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,759,996	4,164,928
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	16,759,996	4,164,928

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 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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
912810-RC-4	US Treasury Bond 3.625% 08/15/43	09/17/2026	RBC		85,513	105,000	352	1.A
912810-SX-7	US Treasury Bond 2.375% 05/15/51	07/01/2026	BNP Capital		201,855	325,000	1,007	1.A
912810-TT-5	US Treasury Bond 4.125% 08/15/53	07/24/2026	Deutsche Bank Securities Inc		224,308	265,000	4,892	1.A
912810-TV-0	US Treasury Bond 4.750% 11/15/53	09/25/2026	First Union		336,953	380,000	6,671	1.A
912810-US-5	US Treasury Bond 2.375% 02/15/56	08/21/2026	Various		54,323	60,000	36	1.A FE
912810-UW-6	US Treasury Bond 5.125% 08/15/56	09/24/2026	Goldman Sachs		71,813	75,000	428	1.A
91282C-KF-7	US Treasury Bond 4.125% 03/31/31	09/01/2026	First Union		486,531	495,000	8,647	1.A
91282C-QK-0	US Treasury Bond 3.875% 04/30/31	07/28/2026	BMO Capital Markets		504,821	515,000	4,881	1.A
91282C-QP-9	US Treasury Bond INFL INDX 1.250% 04/15/31	09/04/2026	Various		1,024,781	1,040,000	5,212	1.A
91282C-QT-1	US Treasury Bond 4.250% 05/31/33	09/28/2026	Citigroup Global Mkts		456,094	480,000	6,744	1.A
91282C-RE-3	US Treasury Bond INFLX 2.375% 07/15/36	09/11/2026	Various		435,714	440,000	1,575	1.A
91282C-RF-0	US Treasury Bond 4.625% 08/15/36	09/29/2026	Various		757,013	790,000	4,247	1.A
91282C-RK-9	US Treasury Bond 4.375% 08/31/31	09/17/2026	BMO Capital Markets		1,010,906	1,030,000	2,241	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					5,650,624	6,000,000	46,932	XXX
00287Y-EK-1	AbbVie Inc 4.500% 08/18/28	08/04/2026	Chase Manhattan		44,987	45,000		1.G FE
007903-BL-0	Advanced Micro Devices Inc 5.000% 08/17/31	08/13/2026	Bank of America		29,976	30,000		1.F FE
007903-BM-8	Advanced Micro Devices Inc 5.250% 08/17/33	08/19/2026	Various		49,761	50,000	7	1.F FE
02079K-AF-4	Alphabet Inc 2.050% 08/15/50	08/03/2026	Citadel Securities		2,500	5,000	48	1.C FE
02079K-CQ-8	Alphabet Inc 4.875% 08/15/31	08/06/2026	Chase Manhattan		14,924	15,000		1.C FE
02079K-CR-6	Alphabet Inc 5.200% 08/15/33	08/06/2026	Chase Manhattan		14,935	15,000		1.C FE
02079K-CV-7	Alphabet Inc 6.500% 08/15/66	09/22/2026	Various		135,439	135,000	232	1.C FE
023135-EF-9	Amazon.com Inc 6.000% 07/09/46	08/11/2026	Various		29,713	30,000	28	1.D FE
023135-EH-5	Amazon.com Inc 6.250% 07/09/66	09/22/2026	Various		88,051	90,000	404	1.D FE
036940-AB-0	AON North America Inc 5.625% 09/17/31	09/14/2026	Bank of America		44,990	45,000		2.B FE
036940-AC-8	AON North America Inc 5.800% 09/17/33	09/17/2026	Various		39,988	40,000	1	2.B FE
036940-AF-1	AON North America Inc 6.450% 09/17/46	09/14/2026	Citigroup Global Mkts		4,999	5,000		2.B FE
04686J-AN-1	Athene Hldgs Ltd 6.150% 08/15/36	09/16/2026	Various		29,643	30,000	77	2.A FE
053332-BN-1	AutoZone Inc 4.950% 07/15/31	07/07/2026	Bank of America		24,977	25,000		2.A FE
054989-AF-5	BAT Capital Corp 4.625% 03/22/33	09/14/2026	Chase Manhattan		23,550	25,000	556	2.A FE
054989-AG-3	BAT Capital Corp 5.300% 08/05/33	09/22/2026	Various		19,682	20,000	106	2.A FE
05526D-BD-6	BAT Capital Corp 4.390% 08/15/37	09/22/2026	Morgan Stanley		17,527	20,000	93	2.A FE
07274E-AR-4	Bayer US Fin LLC 144A 5.375% 07/20/33	09/22/2026	UBK		195,258	200,000	1,881	2.B FE
07367A-AA-7	Beacon Point DC LLC 144A 6.129% 11/30/42	09/16/2026	Various		47,010	50,000	753	2.B FE
076912-AA-2	Beignet Investor LLC 144A 6.581% 05/30/49	09/11/2026	SMBC Nikko Secs America, Inc		23,718	25,000	338	1.E FE
097023-CY-9	Boeing Co 5.150% 05/01/30	09/22/2026	HSBC Securities Inc		9,911	10,000	203	2.C FE
12602L-AB-6	CHPE LLC 144A 5.100% 06/30/33	08/11/2026	Various		19,732	20,000	154	2.A FE
134429-BP-3	Campbell Soup Co 5.400% 03/21/34	09/30/2026	Various		18,939	20,000	128	2.C FE
134429-BQ-1	Campbell Soup Co 4.750% 03/23/35	07/01/2026	Chase Manhattan		9,334	10,000	131	2.C FE
14149Y-BU-1	Cardinal Health Inc 4.500% 09/15/30	09/30/2026	Citigroup Global Mkts		19,201	20,000	40	2.B FE
15189X-BM-9	CenterPoint Energy Inc 5.400% 10/15/31	09/21/2026	Various		15,002	15,000		1.F FE
161175-CU-6	Charter Comm LLC 144A 7.087% 09/01/38	09/22/2026	Various		67,464	70,000	535	2.C FE
19828A-AF-4	Columbia Pipeline LLC 144A 4.999% 11/17/32	08/28/2026	Chase Manhattan		4,874	5,000	72	2.B FE
20030N-CC-3	Comcast Corp 3.969% 11/01/47	07/16/2026	Barclays Capital		6,938	10,000	84	1.G FE
20030N-EG-2	Comcast Corp 5.500% 05/15/64	07/08/2026	Bank of America		4,146	5,000	41	1.G FE
205887-CM-2	ConAgra Inc 5.400% 08/01/31	08/11/2026	Various		20,001	20,000	32	2.C FE
224044-CS-4	Cox Comm Inc 144A 5.700% 06/15/33	09/16/2026	Various		32,843	35,000	492	2.C FE
24703D-BW-0	Dell Intl LLC 5.000% 02/15/34	07/23/2026	Various		24,446	25,000	108	2.B FE
24703D-CA-7	Dell Intl LLC 5.600% 09/15/33	09/22/2026	Various		59,451	60,000	36	2.A FE
26442U-AW-4	Duke Energy Progress Inc 5.550% 09/15/36	09/08/2026	JP Morgan		4,983	5,000		1.F FE
281020-BD-8	Edison Intl Inc 4.800% 03/15/31	08/11/2026	Citigroup Global Mkts		14,530	15,000	332	2.B FE
29444U-BY-1	Equinix Inc 5.500% 08/15/33	09/09/2026	Various		59,473	60,000	82	2.A FE
30303M-AL-6	Meta Platforms Inc 6.450% 05/15/66	09/22/2026	Various		120,090	130,000	2,480	1.D FE
34967G-AB-0	Fortitude Global Funding 144A 5.500% 06/12/31	06/09/2026	Citadel Securities		14,977	15,000		1.G FE
38141G-F2-5	Goldman Sachs Grp Inc 5.094% 04/20/34	09/22/2026	RBC		14,430	15,000	325	1.F FE
38145G-AV-2	Goldman Sachs Grp Inc 5.240% 07/21/32	07/14/2026	Goldman Sachs		15,000	15,000		1.F FE
38145G-AW-0	Goldman Sachs Grp Inc 5.655% 07/21/37	09/22/2026	Goldman Sachs		34,636	35,000	146	1.F 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
40409A-AB-6	HA Sustainable Inf Cap Inc 144A 5.950% 07/15/33	08/11/2026	RBC		4,967	5,000	40	2.C FE
40409A-AC-4	HA Sustainable Inf Cap Inc 5.950% 07/15/33	09/16/2026	Citadel Securities		4,876	5,000	69	2.C FE
40409A-AC-4	HA Sustainable Inf Cap Inc 5.950% 07/15/33	09/16/2026	Conversion		54,956	55,000	754	2.C FE
40555X-AC-6	Haleon US Capital LLC 5.375% 08/21/36	08/12/2026	Goldman Sachs		54,543	55,000		2.A FE
44813D-AA-4	Hut 8 DC LLC 144A 6.192% 11/15/42	09/14/2026	Various		23,931	25,000	569	2.C FE
45865V-AG-5	InterContinentalExchange Inc 5.400% 09/01/36	08/11/2026	Bank of America		4,956	5,000		1.F FE
46647P-FD-3	JPMorgan Chase & Co 4.255% 10/22/31	09/22/2026	Goldman Sachs		23,901	25,000	446	1.E FE
46647P-FE-1	JPMorgan Chase & Co 4.810% 10/22/36	09/22/2026	BNP Capital		18,671	20,000	404	1.E FE
47214D-AH-5	JBS USA Sarl Corp 144A 6.250% 03/01/56	09/22/2026	Morgan Stanley		41,679	45,000	172	2.C FE
49338C-AE-3	KeySpan Gas East Inc 144A 5.639% 12/15/31	09/10/2026	Chase Manhattan		24,999	25,000		2.A FE
55336V-BX-7	MPLX LP 5.500% 06/01/34	08/11/2026	Barclays Capital		9,974	10,000	108	2.B FE
56530K-AB-2	Maple Parent Hldgs Co 144A 5.050% 03/26/31	09/09/2026	Barclays Capital		9,818	10,000	230	2.C FE
573284-BC-9	Martin Marietta Materials Inc 4.850% 08/15/29	08/11/2026	Goldman Sachs		4,997	5,000		2.A FE
573284-BD-7	Martin Marietta Materials Inc 5.200% 01/30/32	08/12/2026	Goldman Sachs		15,029	15,000		2.A FE
573284-BE-5	Martin Marietta Materials Inc 5.400% 01/30/34	08/11/2026	Chase Manhattan		4,989	5,000		2.A FE
575634-AW-0	Massachusetts Electric Inc 144A 6.236% 07/20/56	07/15/2026	Bank of America		5,000	5,000		2.A FE
61748U-BB-7	Morgan Stanley 5.605% 07/17/37	09/22/2026	Various		54,088	55,000	353	1.E FE
67080L-AE-5	Nuveen LLC 144A 5.572% 09/25/29	09/22/2026	BNP Capital		10,000	10,000		1.F FE
67080L-AF-2	Nuveen LLC 144A 5.738% 09/25/31	09/23/2026	Various		44,988	45,000		1.F FE
68233J-DQ-4	Oncor Electric Delivery Co 144A 5.650% 09/15/36	09/08/2026	SMBC Nikko Secs America, Inc		4,998	5,000		1.F FE
682680-BL-6	ONEOK Inc 6.050% 09/01/33	08/11/2026	Barclays Capital		15,505	15,000	406	2.A FE
682680-DB-6	ONEOK Inc 4.950% 10/15/32	09/09/2026	Chase Manhattan		4,873	5,000	100	2.A FE
68389X-DB-8	Oracle Corp 6.000% 08/03/55	09/22/2026	Various		28,034	35,000	477	2.B FE
68389X-DR-3	Oracle Corp 5.950% 09/26/55	07/14/2026	Various		12,081	15,000	270	2.B FE
68389X-DT-9	Oracle Corp 6.100% 09/26/65	07/10/2026	Goldman Sachs		8,022	10,000	181	2.B FE
68389X-EA-9	Oracle Corp 6.550% 02/04/46	07/14/2026	Jane Street Execution Services		13,591	15,000	439	2.B FE
68389X-EC-5	Oracle Corp 6.850% 02/04/66	08/12/2026	Goldman Sachs		22,002	25,000	41	2.B FE
694308-KK-2	Pacific Gas & Elec Co 6.700% 04/01/53	09/18/2026	Various		19,749	20,000	625	2.A FE
694308-KP-1	Pacific Gas & Elec Co 6.950% 03/15/34	09/16/2026	Morgan Stanley		15,745	15,000	6	2.A FE
694308-KY-2	Pacific Gas & Elec Co 5.050% 10/15/32	09/15/2026	Susquehanna Finl Grp		14,349	15,000	318	2.A FE
695114-CB-2	PacifiCorp 6.100% 08/01/36	09/22/2026	Morgan Stanley		10,019	10,000	88	2.A FE
695114-DP-0	PacifiCorp 5.450% 04/15/33	09/14/2026	Various		54,952	55,000	1,098	2.A FE
69932A-AT-2	Paramount Skydance Corp 144A 7.050% 10/15/31	09/30/2026	Citigroup Global Mkts		84,862	85,000		3.C FE
69932A-AX-3	Paramount Skydance Corp 144A 8.750% 10/15/56	09/30/2026	Bank of America		24,901	25,000		3.C FE
718172-DH-9	Philip Morris Intl 5.125% 02/13/31	09/22/2026	BNP Capital		39,665	40,000	228	1.F FE
74251V-AW-2	Principal Finl Grp Inc 5.300% 01/15/37	07/14/2026	Bank of America		14,689	15,000	97	1.G FE
744533-BT-6	Pub Svc Oklahoma 5.400% 02/15/34	08/12/2026	Barclays Capital		9,998	10,000		2.A FE
74751Q-AA-6	QTS Cntrl Issuer LLC 144A 6.625% 09/01/31	09/09/2026	Various		39,353	40,000	48	2.C FE
74941Y-AA-0	RD Michigan Prop Owner I LLC 144A 7.500% 03/30/45	09/09/2026	Bank of America		9,463	10,000	146	2.B FE
79588T-AF-7	Sammons Finl Grp 144A 6.875% 04/15/34	08/26/2026	Various		10,262	10,000	251	2.A FE
81683R-AR-5	Seminole Tribe of Florida 144A 6.346% 10/01/33	09/14/2026	Bank of America		5,000	5,000		2.B FE
83088M-AP-7	Skyworks Sols Inc 5.000% 08/10/28	08/04/2026	Goldman Sachs		4,986	5,000		2.C FE
83088M-AQ-5	Skyworks Sols Inc 5.750% 01/10/32	08/05/2026	Various		25,045	25,000		2.C FE
83577V-AA-8	Sopaipilla Investor LLC 144A 7.534% 11/30/48	09/24/2026	Various		105,791	105,000	527	1.D FE
842400-ES-8	Southern Calif Edison 6.000% 01/15/34	09/17/2026	Morgan Stanley		9,988	10,000	105	2.A FE
842400-HZ-9	Southern Calif Edison 5.200% 06/01/34	09/16/2026	Various		9,472	10,000	153	1.G FE
8426EP-AM-0	Southern Co Gas Cap Corp 5.000% 10/01/29	09/09/2026	First Union		14,990	15,000		2.A FE
845437-BW-1	Southwestern Elec Power 5.900% 04/01/56	09/16/2026	HSBC Securities Inc		18,519	20,000	616	2.A FE
845437-BX-9	Southwestern Elec Power 6.000% 03/15/37	09/30/2026	Various		54,504	55,000	25	2.B FE
84615Q-AC-7	Space Exploration Tech Corp 144A 5.650% 07/15/33	09/16/2026	Various		38,525	40,000	300	2.A FE
84615Q-AG-8	Space Exploration Tech Corp 144A 6.600% 07/15/46	09/16/2026	Various		50,093	55,000	423	2.A FE
866966-AB-0	Sunbelt Rentals Hldgs Inc 144A 4.950% 08/12/30	07/07/2026	First Union		4,981	5,000		2.C FE
87165B-AZ-6	Synchrony Finl Inc 4.947% 02/25/32	07/30/2026	Goldman Sachs		4,848	5,000	107	2.C FE
87165B-BC-6	Synchrony Finl Inc 5.450% 10/15/30	07/31/2026	Various		10,006	10,000	2	2.C FE
87183X-AA-1	Sysco Corp 5.450% 10/06/29	09/30/2026	Toronto Dominion Securities		84,890	85,000		2.B FE
87183X-AC-7	Sysco Corp 5.800% 10/06/33	09/25/2026	Various		29,783	30,000		2.B FE
902494-BP-7	Tyson Foods Inc 5.100% 08/24/31	09/30/2026	Various		29,140	30,000	146	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
902494-BQ-5	Tyson Foods Inc 5.600% 01/24/37	08/10/2026	Bank of America		19,922	20,000		2.B FE
927804-GZ-1	Virginia Elec & Pwr Co 5.650% 08/15/36	08/11/2026	Various		15,018	15,000		1.G FE
969457-CJ-7	Williams Cos Inc 5.650% 03/15/33	08/19/2026	Bank of America		5,096	5,000	122	2.B FE
969457-CX-6	Williams Cos Inc 5.600% 09/15/33	09/17/2026	Various		20,879	21,000	23	2.B FE
969457-CY-4	Williams Cos Inc 5.800% 09/15/36	09/17/2026	Various		18,898	19,000	18	2.B FE
969457-DA-5	Williams Cos Inc 5.000% 10/15/29	09/08/2026	Morgan Stanley		9,993	10,000		2.B FE
683715-AJ-5	Open Text Corp 144A 7.150% 10/15/33	09/30/2026	Various		34,972	35,000		2.C FE
45115A-AF-1	ICON Investments Inc 144A 5.421% 08/13/31	09/22/2026	Jane Street Execution Services		196,842	200,000	1,205	2.C FE
65106W-AC-9	Newcastle Coal Infrastructure 144A 6.470% 09/22/36	09/14/2026	Citigroup Global Mkts		5,000	5,000		2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					3,172,683	3,255,000	21,678	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					8,823,307	9,255,000	68,610	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					8,823,307	9,255,000	68,610	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					8,823,307	9,255,000	68,610	XXX
04537U-AE-7	Aspire Mtg Trust 144A 5.724% 07/26/66	07/24/2026	Morgan Stanley		99,999	100,000	477	1.A FE
924915-AE-1	Verus Securitization Trust 144A 5.806% 09/25/71	09/09/2026	First Union		59,999	60,000	165	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					159,997	160,000	642	XXX
055292-AU-0	Barclays Comm Mtg Trust 5.438% 05/15/69	09/24/2026	Barclays Capital		64,340	65,000	236	1.A FE
06650E-AG-4	Bank5 5.832% 08/15/31	08/18/2026	Morgan Stanley		97,849	95,000	462	1.A FE
073370-AX-9	Barclays Comm Mtg Trust 6.285% 09/15/59	09/17/2026	Barclays Capital		20,600	20,000	101	1.A FE
081943-AC-6	Benchmark Mtg Trust 5.853% 08/28/59	08/14/2026	Deutsche Bank Securities Inc		41,199	40,000	176	1.A FE
45006H-AA-9	IRV Trust 144A 5.471% 03/14/47	09/22/2026	Bank of America		121,641	125,000	418	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					345,629	345,000	1,392	XXX
10807W-AD-5	Bridgecrest Lending Auto Trust 4.840% 04/15/32	07/21/2026	BMO Capital Markets		19,998	20,000		1.C FE
142939-AE-7	CarMax Select Rec Trust 5.740% 11/15/32	09/22/2026	Chase Manhattan		29,996	30,000		1.F FE
301864-AF-1	Exeter Auto Rec Trust 5.750% 05/16/33	09/22/2026	Fuji Securities Inc.		29,996	30,000		1.F FE
362546-AE-3	GM Finl Auto Trust 4.560% 03/16/32	07/09/2026	Fuji Securities Inc.		144,984	145,000		1.A FE
78449H-AB-3	SMB Private Edu Loan Trust 144A 5.449% 10/16/56	07/15/2026	Bank of America		57,758	56,769	9	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					282,731	281,769	9	XXX
42806M-EW-5	Hertz Vehicle Fin LLC 144A 5.870% 02/25/33	08/21/2026	RBC Capital Markets		164,958	165,000		1.A FE
66982J-AA-9	AMSR Trust 144A 3.810% 09/17/43	08/18/2026	Morgan Stanley		93,391	100,000		1.A FE
74334T-AA-6	Progress Residential Trust 144A 4.270% 10/17/43	09/30/2026	Wells Fargo Securities		117,834	125,000		1.A FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					376,183	390,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,164,541	1,176,769	2,042	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					1,164,541	1,176,769	2,042	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,164,541	1,176,769	2,042	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					9,987,848	10,431,769	70,652	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
005098-10-8	Acushnet Hldgs Corp	08/18/2026	Various	143.000	13,126			
007973-10-0	Advanced Energy Ind	08/17/2026	Raymond James and Assoc	11.000	3,785			
029899-10-1	American States Water Co	08/17/2026	Raymond James and Assoc	68.000	5,942			
03783C-10-0	AppFolio Inc	08/17/2026	Various	133.000	23,963			
038336-10-3	AptarGroup Inc	08/17/2026	Raymond James and Assoc	46.000	6,072			
03957W-10-6	Archrock Inc	08/17/2026	Raymond James and Assoc	116.000	3,964			
04956D-10-7	Atmus Filtration Tech Inc	08/19/2026	Various	430.000	21,631			

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
056525-10-8	Badger Meter Inc	08/17/2026	Raymond James and Assoc	14.000	1,800			
090572-20-7	Bio-Rad Labs Inc	08/25/2026	Various	384.000	128,988			
09239B-10-9	BlackLine Inc	08/17/2026	Raymond James and Assoc	54.000	1,597			
109194-10-0	Bright Horizons Sols Inc	08/17/2026	Raymond James and Assoc	44.000	3,104			
109641-10-0	Brinker Intl Inc	09/10/2026	Various	104.000	23,057			
12510Q-10-0	CCC Intelligent Sols Inc	09/22/2026	Various	10,204.000	65,071			
12653C-10-8	CNX Resources Corp	08/17/2026	Jefferies	158.000	5,549			
147448-10-4	Casella Waste Sys Inc	08/17/2026	Various	46.000	4,141			
165303-10-8	Chesapeake Utils Corp	08/17/2026	Raymond James and Assoc	33.000	4,442			
197914-10-4	Columbia Finl Inc of MD	09/30/2026	Various	19,976.000	222,780			
203607-10-6	Community Bank Sys Inc	08/17/2026	Raymond James and Assoc	97.000	6,344			
20603L-10-2	Concentra Grp Hldgs Inc	09/30/2026	Various	2,413.000	78,511			
21874C-10-2	Core & Main Inc	09/23/2026	Various	1,098.000	46,709			
224408-10-4	Crane Co	08/17/2026	Raymond James and Assoc	17.000	3,689			
233377-40-7	DXP Enterprises Inc	08/17/2026	Various	52.000	9,187			
26969P-10-8	Eagle Materials Inc	08/17/2026	Various	58.000	12,372			
28618M-10-6	Element Sols Inc	09/10/2026	Various	2,900.000	101,216			
292765-10-4	Enerpac Tool Grp Corp	09/23/2026	Various	393.000	14,125			
29415F-10-4	Envista Hldgs Corp	08/17/2026	Various	837.000	23,476			
32020R-10-9	First Finl Bankshares Inc	08/17/2026	BMO Capital Markets	139.000	4,885			
34964C-10-6	Fortune Brands Sec Inc	09/23/2026	Various	2,368.000	112,602			
359694-10-6	HB Fuller Co	08/17/2026	Raymond James and Assoc	47.000	2,987			
376370-10-5	Glacier Bancorp Inc	08/17/2026	Raymond James and Assoc	106.000	5,278			
405166-10-9	Hagerty Inc	09/10/2026	Various	2,895.000	34,889			
40637H-10-9	Halozyme Therapeutics Inc	09/23/2026	Various	1,438.000	121,619			
421298-10-0	Hayward Hldgs Inc	08/17/2026	Jefferies	247.000	3,672			
426281-10-1	Jack Henry & Assoc	08/17/2026	Various	141.000	20,719			
441593-10-0	Houlihan Lokey Inc	08/24/2026	Various	340.000	43,721			
451107-10-6	IDACORP Inc	08/17/2026	Raymond James and Assoc	28.000	3,968			
45826H-10-9	Integer Hldgs Corp	07/29/2026	Various	715.000	68,672			
48282T-10-4	Kadant Inc	09/18/2026	Various	124.000	33,564			
497266-10-6	Kirby Corp	08/17/2026	Raymond James and Assoc	35.000	4,918			
498894-10-4	Knife River Corp	08/17/2026	Jefferies	41.000	2,695			
49926D-10-9	Knowles Corp	08/17/2026	Various	525.000	18,970			
511656-10-0	Lakeland Finl Corp	08/17/2026	Raymond James and Assoc	70.000	4,349			
53220K-50-4	Ligand Pharmaceuticals Inc	08/17/2026	Various	160.000	49,521			
535555-10-6	Lindsay Corp	08/17/2026	Raymond James and Assoc	29.000	3,324			
537008-10-4	Littelfuse Inc	08/17/2026	Raymond James and Assoc	13.000	6,112			
55306N-10-4	MKS Instruments Inc	09/11/2026	Various	72.000	20,060			
562750-10-9	Manhattan Assoc Inc	08/17/2026	Raymond James and Assoc	29.000	5,632			
589889-10-4	Merit Medical Sys Inc	08/17/2026	Various	558.000	40,691			
596680-10-8	Middlesex Water Co	08/20/2026	Various	481.000	27,754			
59739R-10-4	Midera Food Processing Inc	09/25/2026	Various	2,565.000	115,004			
600551-20-4	Miller Inds Inc	08/17/2026	Raymond James and Assoc	31.000	1,782			
60471A-10-1	Mirion Techs Inc	09/16/2026	Various	2,077.000	34,525			
628464-10-9	Myers Inds Inc	09/22/2026	Various	469.000	15,006			
636180-10-1	National Fuel Gas Co	08/17/2026	Raymond James and Assoc	11.000	892			
640491-10-6	Neogen Corp	08/18/2026	National Finl Svs	412.000	4,855			

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
643610-10-1	Viper Energy Inc	08/17/2026	Raymond James and Assoc	100.000	4,252			
65336K-10-3	Nexstar Broadcasting Grp	08/17/2026	Raymond James and Assoc	20.000	3,663			
681116-10-9	Ollie's Bargain Outlet Hldgs	08/17/2026	Various	308.000	22,946			
71385M-10-7	Perimeter Sols Inc	09/18/2026	Various	2,505.000	79,760			
714046-10-9	PerkinElmer Inc	08/17/2026	Raymond James and Assoc	50.000	5,843			
73278L-10-5	Pool Corp	08/17/2026	Raymond James and Assoc	16.000	3,015			
739276-10-3	Power Integrations Inc	08/17/2026	Raymond James and Assoc	56.000	3,557			
743606-10-5	Prosperity Bancshares Inc	08/17/2026	Raymond James and Assoc	86.000	6,433			
749607-10-7	RLI Corp	09/22/2026	Various	1,140.000	71,562			
78351F-10-7	Ryan Specialty Hldgs Inc	09/30/2026	Various	1,358.000	52,916			
784117-10-3	SEI Invests Co	08/17/2026	Various	1,461.000	143,900			
78463M-10-7	SPS Commerce Inc	09/23/2026	Various	682.000	51,940			
78473E-10-3	SPX Techs Inc	08/17/2026	Raymond James and Assoc	16.000	3,485			
78709Y-10-5	Saia Inc	08/18/2026	Various	42.000	16,034			
829073-10-5	Simpson Manufacturing Co Inc	08/17/2026	Raymond James and Assoc	13.000	2,515			
82982L-10-3	SiteOne Landscape Supply Inc	08/17/2026	Various	114.000	11,783			
860372-10-1	Stewart Info Svs Corp	08/17/2026	Raymond James and Assoc	76.000	5,167			
861025-10-4	Stock Yards Bancorp Inc	08/17/2026	Various	149.000	11,968			
879369-10-6	Teleflex Inc	09/25/2026	Various	1,183.000	159,351			
88023U-10-1	Tempur-Pedic Intl	09/23/2026	Various	1,455.000	96,196			
88146M-10-1	Terreno Realty Corp	09/22/2026	Various	1,424.000	96,650			
88642R-10-9	Tidewater Inc	08/17/2026	Raymond James and Assoc	70.000	6,609			
893529-10-7	Transcat Inc	08/17/2026	Raymond James and Assoc	23.000	2,164			
902252-10-5	Tyler Tech Inc	09/21/2026	Various	190.000	62,135			
902681-10-5	UGI Corp	09/30/2026	Various	596.000	21,640			
902788-10-8	UMB Finl Corp	08/17/2026	Raymond James and Assoc	42.000	6,403			
90337L-10-8	US Physical Therapy Inc	09/30/2026	Various	673.000	51,794			
90984P-30-3	United Community Banks Inc	08/17/2026	Raymond James and Assoc	113.000	4,151			
920253-10-1	Valmont Inds Inc	08/17/2026	Raymond James and Assoc	13.000	6,558			
92047W-10-1	Valvoline Inc	08/17/2026	Raymond James and Assoc	90.000	3,037			
926400-10-2	Victoria's Secret & Co	09/24/2026	Various	297.000	23,900			
942749-10-2	Watts Water Tech Inc	08/17/2026	Raymond James and Assoc	7.000	2,691			
968223-20-6	John Wiley & Sons Inc	08/17/2026	Raymond James and Assoc	91.000	4,633			
974250-10-2	Winmark Corp	08/17/2026	Raymond James and Assoc	8.000	2,761			
G9618E-10-7	White Mountains Insurance Grp	09/18/2026	Jefferies	30.000	61,895			
194693-10-7	Colliers Intl Grp Inc	08/19/2026	Various	109.000	11,526			
33767E-20-2	FirstService Corp	09/30/2026	Various	115.000	15,192			
G39104-10-7	Gates Indl Corp Ltd	08/17/2026	BMO Capital Markets	205.000	5,795			
G39104-10-7	Gates Indl Corp Ltd	07/20/2026	Conversion	9,683.000	203,992			
T9224W-10-9	Stevanato Grp SpA	09/18/2026	Various	629.000	14,090			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					3,011,209	XXX		XXX
5989999997. Total - common stocks - Part 3					3,011,209	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					3,011,209	XXX		XXX
5999999999. Total - preferred and common stocks					3,011,209	XXX		XXX
6009999999 - Totals					12,999,057	XXX	70,652	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..912810-RF-7	US Treasury Bond INFL IX 1.375% 02/15/44	09/24/2026	Various		228,554	205,000	229,844	240,512	(8,365)	1,368		(6,997)		233,515		(4,960)	(4,960)	4,352	02/15/2044	1.A
..912810-SY-5	US Treasury Bond 2.250% 05/15/41	09/01/2026	Chase Manhattan		190,656	270,000	194,864			1,035		1,035		195,899		(5,243)	(5,243)	2,716	05/15/2041	1.A
..912810-TN-8	US Treasury Bond 3.625% 02/15/53	09/25/2026	Deutsche Bank Securities Inc		318,366	435,000	339,113			610		610		339,723		(21,358)	(21,358)	9,770	02/15/2053	1.A
..912810-TT-5	US Treasury Bond 4.125% 08/15/53	08/10/2026	Barclays Capital		246,244	295,000	251,418			177		177		251,595		(5,351)	(5,351)	5,950	08/15/2053	1.A
..912810-US-5	US Treasury Bond 2.375% 02/15/56	09/24/2026	Citadel Securities		52,483	60,000	54,323			11		11		54,334		(1,851)	(1,851)	164	02/15/2056	1.A
..91282C-CY-5	US Treasury Bond 1.250% 09/30/28	09/22/2026	Various		679,980	725,000	630,297	668,571		12,396		12,396		680,968		(987)	(987)	8,034	09/30/2028	1.A
..91282C-FU-0	US Treasury Bond 4.125% 10/31/27	07/01/2026	Deutsche Bank Securities Inc		4,997	5,000	4,976	4,991		2		2		4,993		4	4	138	10/31/2027	1.A
..91282C-GC-9	US Treasury Bond 3.875% 12/31/27	07/01/2026	Bank of New York		9,956	10,000	9,957	9,982		4		4		9,986		(31)	(31)	196	12/31/2027	1.A
..91282C-JZ-5	US Treasury Bond 4.000% 02/15/34	09/25/2026	Barclays Capital		158,293	170,000	161,314	162,551		571		571		163,122		(4,829)	(4,829)	7,613	02/15/2034	1.A
..91282C-LW-9	US Treasury Bond 4.250% 11/15/34	09/22/2026	Goldman Sachs		200,591	210,000	204,069	204,572		367		367		204,939		(4,348)	(4,348)	7,640	11/15/2034	1.A
..91282C-PJ-4	US Treasury Bond 4.000% 11/15/35	09/25/2026	Various		696,187	750,000	733,680	325,952		682		682		734,362		(38,175)	(38,175)	25,727	11/15/2035	1.A
..91282C-QK-0	US Treasury Bond 3.875% 04/30/31	09/04/2026	Various		1,081,258	1,110,000	1,090,445			1,016		1,016		1,091,461		(10,204)	(10,204)	14,985	04/30/2031	1.A
..91282C-QP-9	US Treasury Bond INFL INDX 1.250% 04/15/31	09/17/2026	BMO Capital Markets		1,010,163	1,040,000	1,024,781			294		294		1,025,076		(14,912)	(14,912)	5,676	04/15/2031	1.A
..91282C-QQ-7	US Treasury Bond 4.375% 05/15/36	09/03/2026	Various		557,954	575,000	565,679			206		206		565,885		(7,931)	(7,931)	7,550	05/15/2036	1.A
..91282C-RE-3	US Treasury Bond INFLX 2.375% 07/15/36	09/24/2026	Various		425,119	440,000	435,714			14		14		435,728		(10,609)	(10,609)	2,038	07/15/2036	1.A
..91282C-RK-9	US Treasury Bond 4.375% 08/31/31	09/23/2026	Barclays Capital		861,609	880,000	863,759			49		49		863,809		(2,199)	(2,199)	2,552	08/31/2031	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					6,722,410	7,180,000	6,794,234	1,617,131	(8,365)	18,804		10,439		6,855,395		(132,985)	(132,985)	105,101	XXX	XXX
..007903-BL-0	Advanced Micro Devices Inc 5.000% 08/17/31	08/21/2026	Barclays Capital		19,923	20,000	19,984							19,984		(61)	(61)	11	08/17/2031	1.E FE
..02079K-AZ-0	Alphabet Inc 5.350% 11/15/45	08/04/2026	Morgan Stanley		4,613	5,000	4,989	4,989						4,989		(376)	(376)	200	11/15/2045	1.C FE
..02079K-CQ-8	Alphabet Inc 4.875% 08/15/31	08/21/2026	Barclays Capital		14,919	15,000	14,924							14,924		(5)	(5)	28	08/15/2031	1.C FE
..023135-EF-9	Amazon.com Inc 6.000% 07/09/46	08/18/2026	Goldman Sachs		4,831	5,000	4,974							4,974		(142)	(142)	33	07/09/2046	1.E FE
..02401L-AA-2	American Assets Trust LP 3.375% 02/01/31	09/14/2026	Morgan Stanley		12,534	14,000	12,693			66		66		12,759		(224)	(224)	294	02/01/2031	2.C FE
..025816-DY-2	American Express Co 5.085% 01/30/31	07/14/2026	Chase Manhattan		20,154	20,000	20,000	20,000						20,000		154	154	975	01/30/2031	1.F FE
..036940-AB-0	AON North America Inc 5.625% 09/17/31	09/25/2026	Chase Manhattan		19,827	20,000	19,996							19,996		(168)	(168)	34	09/17/2031	1.G FE
..04020E-AW-7	Ares Strategic Income Fund 5.550% 04/15/31	07/09/2026	Bank of America		24,190	25,000	24,722			18		18		24,741		(551)	(551)	614	04/15/2031	2.C FE
..04685A-2R-1	Athene Global Funding 144A 2.550% 11/19/30	09/24/2026	Citadel Securities		21,822	25,000	22,301			244		244		22,545		(723)	(723)	542	11/19/2030	1.E FE
..04685A-3Z-2	Athene Global Funding 144A 5.526% 07/11/31	08/28/2026	Various		9,976	10,000	10,098			(5)		(5)		10,093		(116)	(116)	343	07/11/2031	1.E FE
..04686J-AG-6	Athene Hldgs Ltd 5.875% 01/15/34	07/31/2026	Various		9,966	10,000	10,112			(3)		(3)		10,109		(144)	(144)	318	01/15/2034	2.A FE
..049560-BF-1	Atmos Energy Corp 4.750% 01/15/32	07/27/2026	Pershing LLC		9,869	10,000	9,996							9,996		(127)	(127)	53	01/15/2032	1.F FE
..053332-BN-1	AutoZone Inc 4.950% 07/15/31	07/27/2026	Barclays Capital		24,877	25,000	24,977							24,977		(100)	(100)	48	07/15/2031	2.A FE
..05526D-BY-0	BAT Capital Corp 5.834% 02/20/31	07/27/2026	Citigroup Global Mkts		20,637	20,000	20,000	20,000						20,000		637	637	1,096	02/20/2031	2.A FE
..06051G-HA-0	Bank of America Corp 3.946% 01/23/49	08/21/2026	Goldman Sachs		22,382	30,000	28,460	28,666		22		22		28,688		(6,307)	(6,307)	1,286	01/23/2049	1.G FE
..06051G-JW-0	Bank of America Corp 3.311% 04/22/42	08/21/2026	Citadel Securities		14,937	20,000	20,000	20,000						20,000		(5,063)	(5,063)	556	04/22/2042	1.G FE
..06051G-KD-0	Bank of America Corp 2.572% 10/20/32	08/21/2026	Bank of America		22,085	25,000	22,544	23,313		142		142		23,455		(1,370)	(1,370)	543	10/20/2032	1.G FE
..06406R-CG-0	Bank of NY Mellon Corp 4.026% 01/22/30	07/27/2026	Citadel Securities		44,172	45,000	45,000							45,000		(828)	(828)	936	01/22/2030	1.D FE
..07274E-AR-4	Bayer US Fin LLC 144A 5.375% 07/20/33	09/24/2026	Chase Manhattan		193,360	200,000	195,258			3		3		195,261		(1,901)	(1,901)	1,941	07/20/2033	2.B FE
..097023-CV-5	Boeing Co 5.705% 05/01/40	07/15/2026	Goldman Sachs		5,028	5,000	4,917	4,919		2		2		4,921		107	107	202	05/01/2040	2.C FE
..11135F-CM-1	Broadcom Inc 5.200% 07/15/35	07/23/2026	Citadel Securities		24,368	25,000	25,015	14,948		2		2		25,020		(651)	(651)	1,081	07/15/2035	1.G FE
..11135F-CT-6	Broadcom Inc 3.469% 04/15/34	07/28/2026	Various		26,018	30,000	26,911			48		48		26,959		(941)	(941)	300	04/15/2034	1.G FE
..11135F-CW-9	Broadcom Inc 4.200% 10/15/30	07/23/2026	Various		14,596	15,000	14,979	14,980		2		2		14,982		(386)	(386)	508	10/15/2030	1.G FE
..12602L-AB-6	CHPE LLC 144A 5.100% 06/30/33	08/25/2026	Various		19,694	20,000	19,984							19,984		(290)	(290)	210	06/30/2033	2.A FE
..14040H-DC-6	Capital One Finl Co 7.624% 10/30/31	07/14/2026	Chase Manhattan		49,059	45,000	46,575	46,207		(117)		(117)		46,090		2,969	2,969	2,430	10/30/2031	2.A FE
..14149Y-BS-6	Cardinal Health Inc 5.350% 11/15/34	07/27/2026	Barclays Capital		4,977	5,000	5,090			(1)		(1)		5,089		(112)	(112)	54	11/15/2034	2.B FE
..172967-QF-1	Citigroup Inc 4.503% 09/11/31	08/21/2026	Citigroup Global Mkts		14,676	15,000	15,000	15,000						15,000		(324)	(324)	644	09/11/2031	1.G FE
..19828A-AC-1	Columbia Pipeline LLC 144A 5.681% 01/15/34	08/19/2026	Morgan Stanley		5,037	5,000	4,828	4,852		9		9		4,861		175	175	312	01/15/2034	2.B FE
..20826F-BH-8	ConocoPhillips Co 5.700% 09/15/63	07/15/2026	Chase Manhattan		4,739	5,000	4,826	4,829		1		1		4,830		(91)	(91)	238	09/15/2063	1.F 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
..209111-GN-7	Consolidated Edison Co NY Inc 5.500% 03/15/55	07/27/2026	Barclays Capital		4,577	5,000	4,959	4,959						4,959		(382)	(382)	239	03/15/2055	1.G FE
..209111-GR-8	Consolidated Edison Co NY Inc 5.875% 06/15/56	09/29/2026	Morgan Stanley		4,568	5,000	4,986							4,986		(418)	(418)	95	06/15/2056	1.G FE
..24703D-BW-0	Dell Intl LLC 5.000% 02/15/34	08/21/2026	Bank of New York		24,290	25,000	24,446			5		5		24,452		(162)	(162)	236	02/15/2034	2.B FE
..26442C-BS-2	Duke Energy Inc 5.150% 06/15/36	07/27/2026	Bank of America		19,626	20,000	19,998							19,998		(373)	(373)	152	06/15/2036	1.D FE
..29444U-BY-1	Equinix Inc 5.500% 08/15/33	09/23/2026	Soc Gen Amer Secs, LLC		9,769	10,000	9,957			1		1		9,958		(189)	(189)	73	08/15/2033	2.A FE
..29446Q-2E-2	Equitable America Global Inc 144A 4.700% 09/15/32	08/28/2026	First Union		14,460	15,000	14,894	14,895		10		10		14,904		(444)	(444)	678	09/15/2032	1.E FE
..30040W-AU-2	Eversource Energy 5.125% 05/15/33	07/14/2026	Chase Manhattan		4,946	5,000	4,962	4,970		2		2		4,972		(26)	(26)	171	05/15/2033	2.B FE
..30040W-BB-3	Eversource Energy 4.450% 12/15/30	08/04/2026	Morgan Stanley		4,894	5,000	5,006	5,005						5,005		(112)	(112)	178	12/15/2030	2.B FE
..34967G-AB-0	Fortitude Global Funding 144A 5.500% 06/12/31	09/29/2026	Various		29,354	30,000	29,938			3		3		29,941		(587)	(587)	406	06/12/2031	1.G FE
..378272-BQ-0	Glencore Funding LLC 144A 6.500% 10/06/33	09/25/2026	Chase Manhattan		10,266	10,000	10,505	10,473		(38)		(38)		10,435		(169)	(169)	636	10/06/2033	2.A FE
..378272-BS-6	Glencore Funding LLC 144A 5.371% 04/04/29	09/22/2026	Goldman Sachs		29,998	30,000	30,027	30,018		(4)		(4)		30,014		(17)	(17)	1,562	04/04/2029	2.A FE
..37959E-AB-8	Globe Life Inc 4.800% 06/15/32	09/08/2026	Chase Manhattan		33,901	35,000	34,190			37		37		34,227		(326)	(326)	1,232	06/15/2032	2.A FE
..40409A-AB-6	HA Sustainable Inf Cap Inc 144A 5.950% 07/15/33	09/16/2026	Conversion		54,956	55,000	54,955			1		1		54,956				754	07/15/2033	2.C FE
..404121-AK-1	HCA Inc 5.450% 09/15/34	07/14/2026	Susquehanna Finl Grp		5,003	5,000	5,061							5,061		(58)	(58)	91	09/15/2034	2.C FE
..40555X-AC-6	Haleon US Capital LLC 5.375% 08/21/36	09/15/2026	RBC		24,242	25,000	24,792			1		1		24,793		(551)	(551)	93	08/21/2036	1.G FE
..443510-AM-4	Hubbell Inc 4.650% 06/15/31	09/15/2026	Chase Manhattan		4,851	5,000	4,973			1		1		4,975		(124)	(124)	63	06/15/2031	2.A FE
..444859-BY-7	Humana Inc 5.950% 03/15/34	07/27/2026	Morgan Stanley		15,284	15,000	15,466			(12)		(12)		15,454		(170)	(170)	330	03/15/2034	2.B FE
..44813D-AA-4	Hut 8 DC LLC 144A 6.192% 11/15/42	07/17/2026	Barclays Capital		14,994	15,000	15,000							15,000		(6)	(6)	206	11/15/2042	2.C FE
..458140-BG-4	Intel Corp 144A 3.734% 12/08/47	07/14/2026	BNP Capital		3,476	5,000	3,614	3,618		17		17		3,635		(158)	(158)	113	12/08/2047	2.B FE
..458140-CS-7	Intel Corp 5.300% 05/15/36	07/27/2026	Bank of New York		4,843	5,000	4,986							4,986		(143)	(143)	65	05/15/2036	2.B FE
..45865V-AG-5	InterContinentalExchange Inc 5.400% 09/01/36	08/26/2026	Susquehanna Finl Grp		5,000	5,000	4,956							4,956		44	44	5	09/01/2036	1.F FE
..46647P-EC-6	JPMorgan Chase & Co 5.336% 01/23/35	07/28/2026	Bank of America		10,004	10,000	10,000	10,000						10,000		4	4	542	01/23/2035	1.E FE
..472140-AK-8	JBS USA Sarl Corp 144A 6.375% 04/15/66	07/27/2026	Goldman Sachs		4,686	5,000	5,189	5,189						5,189		(503)	(503)	341	04/15/2066	2.C FE
..49271V-AV-2	Keurig Dr Pepper Inc 5.300% 03/15/34	08/07/2026	Various		14,902	15,000	15,350	15,344		(20)		(20)		15,324		(421)	(421)	700	03/15/2034	2.C FE
..55336V-CB-4	MPLX LP 5.000% 01/15/33	07/28/2026	Various		14,705	15,000	14,840	14,847		10		10		14,857		(152)	(152)	722	01/15/2033	2.B FE
..571676-BA-2	Mars Inc 144A 5.200% 03/01/35	07/27/2026	First Union		14,838	15,000	15,040	15,039		(2)		(2)		15,038		(200)	(200)	709	03/01/2035	1.F FE
..61747Y-FQ-3	Morgan Stanley 5.656% 04/18/30	07/09/2026	Goldman Sachs		10,203	10,000	10,076	10,053		(8)		(8)		10,045		157	157	412	04/18/2030	1.E FE
..65473P-AP-0	NiSource Inc 5.400% 06/30/33	07/06/2026	Susquehanna Finl Grp		5,119	5,000	4,981	4,985		1		1		4,986		133	133	140	06/30/2033	2.B FE
..65473P-AQ-8	NiSource Inc 5.350% 04/01/34	08/17/2026	Susquehanna Finl Grp		4,981	5,000	4,834	4,856		9		9		4,865		116	116	236	04/01/2034	2.B FE
..65473P-AX-3	NiSource Inc 5.350% 07/15/35	07/14/2026	Morgan Stanley		4,989	5,000	5,143	5,140		(6)		(6)		5,134		(145)	(145)	281	07/15/2035	2.B FE
..67066G-AG-9	NVIDIA Corp 3.500% 04/01/40	07/27/2026	Morgan Stanley		47,710	60,000	61,075	46,937		(32)		(32)		59,668		(11,959)	(11,959)	1,733	04/01/2040	1.D FE
..67066G-AU-8	NVIDIA Corp 5.550% 06/15/46	07/28/2026	Morgan Stanley		23,109	25,000	24,908							24,908		(1,799)	(1,799)	158	06/15/2046	1.B FE
..682680-CE-1	ONEOK Inc 5.050% 11/01/34	07/24/2026	Chase Manhattan		4,810	5,000	4,968	4,970		2		2		4,971		(161)	(161)	187	11/01/2034	2.B FE
..68389X-CB-9	Oracle Corp 4.100% 03/25/61	07/30/2026	Robert Baird		2,919	5,000	4,990	4,991						4,991		(2,072)	(2,072)	174	03/25/2061	2.B FE
..68389X-DY-8	Oracle Corp 5.350% 05/04/33	09/22/2026	Tradeweb Direct LLC		23,213	25,000	24,988			5		5		24,993		(1,781)	(1,781)	851	05/04/2033	2.B FE
..694308-JG-3	Pacific Gas & Elec Co 2.500% 02/01/31	07/27/2026	Morgan Stanley		4,465	5,000	4,284	4,554		45		45		4,600		(134)	(134)	124	02/01/2031	2.A FE
..694308-KH-9	Pacific Gas & Elec Co 6.750% 01/15/53	09/02/2026	Chase Manhattan		10,002	10,000	10,435	10,434		(4)		(4)		10,429		(427)	(427)	765	01/15/2053	2.A FE
..694308-KL-0	Pacific Gas & Elec Co 6.100% 01/15/29	07/01/2026	Morgan Stanley		15,432	15,000	15,743	15,679		(109)		(109)		15,570		(138)	(138)	882	01/15/2029	2.A FE
..694308-KU-0	Pacific Gas & Elec Co 5.700% 03/01/35	09/16/2026	Various		19,500	20,000	20,189			(3)		(3)		20,187		(687)	(687)	608	03/01/2035	2.A FE
..694308-LE-5	Pacific Gas & Elec Co 6.300% 08/15/56	07/28/2026	First Union		4,884	5,000	4,931							4,931		(46)	(46)	49	08/15/2056	2.A FE
..709599-BN-3	Penske Truck Leasing 144A 4.400% 07/01/27	09/23/2026	Pershing LLC		4,984	5,000	4,986	4,996		2		2		4,998		(14)	(14)	271	07/01/2027	2.B FE
..709599-BW-3	Penske Truck Leasing 144A 6.050% 08/01/28	09/23/2026	First Union		10,115	10,000	9,975	9,986		4		4		9,990		125	125	694	08/01/2028	2.B FE
..709599-CC-6	Penske Truck Leasing 144A 4.550% 01/15/31	07/14/2026	Citigroup Global Mkts		9,843	10,000	9,987			1		1		9,988		(146)	(146)	230	01/15/2031	2.B FE
..718172-DB-2	Philip Morris Intl 5.375% 02/15/33	07/24/2026	Various		20,325	20,000	20,130	20,149		(10)		(10)		20,139		186	186	1,005	02/15/2033	1.F FE
..718172-DE-6	Philip Morris Intl 5.625% 09/07/33	07/24/2026	Chase Manhattan		10,231	10,000	9,814	9,848		9		9		9,857		374	374	500	09/07/2033	1.F FE
..718172-DP-1	Philip Morris Intl 4.750% 11/01/31	07/27/2026	Goldman Sachs		14,877	15,000	14,773	14,805		17		17		14,822		55	55	528	11/01/2031	1.F FE
..723484-AN-1	Pinnacle West Capital 5.150% 05/15/30	07/16/2026	Chase Manhattan		5,045	5,000	5,013	5,012		(1)		(1)		5,010		34	34	173	05/15/2030	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Prologis US Logistics Fund 144A 4.250%																			
..74350L-AD-6	01/15/31	09/23/2026	Barclays Capital		14,235	15,000	14,954	14,954		6		6		14,960		(725)	(725)	574	01/15/2031	1.G FE
	Prologis US Logistics Fund 144A 4.750%																			
..74350L-AE-4	01/15/36	07/24/2026	Chase Manhattan		14,060	15,000	14,823	14,825		8		8		14,832		(772)	(772)	528	01/15/2036	1.G FE
..744573-AX-4	Public Svs Enterprise Grp 6.125% 10/15/33	07/27/2026	First Union		5,209	5,000	5,005	5,005						5,005		204	204	241	10/15/2033	2.B FE
			Jane Street Execution Services																	
..745310-AN-2	Puget Energy Inc 4.224% 03/15/32	07/02/2026			9,583	10,000	8,772	8,987		69		69		9,056		527	527	341	03/15/2032	2.C FE
..745310-AQ-5	Puget Energy Inc 5.725% 03/15/35	07/27/2026	Toronto Dominion Securities		29,779	30,000	29,840	29,848		7		7		29,855		(76)	(76)	1,491	03/15/2035	2.C FE
	RD Michigan Prop Owner I LLC 144A 7.500%																			
..74941Y-AA-0	03/30/45	07/16/2026	Various		34,513	35,000	35,070			(4)		(4)		35,066		(553)	(553)	551	03/30/2045	2.C FE
..756109-CX-0	Realty Income Corp 4.500% 02/01/33	07/27/2026	Barclays Capital		38,451	40,000	39,548	39,559		30		30		39,589		(1,138)	(1,138)	1,460	02/01/2033	1.G FE
..79587J-2F-9	Sammons Finl Global 144A 5.100% 06/22/31	07/23/2026	Bank of America		9,840	10,000	9,993							9,993		(154)	(154)	45	06/22/2031	1.E FE
..79588T-AF-7	Sammons Finl Grp 144A 6.875% 04/15/34	09/03/2026	Various		10,289	10,000	10,262							10,261				263	04/15/2034	2.A FE
	Sopaipilla Investor LLC 144A 7.534%																			
..83577V-AA-8	11/30/48	08/04/2026	BNP Capital		10,482	10,000	10,000							10,000		482	482	10	11/30/2048	1.E FE
..842400-GU-1	Southern Calif Edison 2.250% 06/01/30	07/15/2026	Citigroup Global Mkts		13,584	15,000	15,022	15,010		(1)		(1)		15,009		(1,424)	(1,424)	211	06/01/2030	1.G FE
..842400-JC-8	Southern Calif Edison 5.150% 06/01/29	07/07/2026	Barclays Capital		5,056	5,000	5,137			(14)		(14)		5,123		(68)	(68)	155	06/01/2029	1.G FE
..842400-JG-9	Southern Calif Edison 5.450% 03/01/35	07/14/2026	Morgan Stanley		14,865	15,000	14,918	14,926		3		3		14,929		(64)	(64)	713	03/01/2035	1.G FE
..8426EP-AK-4	Southern Co Gas Cap Corp 5.100% 09/15/35	07/24/2026	Various		34,307	35,000	35,367	35,357		(16)		(16)		35,342		(1,035)	(1,035)	1,514	09/15/2035	2.A FE
	Space Exploration Tech Corp 144A 5.650%																			
..84615Q-AC-7	07/15/33	09/24/2026	RBC		9,410	10,000	9,998							9,998				140	07/15/2033	2.A FE
	Sunbelt Rentals Hldgs Inc 144A 4.950%																			
..866966-AB-0	08/12/30	07/27/2026	First Union		4,959	5,000	4,981							4,981		(22)	(22)	10	08/12/2030	2.C FE
..87165B-AY-9	Synchrony Finl Inc 6.000% 07/29/36	07/23/2026	Various		21,792	22,000	22,213	10,060		(7)		(7)		22,205		(413)	(413)	1,286	07/29/2036	2.C FE
..87612B-BU-5	Targa Resources Ptrs LP 4.000% 01/15/32	07/27/2026	Citadel Securities		9,403	10,000	8,567	8,921		86		86		9,007		395	395	414	01/15/2032	2.B FE
			Jane Street Execution Services																	
..87612G-AS-0	Targa Resources Corp 5.400% 07/30/36	07/27/2026			4,896	5,000	4,996	4,996						4,996		(100)	(100)	192	07/30/2036	2.B FE
..87612G-AT-8	Targa Resources Corp 4.350% 04/15/31	07/27/2026	SMBC Nikko Secs America, Inc		4,847	5,000	4,991			1		1		4,991		(144)	(144)	88	04/15/2031	2.B FE
	Thermo Fisher Scientific Inc 4.473%																			
..883556-DD-1	10/07/32	07/27/2026	Various		38,909	40,000	40,011	40,010		(1)		(1)		40,010		(1,100)	(1,100)	1,430	10/07/2032	1.G FE
..92338C-AB-9	Veralto Corp 5.500% 09/18/26	08/18/2026	Call 100.0000		10,000	10,000	10,109	10,041		(41)		(41)		10,000				504	09/18/2026	2.B FE
..92338C-AP-8	Veralto Corp 4.850% 01/15/32	07/27/2026	Deutsche Bank Securities Inc		9,892	10,000	10,000							10,000		(107)	(107)	77	01/15/2032	2.A FE
..92556V-AE-6	Viatris Inc 3.850% 06/22/40	07/15/2026	Morgan Stanley		7,807	10,000	7,753			25		25		7,778		29	29	218	06/22/2040	2.C FE
..927804-GV-0	Virginia Elec & Pwr Co 4.900% 09/15/35	08/11/2026	Goldman Sachs		4,785	5,000	4,993	4,993						4,994		(209)	(209)	226	09/15/2035	1.G FE
..927804-GX-6	Virginia Elec & Pwr Co 4.950% 03/15/36	07/28/2026	Various		38,417	40,000	39,899			4		4		39,902		(1,486)	(1,486)	791	03/15/2036	1.G FE
..98389B-BE-9	Xcel Energy Inc 5.600% 04/15/35	08/10/2026	Various		15,053	15,000	14,997	14,998						14,998		55	55	672	04/15/2035	2.A FE
..06368M-S7-0	Bank of Montreal 5.298% 06/02/37	07/27/2026	Goldman Sachs		24,538	25,000	25,000							25,000		(462)	(462)	206	06/02/2037	1.F FE
	Element Fleet Mgmt Corp 144A 4.641%																			
..286181-AR-3	11/24/30	09/14/2026	Various		43,731	45,000	45,065	45,063		(8)		(8)		45,055		(1,325)	(1,325)	1,651	11/24/2030	2.A FE
..055451-BA-5	BHP Fin USA Ltd 4.900% 02/28/33	07/08/2026	HSBC Securities Inc		14,913	15,000	14,674	14,725		17		17		14,742		171	171	635	02/28/2033	1.F FE
..055451-BK-3	BHP Fin USA Ltd 5.125% 02/21/32	07/08/2026	Citigroup Global Mkts		10,111	10,000	10,044	10,041		(3)		(3)		10,038		72	72	453	02/21/2032	1.F FE
..29446M-AG-7	Equinor ASA 3.625% 04/06/40	07/27/2026	SMBC Nikko Secs America, Inc		20,416	25,000	24,768	24,818		6		6		24,824		(4,408)	(4,408)	735	04/06/2040	1.D FE
	Newcastle Coal Infrastructure 144A 6.470%																			
..65106W-AC-9	09/22/36	09/30/2026	Barclays Capital		4,951	5,000	5,000							5,000		(49)	(49)	8	09/22/2036	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,865,532	1,941,000	1,920,234	901,593		537		537		1,920,925		(55,393)	(55,393)	54,056	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					8,587,942	9,121,000	8,714,469	2,518,724	(8,365)	19,342		10,976		8,776,320		(188,378)	(188,378)	159,157	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					8,587,942	9,121,000	8,714,469	2,518,724	(8,365)	19,342		10,976		8,776,320		(188,378)	(188,378)	159,157	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					8,587,942	9,121,000	8,714,469	2,518,724	(8,365)	19,342		10,976		8,776,320		(188,378)	(188,378)	159,157	XXX	XXX
..36179T-SF-3	GNMA Pool #MA5018 3.000% 02/20/48	09/01/2026	Paydown		1,941	1,941	1,911	1,915		26		26		1,941				39	02/20/2048	1.A
..36179T-SG-1	GNMA Pool #MA5019 3.500% 02/20/48	09/01/2026	Paydown		1,543	1,543	1,560	1,558		(14)		(14)		1,543				36	02/20/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36179T-UA-1	GNMA Pool #MA5077 3.500% 03/20/48	09/01/2026	Paydown		1,397	1,397	1,413	1,410		(13)		(13)		1,397				32	03/20/2048	1.A
..36179T-UB-9	GNMA Pool #MA5078 4.000% 03/20/48	09/01/2026	Paydown		767	767	790	787		(20)		(20)		767				20	03/20/2048	1.A
..36179T-UC-7	GNMA Pool #MA5079 4.500% 03/20/48	09/01/2026	Paydown		333	333	347	345		(13)		(13)		333				10	03/20/2048	1.A
..36179T-XW-0	GNMA Pool #MA5193 4.500% 05/20/48	09/01/2026	Paydown		620	620	648	645		(25)		(25)		620				18	05/20/2048	1.A
..36179V-7E-4	GNMA Pool #MA7193 2.500% 02/20/51	09/01/2026	Paydown		3,826	3,826	3,954	3,943		(117)		(117)		3,826				63	02/20/2051	1.A
..36179V-N3-0	GNMA Pool #MA6710 3.000% 06/20/50	09/01/2026	Paydown		1,733	1,733	1,833	1,824		(91)		(91)		1,733				35	06/20/2050	1.A
..36179V-QT-0	GNMA Pool #MA6766 3.000% 07/20/50	09/01/2026	Paydown		1,966	1,966	2,080	2,069		(103)		(103)		1,966				39	07/20/2050	1.A
..36179V-ZQ-6	GNMA Pool #MA7051 2.000% 12/20/50	09/01/2026	Paydown		6,733	6,733	5,492	5,540		1,193		1,193		6,733				89	12/20/2050	1.A
..36179W-2W-7	GNMA Pool #MA7989 3.500% 04/20/52	09/01/2026	Paydown		2,940	2,940	2,759	2,766		174		174		2,940				68	04/20/2052	1.A
..36179W-BY-3	GNMA Pool #MA7255 2.500% 03/20/51	09/01/2026	Paydown		4,363	4,363	4,509	4,496		(133)		(133)		4,363				72	03/20/2051	1.A
..36179W-XL-7	GNMA Pool #MA7883 3.500% 02/20/52	09/01/2026	Paydown		3,049	3,049	2,865	2,872		176		176		3,049				71	02/20/2052	1.A
..36179W-ZB-7	GNMA Pool #MA7938 3.500% 03/20/52	09/01/2026	Paydown		3,807	3,807	3,571	3,580		227		227		3,807				88	03/20/2052	1.A
..36179X-DB-9	GNMA Pool #MA8198 3.000% 08/20/52	09/01/2026	Paydown		5,302	5,302	4,831	4,847		455		455		5,302				105	08/20/2052	1.A
..36179X-NC-6	GNMA Pool #MA8487 3.500% 12/20/52	09/01/2026	Paydown		3,497	3,497	3,274	3,283		214		214		3,497				80	12/20/2052	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					43,817	43,817	41,838	41,878		1,938		1,938		43,817				864	XXX	XXX
..20754U-AA-7	Fannie Mae - CAS 26-R03 144A 4.790% 04/25/46	09/25/2026	Paydown		4,475	4,475	4,475							4,475				70	04/25/2046	1.C FE
..3128MJ-2Z-2	Fed Home Loan Mtg Corp Gold Pool #G08791 3.000% 12/01/47	09/01/2026	Paydown		1,397	1,397	1,363	1,368		29		29		1,397				28	12/01/2047	1.A
..3128MJ-3H-1	Fed Home Loan Mtg Corp Gold Pool #G08799 3.000% 02/01/48	09/01/2026	Paydown		1,363	1,363	1,330	1,335		28		28		1,363				27	02/01/2048	1.A
..3128MJ-3N-8	Fed Home Loan Mtg Corp Gold Pool #G08804 3.500% 03/01/48	09/01/2026	Paydown		1,106	1,106	1,109	1,109		(2)		(2)		1,106				26	03/01/2048	1.A
..3128MJ-3P-3	Fed Home Loan Mtg Corp Gold Pool #G08805 4.000% 03/01/48	09/01/2026	Paydown		1,439	1,439	1,478	1,472		(33)		(33)		1,439				38	03/01/2048	1.A
..3128MJ-3T-5	Fed Home Loan Mtg Corp Gold Pool #G08809 4.000% 04/01/48	09/01/2026	Paydown		774	774	795	792		(18)		(18)		774				20	04/01/2048	1.A
..3128MJ-3U-2	Fed Home Loan Mtg Corp Gold Pool #G08810 4.500% 04/01/48	09/01/2026	Paydown		223	223	233	232		(9)		(9)		223				6	04/01/2048	1.A
..3128MJ-3X-6	Fed Home Loan Mtg Corp Gold Pool #G08813 3.500% 05/01/48	09/01/2026	Paydown		1,349	1,349	1,353	1,352		(3)		(3)		1,349				31	05/01/2048	1.A
..3128MJ-4C-1	Fed Home Loan Mtg Corp Gold Pool #G08818 4.500% 06/01/48	09/01/2026	Paydown		884	884	926	921		(37)		(37)		884				26	06/01/2048	1.A
..3132A9-T6-4	Fed Home Loan Mtg Corp Super Pool #ZS8673 3.000% 10/01/32	09/01/2026	Paydown		3,984	3,984	4,194	4,119		(135)		(135)		3,984				80	10/01/2032	1.A
..3132AE-KR-6	Fed Home Loan Mtg Corp Super Pool #ZT2104 2.500% 12/01/33	09/01/2026	Paydown		4,133	4,133	4,332	4,264		(131)		(131)		4,133				69	12/01/2033	1.A
..3132DQ-3V-6	Fed Home Loan Mtg Corp Super Pool #SD3512 6.000% 08/01/53	09/01/2026	Paydown		16,774	16,774	16,841	16,837		(63)		(63)		16,774				655	08/01/2053	1.A
..3132DQ-3W-4	Fed Home Loan Mtg Corp Super Pool #SD3513 6.000% 08/01/53	09/01/2026	Paydown		10,007	10,007	10,047	10,045		(38)		(38)		10,007				389	08/01/2053	1.A
..3132DQ-ZW-9	Fed Home Loan Mtg Corp Super Pool #SD3457 4.000% 10/01/52	09/01/2026	Paydown		4,961	4,961	4,555	4,564		397		397		4,961				131	10/01/2052	1.A
..3132DV-3M-5	Fed Home Loan Mtg Corp Super Pool #SD8004 3.000% 07/01/49	09/01/2026	Paydown		1,115	1,115	1,125	1,123		(9)		(9)		1,115				22	07/01/2049	1.A
..3132DV-5Q-4	Fed Home Loan Mtg Corp Super Pool #SD8055 2.500% 03/01/50	09/01/2026	Paydown		1,881	1,881	1,925	1,919		(38)		(38)		1,881				31	03/01/2050	1.A
..3132DW-JL-8	Fed Home Loan Mtg Corp Super Pool #SD8367 5.500% 10/01/53	09/01/2026	Paydown		8,805	8,805	8,663	8,665		140		140		8,805				323	10/01/2053	1.A
..3132DW-L3-5	Fed Home Loan Mtg Corp Super Pool #SD8446 5.500% 07/01/54	09/01/2026	Chase Manhattan		383,810	386,695	390,320	390,307		86		86		390,394		(6,584)	(6,584)	16,010	07/01/2054	1.A

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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-L3-5	Fed Home Loan Mtg Corp Super Pool #SD8446 5.500% 07/01/54	09/01/2026	Paydown		14,408	14,408	14,543	14,543		(135)		(135)		14,408				523	07/01/2054	1.A
..3133A6-GU-9	Fed Natl Mtg Assn Pool #QB0211 2.500% 06/01/50	09/01/2026	Paydown		1,538	1,538	1,600	1,593		(54)		(54)		1,538				26	06/01/2050	1.A
..3133KP-YY-8	Fed Home Loan Mtg Corp Pool #RA7927 4.500% 09/01/52	09/01/2026	Paydown		6,725	6,725	6,327	6,336		389		389		6,725				208	09/01/2052	1.A
..3136A6-AN-4	FNR 2012-75 KC 3.500% 05/25/42	09/01/2026	Paydown		125	125	126	126		(1)		(1)		125				3	05/25/2042	1.A
..3136AR-QA-9	FNR 2016-25 LA GA 2.500% 03/25/46	09/01/2026	Paydown		286	286	277	279		7		7		286				5	03/25/2046	1.A
..3136B5-PK-5	FNR 2019 38 PC 3.000% 08/25/49	09/01/2026	Paydown		368	368	372	371		(3)		(3)		368				7	08/25/2049	1.A
..3136B8-NW-5	FNR 2020-1AC 3.500% 08/25/58	09/01/2026	Paydown		729	729	764	762		(33)		(33)		729				17	08/25/2058	1.A
..31374C-SS-6	Fed Natl Mtg Assn Pool #310229 3.500% 08/01/43	09/01/2026	Paydown		1,391	1,391	1,272	1,278		114		114		1,391				32	08/01/2043	1.A
..3137F7-GL-3	FHR 5055 DG 1.500% 12/25/50	09/01/2026	Paydown		1,459	1,459	1,212	1,229		230		230		1,459				15	12/25/2050	1.A
..3137FR-K7-5	FHR 4961 JB 2.500% 12/15/42	09/01/2026	Paydown		556	556	576	571		(15)		(15)		556				9	12/15/2042	1.A
..3137H4-FG-0	FHR 5170 DP 2.000% 07/25/50	09/01/2026	Paydown		1,355	1,355	1,253	1,268		88		88		1,355				18	07/25/2050	1.A
..3137HL-N6-5	FHR 5551 FB 5.000% 08/25/52	09/01/2026	Paydown		5,028	5,028	5,050			(22)		(22)		5,028				102	08/25/2052	1.A
..3140L2-2Y-8	Fed Natl Mtg Assn Pool #BR4390 2.000% 03/01/51	09/01/2026	Paydown		4,630	4,630	4,421	4,436		194		194		4,630				62	03/01/2051	1.A
..3140L8-ZQ-6	Fed Natl Mtg Assn Pool #BR9750 2.000% 04/01/51	09/01/2026	Paydown		5,548	5,548	5,293	5,313		235		235		5,548				72	04/01/2051	1.A
..3140MM-Y2-8	Fed Natl Mtg Assn Pool #BV7928 4.500% 08/01/52	09/01/2026	Paydown		16,313	16,313	15,431	15,457		856		856		16,313				474	08/01/2052	1.A
..3140XF-LA-7	Fed Natl Mtg Assn Pool #FS0320 2.000% 09/01/51	09/01/2026	Paydown		5,252	5,252	5,016	5,031		221		221		5,252				72	09/01/2051	1.A
..3140XG-GQ-6	Fed Natl Mtg Assn Pool #FS1106 2.500% 11/01/51	09/01/2026	Paydown		3,721	3,721	3,547	3,560		162		162		3,721				64	11/01/2051	1.A
..3140XG-GR-4	Fed Natl Mtg Assn Pool #FS1107 2.500% 12/01/51	09/01/2026	Paydown		5,233	5,233	5,004	5,019		215		215		5,233				87	12/01/2051	1.A
..3140XH-3J-4	Fed Natl Mtg Assn Pool #FS2600 3.000% 05/01/52	09/01/2026	Paydown		4,252	4,252	3,657	3,677		575		575		4,252				87	05/01/2052	1.A
..3140XM-HN-9	Fed Natl Mtg Assn Pool #FS5636 2.000% 04/01/52	09/01/2026	Paydown		11,544	11,544	9,088	9,181		2,362		2,362		11,544				154	04/01/2052	1.A
..3140XN-RG-1	Fed Natl Mtg Assn Pool #FS6786 5.500% 02/01/54	09/01/2026	Paydown		7,601	7,601	7,559	7,559		42		42		7,601				278	02/01/2054	1.A
..31418C-4W-1	Fed Natl Mtg Assn Pool #MA3356 4.000% 12/01/48	09/01/2026	Paydown		350	350	358	357		(7)		(7)		350				9	12/01/2048	1.A
..31418C-5Z-3	Fed Natl Mtg Assn Pool #MA3563 4.000% 01/01/49	09/01/2026	Paydown		297	297	304	303		(6)		(6)		297				8	01/01/2049	1.A
..31418C-U7-7	Fed Natl Mtg Assn Pool #MA3305 3.500% 03/01/48	09/01/2026	Paydown		1,210	1,210	1,208	1,208		2		2		1,210				28	03/01/2048	1.A
..31418C-V3-5	Fed Natl Mtg Assn Pool #MA3333 4.000% 04/01/48	09/01/2026	Paydown		726	726	746	743		(17)		(17)		726				19	04/01/2048	1.A
..31418C-WU-4	Fed Natl Mtg Assn Pool #MA3358 4.500% 05/01/48	09/01/2026	Paydown		1,004	1,004	1,053	1,047		(43)		(43)		1,004				29	05/01/2048	1.A
..31418D-C5-9	Fed Natl Mtg Assn Pool #MA3691 3.000% 07/01/49	09/01/2026	Paydown		636	636	642	641		(5)		(5)		636				13	07/01/2049	1.A
..31418D-C6-7	Fed Natl Mtg Assn Pool #MA3692 3.500% 07/01/49	09/01/2026	Paydown		899	899	919	917		(18)		(18)		899				21	07/01/2049	1.A
..31418D-CX-8	Fed Natl Mtg Assn Pool #MA3685 3.000% 06/01/49	09/01/2026	Paydown		147	147	145	145		1		1		147				3	06/01/2049	1.A
..31418D-NG-3	Fed Natl Mtg Assn Pool #MA3990 2.500% 03/01/50	09/01/2026	Paydown		2,412	2,412	2,468	2,461		(49)		(49)		2,412				40	03/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31418D-PD-8	Fed Natl Mtg Assn Pool #MA4019 2.500% 05/01/50	09/01/2026	Paydown		4,094	4,094	4,252	4,232		(138)		(138)		4,094				67	05/01/2050	1.A
..31418D-Q8-8	Fed Natl Mtg Assn Pool #MA4078 2.500% 07/01/50	09/01/2026	Paydown		1,248	1,248	1,297	1,291		(44)		(44)		1,248				21	07/01/2050	1.A
..31418D-QH-8	Fed Natl Mtg Assn Pool #MA4055 2.500% 06/01/50	09/01/2026	Paydown		4,553	4,553	4,728	4,707		(154)		(154)		4,553				75	06/01/2050	1.A
..31418D-WW-8	Fed Natl Mtg Assn Pool #MA4260 1.500% 02/01/36	09/01/2026	Paydown		6,516	6,516	6,687	6,637		(121)		(121)		6,516				65	02/01/2036	1.A
..31418E-HK-9	Fed Natl Mtg Assn Pool #MA4733 4.500% 09/01/52	09/01/2026	Paydown		12,296	12,296	11,626	11,645		651		651		12,296				367	09/01/2052	1.A
..35563P-NP-0	Freddie Mac-SCRT 2.500% 08/25/59	09/01/2026	Paydown		525	525	545	535		(10)		(10)		525				9	08/25/2059	1.A
..38381N-XD-5	GNR 2025-110 J 5.000% 09/20/51	09/01/2026	Paydown		5,027	5,027	5,088			(61)		(61)		5,027				101	09/20/2051	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					588,483	591,367	589,520	574,882		5,571		5,571		595,067		(6,584)	(6,584)	21,172	XXX	XXX
..03464B-AA-6	Angel Oak Mtg Trust 144A 3.881% 12/25/66	09/01/2026	Paydown		1,523	1,523	1,523	1,522		1		1		1,523				38	12/25/2066	1.A
..03464E-AA-0	Angel Oak Mtg Trust 144A 1.035% 01/20/65	09/01/2026	Paydown		434	434	434	434						434				3	01/20/2065	1.A
..03464T-AA-7	Angel Oak Mtg Trust 144A 5.000% 01/25/67	09/01/2026	Paydown		2,265	2,265	2,163	2,168		97		97		2,265				63	01/25/2067	1.A
..034651-AA-7	Angel Oak Mtg Trust 144A 0.990% 04/25/53	09/01/2026	Paydown		718	718	718	718						718				5	04/25/2053	1.A FE
..03465D-AA-1	Angel Oak Mtg Trust 144A 0.985% 04/25/66	09/01/2026	Paydown		635	635	635	635						635				4	04/25/2066	1.A
..03465E-AA-9	Angel Oak Mtg Trust 144A 1.068% 05/25/66	09/21/2026	Piper Jaffray		28,534	34,784	32,390	32,998		311		311		33,308		(4,774)	(4,774)	300	05/25/2066	1.A
..03465E-AA-9	Angel Oak Mtg Trust 144A 1.068% 05/25/66	09/01/2026	Paydown		1,978	1,978	1,842	1,876		102		102		1,978				14	05/25/2066	1.A
..03465L-AA-3	Angel Oak Mtg Trust 144A 1.691% 04/25/65	09/01/2026	Paydown		612	612	612	611		1		1		612				7	04/25/2065	1.A
..03465M-AA-1	Angel Oak Mtg Trust 144A 1.820% 11/25/66	09/01/2026	Paydown		964	964	964	963		1		1		964				11	11/25/2066	1.A
..04285A-AA-3	Arroyo Mtg Trust 2.962% 10/25/48	09/01/2026	Paydown		988	988	988	987		1		1		988				20	10/25/2048	1.A
..04537U-AE-7	Aspire Mtg Trust 144A 5.724% 07/26/66	09/01/2026	Paydown		1,811	1,811	1,811							1,811				12	07/26/2066	1.A FE
..126401-AA-6	Credit Suisse Mtg Trust 144A 2.208% 05/25/65	09/01/2026	Paydown		350	350	350	349						350				5	05/25/2065	1.A FE
..126405-AA-7	Credit Suisse Mtg Trust 144A 2.000% 01/25/60	09/01/2026	Paydown		1,437	1,437	1,483	1,447		(10)		(10)		1,437				19	01/25/2060	1.A FE
..126416-AA-4	Credit Suisse Mtg Trust 144A 3.265% 11/25/66	09/16/2026	Citigroup Global Mkts		58,207	66,857	66,856	66,804		(34)		(34)		66,771		(8,564)	(8,564)	1,678	11/25/2066	1.A
..126416-AA-4	Credit Suisse Mtg Trust 144A 3.265% 11/25/66	09/01/2026	Paydown		1,551	1,551	1,551	1,549		1		1		1,551				31	11/25/2066	1.A
..12656G-AA-4	COLT Funding LLC 144A 1.325% 10/26/65	09/01/2026	Paydown		456	456	456	456						456				4	10/26/2065	1.A FE
..12659P-AA-1	Credit Suisse Mtg Trust 144A 1.101% 05/25/66	09/01/2026	Paydown		595	595	595	595						595				4	05/25/2066	1.A FE
..17326U-AA-2	Citigroup Mtg Loan Trust 144A 3.500% 02/25/58	09/01/2026	Paydown		1,502	1,502	1,501	1,499		3		3		1,502				33	02/25/2058	1.A
..19685W-AA-9	COLT Funding LLC 144A 0.924% 08/25/66	09/01/2026	Paydown		575	575	575	575						575				3	08/25/2066	1.A FE
..19687Y-AA-3	COLT Funding LLC 144A 1.390% 01/25/65	09/01/2026	Paydown		1,472	1,472	1,472	1,472						1,472				13	01/25/2065	1.A FE
..19688E-AA-6	COLT Funding LLC 144A 0.910% 06/25/66	09/01/2026	Paydown		1,218	1,218	1,218	1,218						1,218				8	06/25/2066	1.A FE
..19688H-AA-9	Colt Funding LLC 144A 2.284% 12/27/66	09/01/2026	Paydown		1,214	1,214	1,214	1,212		1		1		1,214				19	12/27/2066	1.A FE
..24382J-AA-4	Deephaven Res Mtg Trust 144A 2.205% 01/25/67	09/01/2026	Paydown		1,677	1,677	1,509	1,528		149		149		1,677				24	01/25/2067	1.A
..31573J-AA-8	Ellington Finl Mtg Trust 144A 1.241% 09/25/66	09/01/2026	Paydown		1,215	1,215	1,215	1,215		1		1		1,215				10	09/25/2066	1.A
..36166X-AA-9	GCAT Trust 144A 1.036% 05/25/66	09/01/2026	Paydown		2,762	2,762	2,762	2,761		1		1		2,762				18	05/25/2066	1.A
..45276P-AA-4	Imperial Fund LLC 144A 4.638% 03/25/67	09/01/2026	Paydown		2,081	2,081	2,081	2,078		3		3		2,081				56	03/25/2067	1.A
..59981B-AC-8	Mill City Mtg Trust 144A 2.750% 07/25/59	09/01/2026	Paydown		2,220	2,220	2,239	2,225		(5)		(5)		2,220				42	07/25/2059	1.A
..617800-AC-4	Morgan Stanley Res Trust 144A 5.075% 03/25/71	09/01/2026	Paydown		3,416	3,416	3,416							3,416				57	03/25/2071	1.A FE
..617946-AA-6	Morgan Stanley Res Trust 144A 4.250% 02/25/65	09/01/2026	Paydown		1,971	1,971	1,924	1,925		46		46		1,971				56	02/25/2065	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Morgan Stanley Res Trust 144A 4.767%																			
..617950-AC-4	01/25/71	09/01/2026	Paydown		1,838	1,838	1,838							1,838				51	01/25/2071	1.A FE
	Morgan Stanley Res Mtg Trust 144A 5.457%																			
..617952-AC-0	05/26/71	09/01/2026	Paydown		1,007	1,007	1,011			(4)		(4)		1,007				10	05/26/2071	1.A FE
..62923J-AA-0	NMLT Trust 144A 1.185% 05/25/56	09/01/2026	Paydown		1,400	1,400	1,401	1,400						1,400				11	05/25/2056	1.A FE
	New Residential Mtg Loan Trust 144A 4.500%																			
..64828C-AA-7	02/25/58	09/01/2026	Paydown		543	543	557	548		(5)		(5)		543				17	02/25/2058	1.A
	New Residential Mtg Loan Trust 144A 4.765%																			
..64828F-CQ-3	01/25/48	09/25/2026	Paydown		657	657	657	657						657				20	01/25/2048	1.A
	New Residential Mtg Loan Trust 144A 2.277%																			
..64830J-AA-8	04/25/61	09/01/2026	Paydown		2,349	2,349	2,349	2,346		3		3		2,349				37	04/25/2061	1.A
	New Residential Mtg Loan Trust 144A 1.156%																			
..64831T-AA-5	11/27/56	09/01/2026	Paydown		1,589	1,589	1,589	1,588		1		1		1,589				13	11/27/2056	1.A
..67114B-AA-5	Onslow Bay Finl LLC 144A 1.072% 02/25/66	09/01/2026	Paydown		1,897	1,897	1,897	1,897		1		1		1,897				14	02/25/2066	1.A
..67114V-AA-1	Onslow Bay Finl LLC 144A 2.305% 11/25/61	09/01/2026	Paydown		2,544	2,544	2,544	2,542		3		3		2,544				38	11/25/2061	1.A
..67124E-AC-3	Onslow Bay Finl LLC 144A 5.063% 04/26/66	09/01/2026	Paydown		3,579	3,579	3,579							3,579				60	04/26/2066	1.A FE
	Pretium Mtg Credit Ptrns 144A 4.500%																			
..69393K-AA-3	06/25/70	09/01/2026	Paydown		2,976	2,976	2,922			54		54		2,976				43	06/25/2070	1.A FE
..89179T-AA-2	Towd Point Mtg Trust 144A 2.918% 11/30/60	09/01/2026	Paydown		973	973	992	981		(7)		(7)		973				18	11/30/2060	1.A FE
	Verus Securitization Trust 144A 0.918%																			
..92538D-AA-7	02/25/64	09/01/2026	Paydown		501	501	501	501						501				3	02/25/2064	1.A FE
	Verus Securitization Trust 144A 2.824%																			
..92538G-AA-0	11/25/66	09/01/2026	Paydown		1,552	1,552	1,552	1,551		1		1		1,552				31	11/25/2066	1.A
	Verus Securitization Trust 144A 1.013%																			
..92538K-AA-1	09/25/66	09/01/2026	Paydown		2,105	2,105	2,105	2,104		1		1		2,105				14	09/25/2066	1.A
	Verus Securitization Trust 144A 1.630%																			
..92538M-AA-7	10/25/66	09/01/2026	Paydown		1,487	1,487	1,487	1,486		1		1		1,487				16	10/25/2066	1.A
	Verus Securitization Trust 144A 5.130%																			
..92538U-AA-9	02/25/67	09/01/2026	Paydown		3,117	3,117	2,940	2,961		157		157		3,117				83	02/25/2067	1.A
	Verus Securitization Trust 144A 3.724%																			
..92538W-AA-5	01/25/67	09/01/2026	Paydown		1,766	1,766	1,771	1,766						1,766				41	01/25/2067	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					156,263	171,161	168,191	154,147		877		877		169,601		(13,338)	(13,338)	3,077	XXX	XXX
..05620H-AA-9	BX Trust 144A 5.030% 04/15/43	09/15/2026	Paydown		23,340	23,340	23,340							23,340				476	04/15/2043	1.A FE
..12433M-AA-1	BX Trust 144A 4.867% 02/15/28	09/15/2026	Paydown		3,008	3,008	3,008							3,008				82	02/15/2028	1.A FE
..12515A-BE-9	CD Comm Mtg Trust 3.526% 11/10/49	09/01/2026	Paydown		18,243	18,243	17,551	17,897		346		346		18,243				463	11/10/2049	1.A
	JPMorgan Chase Comm Mtg Trust 2.870%																			
..46590R-AE-9	08/15/49	08/01/2026	Paydown		10,214	10,214	9,837	10,053		161		161		10,214				183	08/15/2049	1.A
..90353D-AW-5	UBS Comm Mtg Trust 4.195% 08/15/51	09/01/2026	Paydown		2,355	2,355	2,627	2,405		(50)		(50)		2,355				66	08/15/2051	1.A
	Wells Fargo Comm Mtg Trust 3.065% 11/15/59																			
..95000M-BP-5		09/01/2026	Paydown		64,894	64,894	62,587	64,610		284		284		64,894				1,460	11/15/2059	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					122,053	122,054	118,949	94,965		741		741		122,053				2,729	XXX	XXX
	American Credit Accept 144A 4.500% 10/08/30																			
..02528F-AC-9		09/10/2026	Chase Manhattan		14,883	15,000	14,999							15,000		(116)	(116)	259	10/08/2030	1.D FE
	Credit Accept Auto Loan Trust 144A 4.680%																			
..22535L-AA-9	09/15/34	09/09/2026	First Union		50,033	50,000	49,993	49,996		2		2		49,998			35	1,723	09/15/2034	1.A FE
	Credit Accept Auto Loan Trust 144A 6.110%																			
..22536V-AC-2	08/15/34	09/10/2026	Soc Gen Amer Secs, LLC		100,945	100,000	99,979	99,988		5		5		99,993		952	952	4,515	08/15/2034	1.C FE
..36269H-AD-4	GLS Auto Rec Trust 144A 5.490% 07/17/28	07/15/2026	Paydown		4,335	4,335	4,362	4,338		(3)		(3)		4,335				139	07/17/2028	1.A FE
	GLS Auto Receivables Trust 144A 4.890%																			
..36270Y-AG-7	04/16/29	09/15/2026	Paydown		5,027	5,027	5,026	5,027						5,027				178	04/16/2029	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	GreenSky Home Improve Trust 144A 4.660%																			
..39571W-AD-8	12/27/60	09/25/2026	Paydown		5,461	5,461	5,460	5,460		1		1		5,461				191	12/27/2060	1.C FE
	Navient Student Loan Trust 144A 5.510%																			
..638961-AA-0	10/15/71	09/15/2026	Paydown		3,051	3,051	3,047	3,048		3		3		3,051				111	10/15/2071	1.A FE
	Navient Student Loan Trust 144A 1.110%																			
..63942G-AA-1	02/18/70	09/15/2026	Paydown		2,156	2,156	1,848	1,940		216		216		2,156				16	02/18/2070	1.A FE
	OneMain Direct Auto Trust 144A 5.410%																			
..682685-AA-0	11/14/29	09/14/2026	Paydown		17,852	17,852	17,835	17,848		5		5		17,852				641	11/14/2029	1.A FE
	SMB Private Edu Loan Trust 144A 5.449%																			
..78449H-AB-3	10/16/56	09/15/2026	Paydown		1,973	1,973	2,008			(34)		(34)		1,973				14	10/16/2056	1.A FE
	Securitized Term Auto Trust 144A 5.038%																			
..81378R-AB-0	07/25/31	09/25/2026	Paydown		1,032	1,032	1,032	1,032						1,032				34	07/25/2031	1.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					206,750	205,887	205,589	188,677		195		195		205,880		871	871	7,819	XXX	XXX
	Wheels Fleet Lease Funding LLC 144A 5.800%																			
..96328G-AS-6	04/18/38	09/18/2026	Paydown		7,706	7,706	7,706	7,706						7,706				297	04/18/2038	1.A FE
	Wheels Fleet Lease Funding LLC 144A 6.460%																			
..96328G-BG-1	08/18/38	09/10/2026	JP Morgan		17,812	17,739	17,737	17,738						17,739		73	73	837	08/18/2038	1.A FE
	Wheels Fleet Lease Funding LLC 144A 6.460%																			
..96328G-BG-1	08/18/38	08/18/2026	Paydown		5,624	5,624	5,623	5,624						5,624				227	08/18/2038	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					31,142	31,069	31,066	31,068						31,069		73	73	1,361	XXX	XXX
	Aligned Data Centers Trust 144A 6.000%																			
..01627A-AD-0	08/17/48	07/28/2026	Call 100.0000		25,000	25,000	24,424	24,687		65		65		24,752		248	248	946	08/17/2048	1.G FE
..33767P-AA-6	FirstKey Homes Trust 144A 4.250% 07/17/39	07/01/2026	Paydown		105	105	101	103		1		1		105				3	07/17/2039	1.A FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					25,105	25,105	24,525	24,791		66		66		24,857		248	248	949	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,173,612	1,190,460	1,179,678	1,110,408		9,389		9,389		1,192,343		(18,730)	(18,730)	37,972	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					1,173,612	1,190,460	1,179,678	1,110,408		9,389		9,389		1,192,343		(18,730)	(18,730)	37,972	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					1,173,612	1,190,460	1,179,678	1,110,408		9,389		9,389		1,192,343		(18,730)	(18,730)	37,972	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					9,761,555	10,311,460	9,894,146	3,629,132	(8,365)	28,731		20,365		9,968,662		(207,108)	(207,108)	197,129	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													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						XXX													XXX	XXX
..005098-10-8	Acushnet Hldgs Corp	07/13/2026	Various	82.000	9,180		8,150							8,150		1,029	1,029	3		
..007973-10-0	Advanced Energy Ind	07/02/2026	Morgan Stanley	9.000	2,825		795	1,884	(1,090)			(1,090)		795		2,031	2,031	2		
..029899-10-1	American States Water Co	09/30/2026	Various	692.000	58,829		58,721	45,228	7,552			7,552		58,721		107	107	821		
..03071H-10-0	AMERISAFE Inc	08/21/2026	Various	1,871.000	51,051		71,865	71,865						71,865		(20,815)	(20,815)	1,534		
..039653-10-0	Arcosa Inc	07/17/2026	Various	1,123.000	162,852		83,773	119,397	(35,624)			(35,624)		83,773		79,079	79,079	125		
..04247X-10-2	Armstrong World Inds Inc	08/13/2026	Goldman Sachs	92.000	16,714		13,884	17,581	(3,697)			(3,697)		13,884		2,830	2,830	94		
..09073M-10-4	Bio-Techne Corp	07/07/2026	Various	1,877.000	132,760		68,736	110,386	(41,651)			(41,651)		68,736		64,024	64,024	300		
..09239B-10-9	BlackLine Inc	09/30/2026	Various	1,752.000	49,573		49,179	96,868	3,780		51,470	(47,689)		49,179		394	394			
..104674-10-6	Brady W H Co Class A	09/23/2026	Various	385.000	34,426		29,077	30,172	(1,096)			(1,096)		29,077		5,349	5,349	283		
..109641-10-0	Brinker Intl Inc	08/03/2026	National Finl Svs	45.000	9,946		7,846							7,846		2,100	2,100			
..126402-10-6	CSW Indls Inc	08/19/2026	Various	124.000	41,079		22,836	23,482	(12,993)			(12,993)		22,836		18,243	18,243	84		
..165303-10-8	Chesapeake Utils Corp	09/28/2026	Jefferies	48.000	6,086		6,608	5,988	620			620		6,608		(522)	(522)	101		

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
..203607-10-6	Community Bank Sys Inc	09/24/2026	Various	687.000	43,655		45,670	33,890	5,437			5,437		45,670		(2,016)	(2,016)	832		
..224408-10-4	Crane Co	07/29/2026	Various	103.000	21,969		19,527	3,689	(50)			(50)		19,527		2,442	2,442	28		
..26969P-10-8	Eagle Materials Inc	08/19/2026	Jefferies	47.000	9,534		11,044							11,044		(1,510)	(1,510)			
..28618M-10-6	Element Sols Inc	08/25/2026	Various	3,448.000	132,101		68,302	86,166	(17,863)			(17,863)		68,302		63,799	63,799	552		
..296315-10-4	ESCO Techs Inc	09/30/2026	Various	411.000	112,575		40,268	80,305	(40,038)			(40,038)		40,268		72,307	72,307	99		
..303250-10-4	Fair Isaac & Co	09/08/2026	Various	66.000	63,999		11,040	111,581	(100,541)			(100,541)		11,040		52,960	52,960			
..313855-10-8	Federal Signal Corp	08/13/2026	Various	408.000	50,376		44,661	19,763	(988)			(988)		44,661		5,715	5,715	87		
..37637Q-10-5	Glacier Bancorp Inc	09/02/2026	Various	154.000	7,554		7,515	4,361	416			416		7,515		38	38	65		
..405024-10-0	Haemonetics Corp	08/19/2026	Various	522.000	45,553		39,388	37,911	(2,443)			(2,443)		39,388		6,165	6,165			
..421298-10-0	Hayward Hldgs Inc	09/18/2026	Various	1,249.000	17,641		11,741	19,297	(7,556)			(7,556)		11,741		5,901	5,901			
..451107-10-6	IDACORP Inc	09/25/2026	Various	121.000	15,554		14,872	11,770	(866)			(866)		14,872		682	682	246		
..45826H-10-9	Integer Hldgs Corp	08/21/2026	Various	955.000	119,483		91,094							91,094		28,389	28,389			
..497266-10-6	Kirby Corp	07/30/2026	Morgan Stanley	54.000	7,105		3,699	5,950	(2,251)			(2,251)		3,699		3,406	3,406			
..498894-10-4	Knife River Corp	09/30/2026	Various	1,545.000	83,942		131,890	52,200	9,300			9,300		131,890		(47,948)	(47,948)			
..49926D-10-9	Knowles Corp	07/09/2026	Jefferies	263.000	9,210		5,269	5,636	(367)			(367)		5,269		3,941	3,941			
..518415-10-4	Lattice Semiconductor Corp	09/30/2026	Various	610.000	78,858		12,930	44,884	(31,953)			(31,953)		12,930		65,928	65,928			
..537008-10-4	Littelfuse Inc	09/30/2026	Various	67.000	28,300		18,083	13,658	(1,687)			(1,687)		18,083		10,218	10,218	119		
..55306N-10-4	MKS Instruments Inc	07/08/2026	Various	82.000	29,085		8,734	13,104	(4,369)			(4,369)		8,734		20,351	20,351	41		
..562750-10-9	Manhattan Assoc Inc	09/15/2026	Various	393.000	81,870		52,730	33,102	(9,891)			(9,891)		52,730		29,139	29,139			
..57060D-10-8	MarketAxess Hldgs Inc	08/18/2026	Various	1,722.000	280,158		284,256	118,900	(568)			(568)		284,256		(4,098)	(4,098)	1,870		
..636180-10-1	National Fuel Gas Co	09/22/2026	Various	531.000	42,653		49,621							49,621		(6,968)	(6,968)	370		
..640491-10-6	Neogen Corp	09/29/2026	Various	953.000	12,778		10,968							10,968		1,810	1,810			
..65336K-10-3	Nexstar Broadcasting Grp	07/29/2026	Merrill Lynch	80.000	15,811		5,149	16,244	(11,095)			(11,095)		5,149		10,662	10,662	298		
..675232-10-2	Oceaneering Intl Inc	07/30/2026	Various	500.000	24,601		18,593							18,593		6,008	6,008			
..714046-10-9	PerkinElmer Inc	09/24/2026	Various	132.000	18,950		15,452							15,452		3,498	3,498	11		
..73278L-10-5	Pool Corp	09/18/2026	Various	119.000	21,666		24,941							24,941		(3,275)	(3,275)	309		
..739276-10-3	Power Integrations Inc	09/30/2026	Various	452.000	25,216		17,777	13,470	(19)			(19)		17,777		7,439	7,439	238		
..743606-10-5	Prosperity Bancshares Inc	09/23/2026	Various	406.000	28,704		32,558	28,059	4,499			4,499		32,558		(3,853)	(3,853)	731		
..78473E-10-3	SPX Techs Inc	07/30/2026	Various	65.000	12,902		4,716	13,004	(8,288)			(8,288)		4,716		8,185	8,185			
..829073-10-5	Simpson Manufacturing Co Inc	09/25/2026	Various	860.000	154,287		152,908	121,103	11,612			11,612		152,908		1,379	1,379	709		
..82982L-10-3	SiteOne Landscape Supply Inc	09/30/2026	Various	509.000	46,451		65,296	35,998	2,818			2,818		65,296		(18,845)	(18,845)			
..854231-10-7	Standex Intl Corp	08/13/2026	Various	201.000	64,471		30,136	43,673	(13,537)			(13,537)		30,136		34,335	34,335	171		
..860372-10-1	Stewart Info Svs Corp	09/30/2026	Jefferies	35.000	1,750		2,741	2,459	282			282		2,741		(991)	(991)	56		
..882681-10-9	Texas Roadhouse Inc	09/10/2026	Various	145.000	29,429		13,182	23,074	(10,847)			(10,847)		13,182		16,248	16,248	230		
..893529-10-7	Transcat Inc	09/30/2026	Pershing LLC	108.000	9,423		13,075	6,127	6,948			6,948		13,075		(3,652)	(3,652)			
..902673-10-2	UFP Techs Inc	08/13/2026	Goldman Sachs	83.000	26,548		18,921	1,110	23			23		18,921		7,627	7,627			
..902788-10-8	UMB Finl Corp	09/23/2026	Various	390.000	54,593		49,013	40,034	2,576			2,576		49,013		5,580	5,580	449		
..918284-10-0	VSE Corp	08/13/2026	Goldman Sachs	142.000	32,787		24,253	6,047	(1,950)			(1,950)		24,253		8,534	8,534	25		
..920253-10-1	Valmont Inds Inc	07/30/2026	Citigroup Global Mkts	15.000	6,949		3,442	6,035	(2,593)			(2,593)		3,442		3,507	3,507	33		
..92047W-10-1	Valvoline Inc	09/21/2026	Various	884.000	23,925		36,440	25,689	10,751			10,751		36,440		(12,515)	(12,515)			
..942749-10-2	Watts Water Tech Inc	09/03/2026	Various	99.000	34,439		32,208							32,208		2,231	2,231	130		
..33767E-20-2	FirstService Corp	09/17/2026	Various	326.000	45,383		54,771	44,015	3,739			3,739		54,771		(9,388)	(9,388)	277		
..G39108-10-8	Gates Indl Corp PLC	07/20/2026	Conversion	9,683.000	203,992		203,992	202,870	(4,143)			(4,143)		203,992						
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					2,751,549	XXX	2,224,336	1,848,028	(299,703)		51,470	(351,173)		2,224,336		527,213	527,213	11,321	XXX	XXX
5989999997. Total - common stocks - Part 4					2,751,549	XXX	2,224,336	1,848,028	(299,703)		51,470	(351,173)		2,224,336		527,213	527,213	11,321	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
5989999999. Total - common stocks					2,751,549	XXX	2,224,336	1,848,028	(299,703)		51,470	(351,173)		2,224,336		527,213	527,213	11,321	XXX	XXX
5999999999. Total - preferred and common stocks					2,751,549	XXX	2,224,336	1,848,028	(299,703)		51,470	(351,173)		2,224,336		527,213	527,213	11,321	XXX	XXX
6009999999 - Totals					12,513,104	XXX	12,118,482	5,477,160	(308,069)	28,731	51,470	(330,808)		12,192,998		320,105	320,105	208,450	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	*
JP Morgan Chase ..... New York, New York					(4,955,986)	(6,099,184)	(4,162,122)	XXX.
Bank of America ..... Los Angeles, California					(30,021)	(27,507)	(27,507)	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX						XXX
0199999. Totals - open depositories	XXX	XXX			(4,986,007)	(6,126,691)	(4,189,629)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX			(4,986,007)	(6,126,691)	(4,189,629)	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX			(4,986,007)	(6,126,691)	(4,189,629)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
Exempt Money Market Mutual Funds								
4812C2-23-9	JPMorgan U.S. Treasury Plus MMKT		09/30/2026	3.790		16,759,996	65,433	339,372
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						16,759,996	65,433	339,372
8589999999. Total cash equivalents (unaffiliated)						16,759,996	65,433	339,372
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						16,759,996	65,433	339,372