QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

AMICA MUTUAL INSURANCE COMPANY

NAIC Group Code	0028, (Current)	0028 (Prior)	NAIC Company Code	19976	Employer's ID Number 05-0348344

Organized under the Laws of	RI	State of Domicile or Port of Entry	RI
Country of Domicile	US		
Incorporated/Organized	03/01/1907	Commenced Business	04/01/1907
Statutory Home Office	100 Amica Way Lincoln, RI, US 02865-1156		
Main Administrative Office	100 Amica Way Lincoln, RI, US 02865-1156	800-652-6422 (Telephone Number)	
Mail Address	P.O. Box 6008	Providence, RI, US 02940-6008	
Primary Location of Books and Records	100 Amica Way Lincoln, RI, US 02865-1156	800-652-6422 (Telephone Number)	
Internet Website Address	www.amica.com		
Statutory Statement Contact	Michael Lee Baker, Jr. mbakerjr@amica.com (E-Mail Address)	800-652-6422-22365 (Telephone Number) 401-334-3657 (Fax Number)	

OFFICERS

Edmund Shallcross III, Chairman, President and Chief Executive Officer

Jennifer Ann Morrison, Senior Vice President, General Counsel and Secretary

James Parker Loring, Executive Vice President, Chief Financial Officer and Treasurer

OTHER

Scott Everett Boyd, Senior Vice President

Peter Francis Drogan, Senior Vice President & Chief Actuary

Sotirios Dimitrius Pachis, Executive Vice President, Chief Growth and Marketing Officer

Sean Francis Welch, Senior Vice President

Susan Fie Chung, Executive Vice President, Chief Investment and Strategy Officer

Anthony Noviello III, Senior Vice President

Samuel Charles Palmisano, Executive Vice President and Chief Operations Officer

Matthew John Wolff#, Senior Vice President and Chief Information Officer

DIRECTORS OR TRUSTEES

Jill Janice Avery

Debra Ann Canales

Peter Michael Marino

Heidi Carter Pearlson

Edmund Shallcross III

Ivy Lynne Brown

Matthew Alexander Lopes, Jr.

Debra Marie Paul

Joan Rodena Robinson-Berry

Diane Desmarais Souza

State of Rhode Island

County of Providence SS

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

x	x	x
Edmund Shallcross III Chairman, President and Chief Executive Officer	Jennifer Ann Morrison Senior Vice President, General Counsel and Secretary	James Parker Loring Executive Vice President, Chief Financial Officer and Treasurer

Subscribed and sworn to before me

this 13th day of

November, 2026

x

ANN MARIE OCTEAU
NOTARY PUBLIC
RHODE ISLAND

a. Is this an original filing? Yes

b. If no:

1. State the amendment number: _____
2. Date filed: _____
3. Number of pages attached: _____

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,528,290,028		3,528,290,028	3,221,350,706
2.	Stocks:				
	2.1 Preferred stocks	1,914,711		1,914,711	8,197,587
	2.2 Common stocks	1,748,301,850		1,748,301,850	1,650,199,270
3.	Mortgage loans on real estate:				
	3.1 First liens	82,821,000		82,821,000	92,051,141
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $..... encumbrances)	44,479,342		44,479,342	40,820,922
	4.2 Properties held for the production of income (less $..... encumbrances)				
	4.3 Properties held for sale (less $..... encumbrances)				
5.	Cash ($.....(87,810,946)), cash equivalents ($.....47,420,277) and short-term investments ($.....)	(40,390,669)		(40,390,669)	69,985,451
6.	Contract loans (including $..... premium notes)				
7.	Derivatives				
8.	Other invested assets	513,612,734	2,826,053	510,786,681	491,139,405
9.	Receivables for securities	25,693,691		25,693,691	648,643
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,904,722,688	2,826,053	5,901,896,635	5,574,393,125
13.	Title plants less $..... charged off (for Title insurers only)				
14.	Investment income due and accrued	34,872,394		34,872,394	31,485,814
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	112,764,203	147,805	112,616,398	114,018,362
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..... earned but unbilled premiums)	445,276,431		445,276,431	428,712,405
	15.3 Accrued retrospective premiums ($.....) and contracts subject to redetermination ($.....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,364,583		5,364,583	5,340,109
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	27,571,572		27,571,572	13,962,423
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	27,201,162	27,201,162		
21.	Furniture and equipment, including health care delivery assets ($.....)	5,601,843	5,601,843		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,807,184		1,807,184	795,098
24.	Health care ($.....) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	656,692,062	506,848,590	149,843,472	158,613,131
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,221,874,122	542,625,453	6,679,248,669	6,327,320,467
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	7,221,874,122	542,625,453	6,679,248,669	6,327,320,467
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.	Amica Companies Supplemental Retirement Trust	70,277,259	22,182,759	48,094,500	47,449,019
2502.	Amica Companies Supplemental Retirement Trust II	42,769,669		42,769,669	36,475,245
2503.	Equities and deposits in pools and associations	39,724,637		39,724,637	39,772,153
2598.	Summary of remaining write-ins for Line 25 from overflow page	503,920,497	484,665,831	19,254,666	34,916,714
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	656,692,062	506,848,590	149,843,472	158,613,131

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....533,653,826)	1,491,645,682	1,419,899,527
2.	Reinsurance payable on paid losses and loss adjustment expenses	33,902,527	34,574,328
3.	Loss adjustment expenses	261,103,016	258,435,081
4.	Commissions payable, contingent commissions and other similar charges	216,320	295,882
5.	Other expenses (excluding taxes, licenses and fees)	128,140,479	150,964,984
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,535,841	12,675,254
7.1	Current federal and foreign income taxes (including $..... on realized capital gains (losses))	135,884	27,492
7.2	Net deferred tax liability	41,052,210	29,240,848
8.	Borrowed money $..... and interest thereon $.....		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....1,497,001 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)	1,264,792,651	1,213,023,428
10.	Advance premium	22,944,742	17,797,392
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	14,049,331	13,176,030
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,010,080	264,051
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	9,382,687	6,530,537
15.	Remittances and items not allocated	4,620,472	3,627,214
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		
20.	Derivatives		
21.	Payable for securities	43,180,491	2,482,581
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	93,794,412	87,109,474
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,415,506,825	3,250,124,103
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,415,506,825	3,250,124,103
29.	Aggregate write-ins for special surplus funds	6,000,000	6,000,000
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	3,257,741,844	3,071,196,364
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)	3,263,741,844	3,077,196,364
38.	Totals (Page 2, Line 28, Col. 3)	6,679,248,669	6,327,320,467
Details of Write-Ins			
2501.	Reserve for non-qualified pensions and deferrals	90,864,169	83,924,264
2502.	Reserve for unassessed insolvencies	340,000	340,000
2503.	Reserve for other surcharges	1,352,743	1,607,710
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,237,500	1,237,500
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	93,794,412	87,109,474
2901.	Guaranty fund	3,000,000	3,000,000
2902.	Voluntary reserve	3,000,000	3,000,000
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	6,000,000	6,000,000
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 $.....2,322,284,369)	2,265,983,449	2,253,655,911	3,023,425,379
	1.2. Assumed (written $.....39,901,820)	43,884,924	50,041,259	66,213,690
	1.3. Ceded (written $.....38,300,544)	37,751,951	45,146,344	59,931,708
	1.4 Net (written $.....2,323,885,645)	2,272,116,422	2,258,550,826	3,029,707,361
Deductions:				
2.	Losses incurred (current accident year $1,229,572,514):			
	2.1 Direct	1,270,662,655	1,357,645,503	1,764,979,609
	2.2 Assumed	25,673,483	39,708,589	41,226,745
	2.3 Ceded	931,209	929,696	2,479,281
	2.4 Net	1,295,404,929	1,396,424,396	1,803,727,073
3.	Loss adjustment expenses incurred	214,453,916	204,264,172	308,563,135
4.	Other underwriting expenses incurred	633,307,256	606,637,574	834,795,403
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	2,143,166,101	2,207,326,142	2,947,085,611
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	128,950,321	51,224,684	82,621,750
	Investment Income			
9.	Net investment income earned	128,170,962	106,260,786	154,058,296
10.	Net realized capital gains (losses) less capital gains tax of $.....2,196,869	18,987,303	48,027,719	35,759,119
11.	Net investment gain (loss) (Lines 9 + 10)	147,158,265	154,288,505	189,817,415
	Other Income			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....976,927 amount charged off $.....2,896,723)	(1,919,796)	(2,598,436)	(3,890,791)
13.	Finance and service charges not included in premiums	5,119,309	3,991,969	5,753,578
14.	Aggregate write-ins for miscellaneous income	216,601	1,184,028	1,166,947
15.	Total other income (Lines 12 through 14)	3,416,114	2,577,561	3,029,734
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	279,524,700	208,090,750	275,468,899
17.	Dividends to policyholders	127,106,437	124,426,656	162,043,078
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)	152,418,263	83,664,094	113,425,821
19.	Federal and foreign income taxes incurred	32,091,826	3,984,736	4,335,254
20.	Net income (Line 18 minus Line 19) (to Line 22)	120,326,437	79,679,358	109,090,567
	Capital and Surplus Account			
21.	Surplus as regards policyholders, December 31 prior year	3,077,196,364	2,862,269,384	2,862,269,384
22.	Net income (from Line 20)	120,326,437	79,679,358	109,090,567
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....16,923,877	73,203,953	91,863,826	122,247,419
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	5,112,515	(873,498)	(9,478,215)
27.	Change in nonadmitted assets	(15,843,708)	(29,402,437)	24,532,063
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	3,746,283	6,309,962	(31,464,854)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	186,545,480	147,577,211	214,926,980
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	3,263,741,844	3,009,846,595	3,077,196,364
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.	Discount earned on accounts payable	8,179	34,073	34,499
1402.	Penalties of regulatory authorities	(2,735)	(103,937)	(121,444)
1403.	State tax credits	211,157	1,253,892	1,253,892
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	216,601	1,184,028	1,166,947
3701.	Change in Amica Companies Supplemental Retirement Trust	845,013	2,764,906	1,584,074
3702.	Change in Amica Companies Supplemental Retirement Trust II	2,901,270	3,545,056	3,899,097
3703.	Unrecognized gain/(loss) on non-qualified pensions			(3,400,583)
3798.	Summary of remaining write-ins for Line 37 from overflow page			(33,547,442)
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	3,746,283	6,309,962	(31,464,854)

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	2,315,616,644	2,331,745,931	3,079,327,865
2. Net investment income	126,696,914	104,863,409	152,511,120
3. Miscellaneous income	19,957,258	13,364,424	(11,264,131)
4. Total (Lines 1 to 3)	2,462,270,816	2,449,973,764	3,220,574,854
5. Benefit and loss related payments	1,224,355,048	1,334,726,204	1,724,415,480
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	866,242,925	854,059,216	1,118,952,604
8. Dividends paid to policyholders	126,233,137	122,213,070	161,009,196
9. Federal and foreign income taxes paid (recovered) net of $..... tax on capital gains (losses)	47,789,452	2,775,944	11,776,984
10. Total (Lines 5 through 9)	2,264,620,562	2,313,774,434	3,016,154,264
11. Net cash from operations (Line 4 minus Line 10)	197,650,254	136,199,330	204,420,590
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	458,035,739	351,605,479	497,759,631
12.2 Stocks	160,907,090	242,471,052	259,590,610
12.3 Mortgage loans	9,230,141	1,450,269	5,906,304
12.4 Real estate			
12.5 Other invested assets	60,624,312	21,518,759	28,379,590
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,568		
12.7 Miscellaneous proceeds	40,697,911	20,134,734	3,692,427
12.8 Total investment proceeds (Lines 12.1 to 12.7)	729,496,762	637,180,293	795,328,562
13. Cost of investments acquired (long-term only):			
13.1 Bonds	796,463,593	443,429,015	724,426,262
13.2 Stocks	138,329,116	131,204,892	183,761,682
13.3 Mortgage loans			
13.4 Real estate	5,779,605	1,787,191	2,537,193
13.5 Other invested assets	53,035,998	41,972,815	65,320,816
13.6 Miscellaneous applications	25,045,048		
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,018,653,360	618,393,913	976,045,953
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)	(289,156,598)	18,786,380	(180,717,391)
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)	(18,869,775)	(29,429,953)	(19,625,103)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(18,869,775)	(29,429,953)	(19,625,103)
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)	(110,376,120)	125,555,757	4,078,096
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	69,985,451	65,907,355	65,907,355
19.2 End of period (Line 18 plus Line 19.1)	(40,390,669)	191,463,112	69,985,451

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

20.0001.			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of the Amica Mutual Insurance Company (the Company) have been prepared on the basis of accounting practices prescribed or permitted by the State of Rhode Island.

The State of Rhode Island requires insurance companies domiciled in the State of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the state of Rhode Island Department of Business Regulation Insurance Division. The Company has no state basis statement adjustments to report.

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting practices (NAIC SAP) and practices prescribed and permitted by the State of Rhode Island as of September 30, 2026 and December 31, 2025 is shown below:

	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	$ 120,326,437	$ 109,090,567
(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	$ 120,326,437	$ 109,090,567
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 3,263,741,844	$ 3,077,196,364
(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	$ 3,263,741,844	$ 3,077,196,364

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds not backed by other loans are stated at amortized value using the scientific method, or fair value as specified by the SVO manual.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

(6) Asset-backed securities are valued at amortized cost using the prospective method.

(7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes

(8) Investments in joint ventures, partnerships and limited liability companies - No Significant Changes

(9) Derivatives - No Significant Changes

(10) Investment income as a factor in the premium deficiency calculation - No Significant Changes

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

(14) Net realized capital gains or (losses) - No Significant Changes

(15) Investments in real estate - No Significant Changes

D. Going Concern

Management's review of relevant conditions and events, considered in the aggregate, indicate that it is probable that the Company will be able to meet its obligations as they become due within one year after the date that the financial statements are issued.

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) There were no new loans originated by the Company in the current year.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 72.8%.

(3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None

Notes to the Financial Statements

5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 82,821,000	$	$ 82,821,000
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$ 82,821,000	$	$ 82,821,000
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 92,051,141	$	$ 92,051,141
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$ 92,051,141	$	$ 92,051,141

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan

As of September 30, 2026, the Company identified one commercial mortgage loan as impaired. The net investment in the loan is $2,239,139 after an other-than-temporary impairment of $1,477,891.

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With allowance for credit losses	$	$	$	$	$	$	$
2. No allowance for credit losses					2,239,139		2,239,139
3. Total (1+2)	$	$	$	$	$ 2,239,139	$	$ 2,239,139
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$ 2,239,139	$	$ 2,239,139
b. Prior Year							
1. With allowance for credit losses	$	$	$	$	$	$	$
2. No allowance for credit losses					2,239,139		2,239,139
3. Total (1+2)	$	$	$	$	$ 2,239,139	$	$ 2,239,139
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$ 2,239,139	$	$ 2,239,139

Notes to the Financial Statements

5. Investments (Continued)

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$	$	$	$	$ 2,239,139	$	$ 2,239,139
2. Interest income recognized							
3. Recorded investments on nonaccrual status							
4. Amount of interest income recognized using a cash-basis method of accounting							
b. Prior Year							
1. Average recorded investment	$	$	$	$	$ 3,338,909	$	$ 3,338,909
2. Interest income recognized					82,975		82,975
3. Recorded investments on nonaccrual status							
4. Amount of interest income recognized using a cash-basis method of accounting					96,890		96,890

(7) Allowance for credit losses - None

(8) Mortgage loans derecognized as a result of foreclosure - None

(9) Any accrued interest which is determined to be uncollectible will be written off immediately in the period such determination is made. Interest income and accrued interest receivable are reversed when a loan is put on non-accrual status. Interest income on loans more than 90 days delinquent is recognized in the period the cash is collected. Interest income recognition is continued when the loan becomes less than 90 days delinquent and management determines it is probable that the loan will continue to perform.

B. Debt Restructuring - None

C. Reverse Mortgages - None

D. Asset-Backed Securities

(1) For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - None

(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 - None

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

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	$ 69,986,357
2. 12 months or longer	81,058,906
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 1,565,077,040
2. 12 months or longer	397,264,039

(5) All asset-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by an analysis of the underlying credit of each security. Unrealized losses are primarily attributable to higher interest rates and modestly wider spread levels. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in the value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

H. Repurchase Agreements Transactions Accounted for as a Sale - None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None

J. Real Estate - None

K. Investments in Tax Credit Structures (tax credit investments) - None

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted, Current Year (1) Total General Account (G/A)	(2) G/A Supporting Protected Cell Account Activity	(3) Total Protected Cell Account Restricted Assets	(4) Protected Cell Account Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase / (Decrease) (5 - 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock	3,203,700				3,203,700	3,006,500	197,200
j. On deposit with states	4,763,164				4,763,164	4,763,496	(332)
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	42,085,771				42,085,771	77,295,821	(35,210,050)
m. Pledged as collateral not captured in other categories							
n. Other restricted assets							
o. Collateral assets received and on balance sheet							
p. Assets held under modco reinsurance agreements							
q. Assets held under funds withheld reinsurance agreements							
r. Total restricted assets (Sum of a through q)	$ 50,052,635	$	$	$	$ 50,052,635	$ 85,065,817	$ (35,013,182)

Restricted Asset Category	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5 - 8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %	(12) Amount Reported in General Interrogatories	(13) Difference from Note and Annual GI	(14) Annual GI Ref
a. Subject to contractual obligation for which liability is not shown	$	$	%	%	XXX	XXX	XXX
b. Collateral held under security lending agreements					XXX	XXX	25.04+25.05
c. Subject to repurchase agreements					XXX	XXX	26.21
d. Subject to reverse repurchase agreements					XXX	XXX	26.22
e. Subject to dollar repurchase agreements					XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements					XXX	XXX	26.24
g. Placed under option contracts					XXX	XXX	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					XXX	XXX	26.26
i. FHLB capital stock		3,203,700	0.044	0.048	XXX	XXX	26.27
j. On deposit with states		4,763,164	0.066	0.071	XXX	XXX	26.28
k. On deposit with other regulatory bodies					XXX	XXX	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)		42,085,771	0.583	0.630	XXX	XXX	26.31
m. Pledged as collateral not captured in other categories					XXX	XXX	26.30
n. Other restricted assets					XXX	XXX	26.32
o. Collateral assets received and on balance sheet					XXX	XXX	XXX
p. Assets held under modco reinsurance agreements					XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements					XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$	$ 50,052,635	0.693 %	0.749 %	XXX	XXX	XXX

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - None

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - None

(4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements - None

(5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) - None

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - None

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	5	
(2) Aggregate amount of investment income	$ 592,625	$

R. Reporting Entity's Share of Cash Pool by Asset Type - None

S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets - No Significant Changes

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company did not recognize any impairment write down for investments in joint ventures, partnerships and limited liability companies in 2026. In 2025, the Company recognized a $7,417,468 other-than-temporary impairment (OTTI) on the Lyme Forest Fund IV Legacy, LP and PJC Fund V, LP. Fair values were based on the most recent valuation available from the fund and the impairment was deemed to be other-than-temporary based on the timing of expected returns on fund investments.

7. Investment Income

A. Due and Accrued Income Excluded from Surplus - No Significant Changes

B. Total Amount Excluded

As of September 30, 2026, accrued interest income totaling $123,673 was deemed uncollectible and was written off.

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

Interest Income Due and Accrued	Amount
1. Gross	$ 34,872,394
2. Nonadmitted	$
3. Admitted	$ 34,872,394

D. The aggregate deferred interest - None

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - None

8. Derivative Instruments - None

9. Income Taxes

A. Components of the net deferred tax asset/(liability)

(1) Change between years by tax character

	09/30/2026			12/31/2025			Change		
	(1) Ordinary	(2) Capital	(3) Total (Col 1+2)	(4) Ordinary	(5) Capital	(6) Total (Col 4+5)	(7) Ordinary (Col 1-4)	(8) Capital (Col 2-5)	(9) Total (Col 7+8)
(a) Gross deferred tax assets	$ 318,901,951	$ 5,960,756	$ 324,862,707	$ 310,783,770	$ 8,284,401	$ 319,068,171	$ 8,118,181	$ (2,323,645)	$ 5,794,536
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	318,901,951	5,960,756	324,862,707	310,783,770	8,284,401	319,068,171	8,118,181	(2,323,645)	5,794,536
(d) Deferred tax assets nonadmitted									
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 318,901,951	$ 5,960,756	$ 324,862,707	$ 310,783,770	$ 8,284,401	$ 319,068,171	$ 8,118,181	$ (2,323,645)	$ 5,794,536
(f) Deferred tax liabilities	192,904,983	173,009,934	365,914,917	192,222,962	156,086,057	348,309,019	682,021	16,923,877	17,605,898
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 125,996,968	$ (167,049,178)	$ (41,052,210)	$ 118,560,808	$ (147,801,656)	$ (29,240,848)	$ 7,436,160	$ (19,247,522)	$ (11,811,362)

(2) Admission calculation components SSAP No. 101

	09/30/2026			12/31/2025			Change		
	(1) Ordinary	(2) Capital	(3) Total (Col 1+2)	(4) Ordinary	(5) Capital	(6) Total (Col 4+5)	(7) Ordinary (Col 1-4)	(8) Capital (Col 2-5)	(9) Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 46,447,824	$	$ 46,447,824	$ 16,552,062	$	$ 16,552,062	$ 29,895,762	$	$ 29,895,762
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	42,337,654		42,337,654	85,234,934		85,234,934	(42,897,280)		(42,897,280)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	42,337,654		42,337,654	85,234,934		85,234,934	(42,897,280)		(42,897,280)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	495,099,070	XXX	XXX	467,129,376	XXX	XXX	27,969,694
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	230,116,473	5,960,756	236,077,229	208,996,774	8,284,401	217,281,175	21,119,699	(2,323,645)	18,796,054
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 318,901,951	$ 5,960,756	$ 324,862,707	$ 310,783,770	$ 8,284,401	$ 319,068,171	$ 8,118,181	$ (2,323,645)	$ 5,794,536

(3) Ratio used as basis of admissibility

	09/30/2026	12/31/2025
(a) Ratio percentage used to determine recovery period and threshold limitation amount	849.003 %	801.040 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 3,300,660,464	$ 3,114,195,843

Notes to the Financial Statements

9. Income Taxes (Continued)

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	09/30/2026		12/31/2025		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 318,901,951	$ 5,960,756	$ 310,783,770	$ 8,284,401	$ 8,118,181	$ (2,323,645)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 318,901,951	$ 5,960,756	$ 310,783,770	$ 8,284,401	$ 8,118,181	$ (2,323,645)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? NO

B. Regarding deferred tax liabilities that are not recognized

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Major components of current income taxes incurred

Current income taxes incurred consist of the following major components:	(1) 09/30/2026	(2) 12/31/2025	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ 32,091,826	$ 4,335,254	$ 27,756,572
(b) Foreign			
(c) Subtotal (1a+1b)	$ 32,091,826	$ 4,335,254	$ 27,756,572
(d) Federal income tax on net capital gains	2,196,869	6,724,438	(4,527,569)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 34,288,695	$ 11,059,692	$ 23,229,003

	(1) 09/30/2026	(2) 12/31/2025	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 20,113,951	$ 19,317,083	$ 796,868
(2) Unearned premium reserve	54,084,970	51,694,474	2,390,496
(3) Policyholder reserves			
(4) Investments			
(5) Deferred acquisition costs			
(6) Policyholder dividends accrual			
(7) Fixed assets	9,183,427	8,184,862	998,565
(8) Compensation and benefits accrual	60,686,880	55,571,519	5,115,361
(9) Pension accrual	167,613,001	167,613,001	
(10) Receivables - nonadmitted	293,892	292,573	1,319
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other	6,925,830	8,110,258	(1,184,428)
(99) Subtotal (Sum of 2a1 through 2a13)	$ 318,901,951	$ 310,783,770	$ 8,118,181
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 318,901,951	$ 310,783,770	$ 8,118,181
(e) Capital			
(1) Investments	$ 5,960,756	$ 8,284,401	$ (2,323,645)
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	$ 5,960,756	$ 8,284,401	$ (2,323,645)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	5,960,756	8,284,401	(2,323,645)
(i) Admitted deferred tax assets (2d + 2h)	$ 324,862,707	$ 319,068,171	$ 5,794,536

Notes to the Financial Statements

9. Income Taxes (Continued)

		(1) 09/30/2026	(2) 12/31/2025	(3) Change (1-2)
3.	Deferred Tax Liabilities			
	(a) Ordinary			
	(1) Investments	$ 1,891,585	$ 1,740,088	$ 151,497
	(2) Fixed assets	5,134,945	4,306,341	828,604
	(3) Deferred and uncollected premium			
	(4) Policyholder reserves			
	(5) Other	185,878,453	186,176,533	(298,080)
	(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 192,904,983	$ 192,222,962	$ 682,021
	(b) Capital			
	(1) Investments	$ 173,009,934	$ 156,086,057	$ 16,923,877
	(2) Real estate			
	(3) Other			
	(99) Subtotal (3b1+3b2+3b3)	$ 173,009,934	$ 156,086,057	$ 16,923,877
	(c) Deferred tax liabilities (3a99 + 3b99)	$ 365,914,917	$ 348,309,019	$ 17,605,898
4.	Net deferred tax assets/liabilities (2i - 3c)	$ (41,052,210)	$ (29,240,848)	$ (11,811,362)

The change in deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	Current Period	Prior Year	Change (Col. 1 - Col. 2)
Adjusted gross deferred tax assets	$ 324,862,707	$ 319,068,171	$ 5,794,536
Total deferred tax liabilities	365,914,917	348,309,019	17,605,898
Net deferred tax assets (liabilities)	$ (41,052,210)	$ (29,240,848)	$ (11,811,362)
Statutory valuation allowance adjustment			
Net deferred tax assets (liabilities) after statutory valuation allowance	$ (41,052,210)	$ (29,240,848)	$ (11,811,362)
Tax effect of unrealized gains (losses)			16,923,877
Change in net deferred income tax			$ 5,112,515

In accordance with NAIC Statutory Accounting Principles, the Company recognizes deferred tax assets and liabilities for the expected future consequences of events that have been included in the financial statements. Deferred tax assets and liabilities are determined on the basis of differences between the financial statement and tax bases of assets and liabilities using enacted tax rates in effect for the year in which the differences are expected to reverse.

D. Among the more significant book to tax adjustments

The provision for Federal income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before taxes. Among the more significant book to tax adjustments were the following:

	09/30/2026	Effective Tax Rate
Income before taxes	$ 32,469,178	21.000 %
Dividends received deduction, net of pro-ration	(585,940)	-0.379
Change in non-admitted assets	(3,019,897)	-1.953
Other	312,839	0.202
Total	$ 29,176,180	18.870 %

	09/30/2026	Effective Tax Rate
Federal income taxes incurred (benefit)	$ 32,091,826	20.756 %
Tax on capital gains (losses)	2,196,869	1.421
Change in net deferred taxes	(5,112,515)	-3.307
Total statutory income taxes	$ 29,176,180	18.870 %

	12/31/2025	Effective Tax Rate
Income before taxes	$ 25,231,555	21.000 %
Dividends received deduction, net of pro-ration	(749,245)	-0.624
Change in non-admitted assets	5,148,080	4.285
Change in pension overfunded asset	(745,879)	-0.621
Change in retiree medical fund	(5,964,497)	-4.964
Change in reserve for miscellaneous benefits	(1,048,710)	-0.873
Other	(1,333,397)	-1.110
Total	$ 20,537,907	17.094 %

Notes to the Financial Statements

9. Income Taxes (Continued)

	12/31/2025	Effective Tax Rate
Federal income taxes incurred (benefit)	$ 4,335,254	3.608 %
Tax on capital gains (losses)	6,724,438	5.597
Change in net deferred taxes	9,478,215	7.889
Total statutory income taxes	$ 20,537,907	17.094 %

E. Operating loss and tax credit carryforwards

(1) At September 30, 2026, the Company did not have any unused operating loss carryforwards and/or tax credits available to offset against future taxable income.

(2) Income tax expense available for recoupment

The amounts of Federal income taxes incurred and available for recoupment in the event of future net losses are:

	Total
2024	$
2025	12,159,129
2026	34,288,695

(3) The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated federal income tax return

(1) For 2026, the Company's Federal income tax return is consolidated with the following subsidiaries:

a. Amica General Agency, LLC
b. Amica Property and Casualty Insurance Company
c. Amica Life Insurance Company

(2) The method of allocation between the companies is contained in a written agreement approved by the Board of Directors. Allocation is made in accordance with Section 1552(a)(2) of the Internal Revenue Code based upon separate return calculations with current credit for net losses. Inter-company estimated tax balances are settled at least quarterly during the tax year with a final settlement during the month following the filing of the consolidated income tax return.

G. Federal or foreign income tax loss contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT)

The Company does not have any liability as it relates to Repatriation Transition Tax.

I. Alternative Minimum Tax (AMT) Credit

The Inflation Reduction Act (Act) was enacted on August 16, 2022, and included a new Corporate Alternative Minimum Tax (CAMT). The Company (or the controlled group of corporations of which the Company is a member) has determined that they do not expect to be liable for CAMT in 2026.

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

A. Nature of Relationships - No Significant Changes

B. Detail of Related Party Transactions - No Significant Changes

C. Transactions with related party who are not reported on Schedule Y - None

D. Amounts Due (to) or from Related Parties

	09/30/26		12/31/25	
Affiliate	Management, Service and Reinsurance Contracts	Federal Income Taxes	Management, Service and Reinsurance Contracts	Federal Income Taxes
Amica General Agency, LLC	$ 331,179	$ 55,328	$ 268,452	$ 27,970
Amica Life Insurance Company	1,289,668	(124,184)	946,189	385,671
Amica Property and Casualty Insurance Company	160,341	(11,700)	(419,543)	(27,492)
Total	$ 1,781,188	$ (80,556)	$ 795,098	$ 386,149

E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes

F. Guarantees or Contingencies - None

G. Nature of Relationships that Could Affect Operations - None

H. Amount Deducted for Investment in Upstream Company - None

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - None

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - None

K. Foreign Subsidiary Value Using CARVM - None

Notes to the Financial Statements

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)

L. Downstream Holding Company Value Using Look-Through Method - None

M. All SCA Investments - None

N. Investment in Insurance SCAs

(1) The Company owns two insurance SCA entities that are carried at audited statutory equity value. Amica Property and Casualty Insurance Company follows no state prescribed or permitted practices that depart from NAIC statutory accounting practices and procedures (NAIC SAP). The statutory financial statements of Amica Life reflect a Rhode Island Department of Business Regulation Insurance Division approved permitted practice, which deviates from required NAIC SAP. This permitted practice allows Amica Life to record directly to surplus the change in XXX reserves that is above the change in the reserves calculated on a discounted cash flow basis, instead of recording the change in XXX reserves directly to net income as required by NAIC SAP.

(2) The monetary effect on net income and surplus

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Amica Life Insurance Company	$ (10,560,505)	$	$ 427,135,114	$ 427,135,114

* Per AP&P Manual (without permitted or prescribed practices)

This permitted practice has no effect on the surplus of Amica Life nor its reserve position, as Amica Life continues to establish reserves in accordance with Rhode Island Regulation 93.

(3) No regulatory action or risk-based capital event would be triggered under NAIC SAP or permitted practice accounting.

O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt

A. Debt, Including Capital Notes - None

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Boston with capital stock totaling $3,203,700. While the Company has used its membership for contingent liquidity needs, the Company does not currently have any funding agreements in place with the FHLB as of September 30, 2026. The Company has determined the estimated maximum borrowing capacity as $1,707,053,407 based on the market value of eligible collateral as of September 30, 2026.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	3,163,700	3,163,700	
(c) Activity stock			
(d) Excess stock	40,000	40,000	
(e) Aggregate total (a+b+c+d)	$ 3,203,700	$ 3,203,700	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 1,707,053,407		
2. Prior Year-End			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	2,966,500	2,966,500	
(c) Activity stock			
(d) Excess stock	40,000	40,000	
(e) Aggregate total (a+b+c+d)	$ 3,006,500	$ 3,006,500	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 1,825,382,497		

(b) Membership stock (Class A and B) eligible and not eligible for redemption

			Eligible for Redemption			
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 3,163,700	$ 3,163,700	$	$	$	$

Notes to the Financial Statements

11. Debt (Continued)

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	$ 35,947,920	$ 42,085,771	$ 1,000,000
2.	Current year general account total collateral pledged	35,947,920	42,085,771	1,000,000
3.	Current year protected cell accounts total collateral pledged			
4.	Prior year-end total general and protected cell accounts total collateral pledged	62,903,721	77,295,821	

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3)	$ 60,976,305	$ 77,012,996	$
2.	Current year general account maximum collateral pledged	60,976,305	77,012,996	
3.	Current year protected cell accounts maximum collateral pledged			
4.	Prior year-end total general and protected cell accounts maximum collateral pledged	64,921,748	79,331,253	

(4) Borrowing from FHLB

The Company did not have any outstanding borrowings from the FHLB as of September 30, 2026. During the period, the maximum amount borrowed was $1,000,000.

(a) Amount as of the reporting date - None

(b) Maximum amount during reporting period (current year)

		(1) Total (2+3)	(2) General Account	3 Protected Cell Accounts
1.	Debt	$ 1,000,000	$ 1,000,000	$
2.	Funding agreements			
3.	Other			
4.	Aggregate total (Lines 1+2+3)	$ 1,000,000	$ 1,000,000	$

(c) FHLB - Prepayment obligations

		Does the company have prepayment obligations under the following arrangements (YES/NO)?
1.	Debt	NO
2.	Funding agreements	NO
3.	Other	NO

C. Unused commitments and lines of credit for financing arrangements: - None

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

A. Defined Benefit Plan

The Company sponsors a defined benefit pension plan and a postretirement health care benefit plan covering substantially all employees of the Company. The Company has a noncontributory defined benefit pension plan whereby the benefits are based upon years of service and the employee's career average compensation. The plan is funded through a pension trust (Amica Pension Fund). The adoption of SSAP No. 102 did not have a surplus impact on the Company as the pension plan was overfunded by more than the transition liabilities.

During 2019, the Company elected to close the defined benefit pension plan to new participants such that no new participants may be added on or after July 1, 2019.

In addition to pension benefits, the Company provides certain health care and life insurance benefits ("post retirement") for retired employees. Substantially all employees may become eligible for these benefits if they reach retirement age while working for the Company and satisfy certain service requirements. In 2005, the Company implemented an employee health care cost sharing arrangement with its employees. No employee contribution is required for employees retiring prior to January 1, 2005. Employees who retired after 2004 will contribute approximately 20% to their health care coverage for 2005 and going forward. In October 2013, the Company amended the postretirement health care benefits for current retirees and active employees. The amendment changes the future benefits provided to retirees to defined subsidy payments to facilitate purchasing coverage from an independent health exchange, effective January 1, 2015. In addition, employees hired on or after January 1, 2014 will not be eligible for postretirement health care benefits.

Notes to the Financial Statements

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (Continued)

Life insurance benefits are based upon a multiple of salary and years of service at the date of retirement and are subject to a maximum benefit of $1,000,000 for active employees and $250,000 for retirees. The plan was amended in 2016 to increase the maximum active benefit from $500,000 to $1,000,000 and change the benefit for employees who retire after March 1, 2016 to $25,000.

(1) Change in benefit obligation - No Significant Changes

(2) Change in plan assets - No Significant Changes

(3) Funded status - No Significant Changes

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		09/30/2026	12/31/2025	09/30/2026	12/31/2025	09/30/2026	12/31/2025
a.	Service cost	$ 21,301,902	$ 27,376,855	$ 4,920,929	$ 5,278,132	$	$
b.	Interest cost	55,538,577	74,113,845	16,676,915	16,354,417		
c.	Expected return on plan assets	(82,904,199)	(111,676,342)	(16,773,058)	(18,801,003)		
d.	Transition asset or obligation	(693,230)					
e.	Gains and losses	18,675,045	24,008,060	(506,062)	(3,213,537)		
f.	Prior service cost or credit	246,257	328,342	(1,889,255)	(1,897,376)		
g.	Gain or loss recognized due to a settlement or curtailment						
h.	Total net periodic benefit cost	$ 12,164,352	$ 14,150,760	$ 2,429,469	$ (2,279,367)	$	$

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - No Significant Changes

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - No Significant Changes

(7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes

(8) Accumulated benefit obligation - No Significant Changes

(9) Assumed health care cost trend rate(s) - No Significant Changes

(10) Estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated - No Significant Changes

(11) Contributions expected to be paid to the plan during the next fiscal year - No Significant Changes

(12) Amounts and types of securities of the reporting entity and related parties included in plan assets - None

(13) Alternative method used to amortize prior service amounts or net gains and losses - None

(14) Substantive commitments used as the basis for accounting for the benefit obligation - None

(15) Special or contractual termination benefits recognized during the period - None

(16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - None

(17) Funded status of the plan and surplus impact - No Significant Changes

B. Investment Policies and Strategies of Plan Assets - No Significant Changes

C. Fair Value of Each Class of Plan Assets - No Significant Changes

D. Expected Long-Term Rate of Return for the Plan Assets - No Significant Changes

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - No Significant Changes

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - No Significant Changes

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

A. Outstanding Shares - None

B. Dividend Rate of Preferred Stock - None

C. Dividend Restrictions - None

D. Ordinary Dividends - None

E. Company Profits Paid as Ordinary Dividends - None

F. Surplus Restrictions - No Significant Changes

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

I. Changes in Special Surplus Funds - None

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations (Continued)

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented by cumulative unrealized capital gains is $745,608,244, net of deferred taxes.

K. Company-Issued Surplus Debentures or Similar Obligations - None

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - None

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - None

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company has made commitments in the amount of $282,205,573 to provide additional funds to limited partnerships.

(2) Nature and circumstances of guarantee - None

(3) Aggregate compilation of guarantee obligations - None

B. Assessments - No Significant Changes

C. Gain Contingencies - None

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - No Significant Changes

E. Product Warranties - None

F. Joint and Several Liabilities - None

G. All Other Contingencies - No Significant Changes

15. Leases - No Significant Changes

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - None

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales - None

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales

The Company did not have any wash sales at September 30, 2026.

(1) Objectives - None

(2) Details by NAIC designation 3 or below, or unrated of securities sold during the quarter and reacquired within 30 days of the sale date - None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - None

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

The Company's valuation techniques are based on observable and unobservable pricing inputs. Observable inputs reflect market data obtained from independent sources based on trades of securities, while unobservable inputs reflect the Company's market assumptions. These inputs comprise the following fair value hierarchy:

Level 1 – Observable inputs in the form of quoted prices for identical instruments in active markets.

Level 2 – Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.

Level 3 – One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets and liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

	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	$ 876,247,098	$ 3,203,700	$	$	$ 879,450,798
	Common Stock: Mutual Funds	27,629,031				27,629,031
	Common Stock: Exchange Traded Funds	336,110,342				336,110,342
	Preferred Stock: Industrial And Miscellaneous			1,914,711		1,914,711
	Cash, Cash Equivalents And Short-Term Investments: All Other Money Market Funds	47,420,277				47,420,277
	Other Invested Assets: Collective Investment Funds	125,727,030				125,727,030
	Total assets at fair value/NAV	$ 1,413,133,778	$ 3,203,700	$ 1,914,711	$	$ 1,418,252,189
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

There were no transfers between Level 1, Level 2, or Level 3 in the current year.

(2) Fair value measurements in Level 3 of the fair value hierarchy

The following table presents the changes in the Company's Level 3 financial instruments which are carried at fair value as of September 30, 2026.

	2026	2025
Assets at fair value:		
Balance at beginning of year	$ 2,197,587	$ 2,231,374
Total gains/losses included in net increase (decrease) in net assets available for benefits	(63,979)	17,298
Purchases	73,835	129,341
Sales	(292,732)	(180,426)
Issuances		
Settlements		
Transfers into Level 3		
Transfers out of Level 3		
Balance at end of year	$ 1,914,711	$ 2,197,587

(3) Policy on Transfers Into and Out of Level 3

The Company recognizes transfers between levels at the end of the reporting period.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Level 2 common stock is comprised of class B shares of capital stock in the FHLB of Boston, which is not actively traded on an exchange. The price of FHLB capital stock cannot fluctuate, and must be purchased, repurchased or transferred at its par value. Level 3 preferred stock is comprised of the Cyprium Parallel Investors V fund. This is a private equity investment that is capitalized with participating preferred units and is held at fair value based on the latest valuation received from the general partner, adjusted for any cash transactions through year-end.

(5) Derivatives - None

B. Other Fair Value Disclosures - None

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)
Bonds: Issuer credit obligations	$ 1,160,881,772	$ 1,348,437,934	$ 177,762,697	$ 890,360,755	$ 92,758,320	$	$
Bonds: Asset-backed securities	2,029,241,539	2,179,852,094		2,028,239,551	1,001,988		
Preferred Stock: Industrial And Miscellaneous	1,914,711	1,914,711			1,914,711		
Common Stock: Industrial And Miscellaneous	879,450,798	879,450,798	876,247,098	3,203,700			
Common Stock: Mutual Funds	27,629,031	27,629,031	27,629,031				
Common Stock: Exchange Traded Funds	336,110,342	336,110,342	336,110,342				
Mortgage Loans: Commercial Mortgages	74,786,127	82,821,000		74,786,127			
Cash, Cash Equivalents And Short-Term Investments: Cash	(87,810,946)	(87,810,946)	(87,810,946)				
Cash, Cash Equivalents And Short-Term Investments: All Other Money Market Funds	47,420,277	47,420,277	47,420,277				
Other Invested Assets: Collective Investment Funds	125,727,030	125,727,030	125,727,030				

D. Not Practicable to Estimate Fair Value

The Company does not have any securities for which it is not practicable to estimate fair value.

E. Nature and Risk of Investments Reported at NAV

The Company does not have any securities measured at net asset value.

21. Other Items

A. Unusual or Infrequent Items - No Significant Changes

B. Troubled Debt Restructuring - None

Notes to the Financial Statements

21. Other Items (Continued)

C. Other Disclosures

Assets with book values in the amount of $4,763,164 and $4,763,496 at September 30, 2026 and December 31, 2025, respectively, were on deposit with government authorities or trustees as required by law.

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits

(1) Carrying value of state and federal tax credits, disaggregated by transferable/certificated and non-transferable, gross of any related tax liabilities by jurisdiction and in total

Description of Transferable and Non-transferable Tax Credits	Jurisdiction	Carrying Value	Unused Amount
Massachusetts Low Income Housing Tax Credit	MA	$ 4,662,500	$ 5,900,000
Total		$ 4,662,500	$ 5,900,000

(2) Total unused tax credits by jurisdiction, disaggregated by transferable/certificated and non-transferable

		Jurisdiction	Transferable / Certificated	Nontransferable	Total
a001	State	MA	$ 4,662,500	$	$ 4,662,500
	Total	XXX	$ 4,662,500	$	$ 4,662,500
b.	Federal	XXX			
c.	Total (a+b)	XXX	$ 4,662,500	$	$ 4,662,500

(3) Method of estimating utilization of remaining state and federal tax credits

The Company estimated the utilization of the remaining state and federal tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing the projected future tax liability to the availability of remaining state and federal tax credits.

(4) Impairment loss

The Company did not realize an impairment loss during the period as a result of impairment analysis of the carrying amount from state and federal tax credits.

(5) State and federal tax credits admitted and nonadmitted disaggregated by transferable/certificated and non-transferable

	Total Admitted	Total Nonadmitted
a. State		
1. Transferable	$ 4,662,500	$
2. Non-transferable		
b. Federal		
1. Transferable	$	$
2. Non-transferable		

(6) Any commitment or contingent commitment to purchase tax credits

The Company has committed to purchase $19,160,000 worth of tax credits as of September 30, 2026.

F. Subprime-Mortgage-Related Risk Exposure - No Significant Changes

G. Insurance-Linked Securities (ILS) Contracts - None

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - None

22. Events Subsequent

Subsequent events have been considered through November 13, 2026 for the statutory statement issued on November 13, 2026. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - None

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

Reserves as of December 31, 2025 were $1,678,335,000. As of September 30, 2026, $457,117,000 has been paid for loss and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,115,088,000 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on homeowners and automobile lines of insurance. Therefore, there has been $106,130,000 of favorable prior year development from December 31, 2025 to September 30, 2026. This decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - None

Notes to the Financial Statements

27. **Structured Settlements** - No Significant Changes
28. **Health Care Receivables** - None
29. **Participating Policies** - None
30. **Premium Deficiency Reserves** - No Significant Changes
31. **High Deductibles** - None
32. **Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses** - None
33. **Asbestos/Environmental Reserves** - None
34. **Subscriber Savings Accounts** - None
35. **Multiple Peril Crop Insurance** - None
36. **Financial Guaranty Insurance** - None

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? NO

1.2 If yes, has the report been filed with the domiciliary state?

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? NO

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
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? NO

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? NO

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? NO

4.2 If yes, provide the name of 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? NO
If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2024

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/24/2025

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? N/A

6.6 Have all of the recommendations within the latest financial examination report been complied with? YES

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? NO

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? NO

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? 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 affiliates primary federal regulator.

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

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
(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? NO

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? NO

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? YES

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.) NO

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

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	493,290,702	505,111,679
13.24 Short-Term Investments		
13.25 Mortgage Loans on Real Estate		
13.26 All Other	1,362,808	2,826,053
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	494,653,510	507,937,732
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? NO

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? N/A
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 $

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*? NO

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

1 Name of Custodian(s)	2 Custodian Address
State Street Bank & Trust Co.	2323 Grand Boulevard, 5th Floor, Kansas City, Missouri 64108

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)
MFS Investment Management	111 Huntington Avenue, Boston, MA 02199	Mutual Funds

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? NO

16.4 If yes, give full and complete 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.

1 Name of Firm or Individual	2 Affiliation
Susan F. Chung, Executive Vice President, Chief Investment and Strategy Officer	I

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

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? NO

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? YES

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 per the criteria listed? NO

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? NO

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

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? NO

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? N/A
   If yes, attach an explanation.

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? NO

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? NO

4.2 If yes, complete the following schedule:

			Total Discount				Discount Taken During Period			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	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? NO

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? NO

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

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?

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
	AA-5420050	KOREAN REINS CO	KOR	Unauthorized		
	AA-3190829	MARKEL BERMUDA LTD	BMU	Authorized		
	AA-1120152	LLOYD'S SYNDICATE NUMBER 2357	GBR	Authorized		
	AA-1120253	LLOYD'S SYNDICATE NUMBER 2359	GBR	Authorized		

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

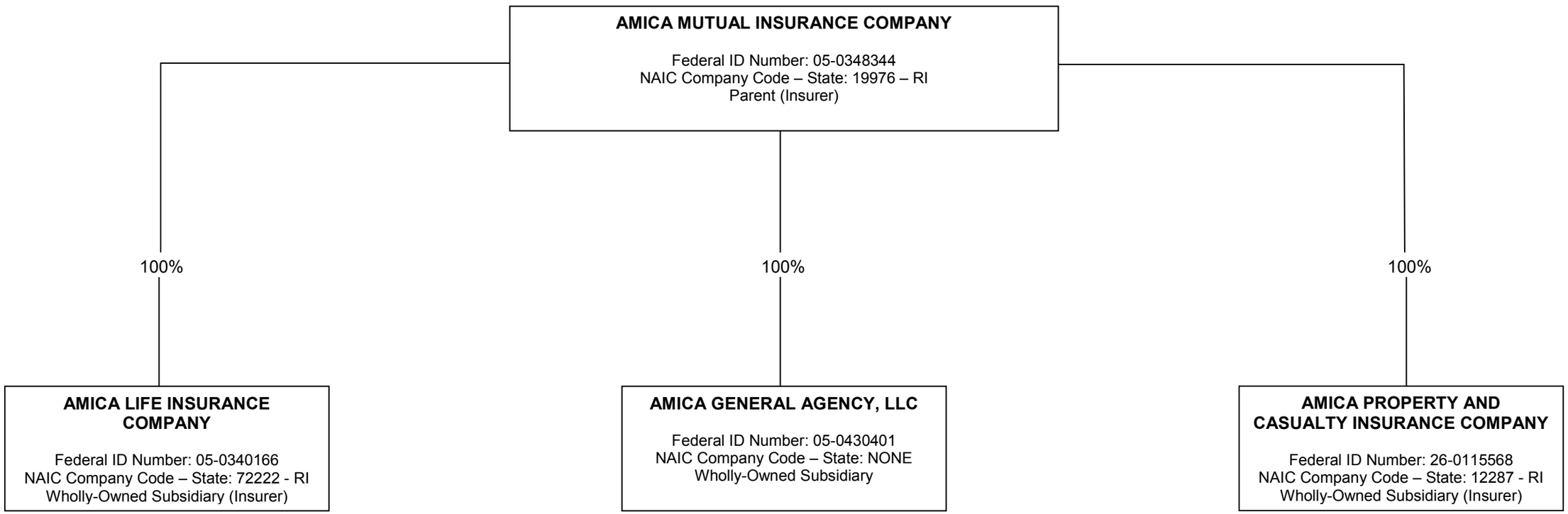
States, Etc.		1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	L	3,992,995	4,010,850	1,387,500	2,046,304	1,611,545	2,631,046
2. Alaska	AK	L	299,607	284,494	18,913	90,636	63,949	44,356
3. Arizona	AZ	L	34,073,651	36,402,022	15,527,599	16,020,251	24,096,748	24,118,580
4. Arkansas	AR	L	2,125,302	2,268,204	574,699	1,063,944	628,687	805,536
5. California	CA	L	196,240,209	202,647,024	116,704,424	255,306,001	201,337,890	206,057,041
6. Colorado	CO	L	46,377,542	54,635,900	16,358,953	21,974,931	14,789,457	19,904,041
7. Connecticut	CT	L	214,373,364	194,534,928	141,285,131	97,904,968	140,173,280	121,452,552
8. Delaware	DE	L	13,389,539	12,643,180	7,825,606	8,273,737	9,364,010	8,941,571
9. District of Columbia	DC	L	7,454,919	6,653,927	2,998,485	4,019,156	4,705,546	2,964,689
10. Florida	FL	L	129,188,377	145,609,412	72,292,743	84,713,369	79,385,808	88,560,158
11. Georgia	GA	L	94,448,916	94,153,417	55,521,272	67,118,374	69,325,359	70,923,361
12. Hawaii	HI	L						
13. Idaho	ID	L	4,910,128	5,340,589	2,629,080	4,163,228	2,288,774	2,255,982
14. Illinois	IL	L	29,842,779	31,204,335	15,306,371	12,684,208	15,779,276	18,153,297
15. Indiana	IN	L	10,340,261	10,787,516	5,348,726	5,130,936	4,647,663	3,464,557
16. Iowa	IA	L	4,305,099	4,443,274	2,176,621	2,080,905	2,182,723	1,456,871
17. Kansas	KS	L	5,804,798	6,140,436	4,411,433	2,729,443	2,346,812	3,240,023
18. Kentucky	KY	L	6,832,837	7,204,421	2,517,545	3,591,688	1,958,045	2,066,999
19. Louisiana	LA	L	9,342,032	9,390,934	4,979,063	7,948,237	11,647,205	12,254,845
20. Maine	ME	L	18,194,078	17,731,751	6,963,682	7,367,086	7,242,042	6,684,063
21. Maryland	MD	L	45,737,185	47,473,060	19,596,475	20,797,476	22,977,202	24,190,387
22. Massachusetts	MA	L	269,227,094	260,219,581	132,136,294	116,181,844	145,792,616	111,244,680
23. Michigan	MI	L	21,106,796	22,070,833	9,718,964	11,020,801	15,844,972	10,619,778
24. Minnesota	MN	L	19,450,657	20,970,145	7,708,056	6,598,771	5,243,090	7,366,390
25. Mississippi	MS	L	1,520,168	1,614,402	1,313,580	600,815	520,972	2,092,911
26. Missouri	MO	L	11,132,916	11,937,621	6,753,140	9,121,866	6,917,261	9,272,512
27. Montana	MT	L	1,669,889	1,788,139	358,422	428,253	2,085,640	572,599
28. Nebraska	NE	L	3,730,030	4,071,493	1,332,672	1,576,632	566,976	743,955
29. Nevada	NV	L	9,375,625	9,140,291	7,725,778	6,851,112	10,044,826	9,225,672
30. New Hampshire	NH	L	50,472,651	51,701,269	23,769,333	21,094,173	22,185,836	17,986,989
31. New Jersey	NJ	L	60,294,310	59,392,892	39,953,399	28,918,278	63,950,208	56,626,295
32. New Mexico	NM	L	9,890,223	10,676,403	3,198,933	3,786,350	3,409,448	4,096,624
33. New York	NY	L	174,596,173	164,113,925	77,694,053	66,701,022	140,247,084	101,474,718
34. North Carolina	NC	L	103,839,205	109,020,078	47,140,414	52,460,555	38,132,261	40,028,685
35. North Dakota	ND	L	359,822	352,625	126,437	145,355	342,750	31,152
36. Ohio	OH	L	23,534,163	24,465,538	15,480,487	11,925,498	12,292,337	12,141,833
37. Oklahoma	OK	L	3,126,501	3,002,544	1,225,540	1,158,037	4,680,004	2,560,683
38. Oregon	OR	L	38,883,465	41,175,400	16,954,187	19,776,167	21,135,898	20,043,649
39. Pennsylvania	PA	L	42,488,777	41,938,268	19,479,165	18,662,796	19,813,138	17,556,455
40. Rhode Island	RI	L	170,052,185	167,084,014	94,686,426	75,981,535	93,328,041	100,536,013
41. South Carolina	SC	L	23,999,488	24,238,034	8,830,193	10,930,360	15,268,954	16,080,856
42. South Dakota	SD	L	482,561	501,859	175,810	125,040	223,218	239,630
43. Tennessee	TN	L	18,307,918	18,982,051	8,287,872	10,178,859	6,618,394	8,764,139
44. Texas	TX	L	237,708,204	256,017,731	104,874,737	123,013,961	134,639,165	139,518,551
45. Utah	UT	L	7,047,971	7,353,623	3,716,724	3,374,970	2,613,855	4,786,547
46. Vermont	VT	L	8,445,048	8,259,263	4,163,737	3,006,617	4,145,504	2,768,464
47. Virginia	VA	L	40,236,122	41,913,010	15,910,119	17,552,808	19,420,797	17,639,914
48. Washington	WA	L	79,471,853	73,771,427	38,604,406	40,393,477	50,077,439	35,355,305
49. West Virginia	WV	L	2,379,738	2,471,061	738,729	1,780,160	1,076,467	1,011,881
50. Wisconsin	WI	L	11,210,848	11,545,129	8,818,710	5,833,996	5,901,485	4,184,288
51. Wyoming	WY	L	970,350	976,447	250,738	340,507	27,704	214,492
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	2,322,284,369	2,344,324,770	1,195,551,376	1,294,545,493	1,463,098,361	1,374,955,615
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 51
2. R – Registered – Non-domiciled RRGs
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the 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 6

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

PART 1 - ORGANIZATIONAL CHART



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 *
0028	Amica Mutual Insurance Group	19976	05-0348344				Amica Mutual Insurance Company	RI	RE					NO	
0028	Amica Mutual Insurance Group	72222	05-0340166				Amica Life Insurance Company	RI	DS	Amica Mutual Insurance Company	OWNERSHIP	100.000	Amica Mutual Insurance Company	NO	
0028	Amica Mutual Insurance Group		05-0430401				Amica General Agency, LLC	RI	DS	Amica Mutual Insurance Company	OWNERSHIP	100.000	Amica Mutual Insurance Company	NO	
0028	Amica Mutual Insurance Group	12287	26-0115568				Amica Property and Casualty Insurance Company	RI	DS	Amica Mutual Insurance Company	OWNERSHIP	100.000	Amica Mutual Insurance Company	NO	

Asterisk	Explanation

PART 1 – LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	5,797,692	4,843,043	83.534	75.504
2.1	Allied lines	18,931,804	10,648,895	56.249	40.498
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	991,886,141	505,933,057	51.007	63.703
5.1	Commercial multiple peril (non-liability portion)				
5.2	Commercial multiple peril (liability portion)				
6.	Mortgage guaranty				
8.	Ocean marine	4,669,188	1,711,682	36.659	46.095
9.1	Inland marine	8,894,833	2,634,077	29.614	38.033
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims made				
12.	Earthquake	8,883,016			0.136
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	38,263			
17.1	Other liability occurrence	72,027,174	62,983,827	87.445	91.144
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)	31,044,323	20,404,504	65.727	64.787
19.2	Other private passenger auto liability	603,333,315	421,067,077	69.790	65.467
19.3	Commercial auto no-fault (personal injury protection)	1,109	(14,100)	(1,271.416)	
19.4	Other commercial auto liability	50,241	28,784	57.292	201.920
21.1	Private passenger auto physical damage	520,394,019	240,377,213	46.191	45.995
21.2	Commercial auto physical damage	32,331	44,596	137.936	35.038
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	2,265,983,449	1,270,662,655	56.076	60.242
Details of Write-Ins					
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Summary of remaining write-ins for Line 34 from overflow page				

PART 2 – DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	2,219,029	6,003,681	5,698,260
2.1	Allied lines	7,120,527	19,541,441	18,966,108
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	388,851,278	1,025,554,347	1,013,570,699
5.1	Commercial multiple peril (non-liability portion)			
5.2	Commercial multiple peril (liability portion)			
6.	Mortgage guaranty			
8.	Ocean marine	1,705,119	5,305,150	4,894,387
9.1	Inland marine	3,320,252	8,870,996	9,367,244
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake	3,467,538	9,218,382	8,911,482
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	15,296	39,028	40,015
17.1	Other liability occurrence	29,138,377	77,245,834	72,086,077
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)	10,376,814	30,883,039	33,657,629
19.2	Other private passenger auto liability	209,333,881	611,242,853	630,996,513
19.3	Commercial auto no-fault (personal injury protection)	(40)	(25)	1,434
19.4	Other commercial auto liability	(1,347)	706	59,962
21.1	Private passenger auto physical damage	181,387,573	528,379,508	546,034,437
21.2	Commercial auto physical damage	(961)	(571)	40,523
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	836,933,336	2,322,284,369	2,344,324,770
Details of Write-Ins				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Summary of remaining write-ins for Line 34 from overflow page			

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	405,645	(19,015)	386,630	(14,895)	2,316	(12,579)	234,261	9,890	(2,585)	241,566	(186,279)	28,636	(157,643)
2. 2024	348,208	59,886	408,094	131,962	7,094	139,056	226,502	19,331	45,068	290,901	10,256	11,607	21,863
3. Subtotals 2024 + prior	753,853	40,871	794,724	117,067	9,410	126,477	460,763	29,221	42,483	532,467	(176,023)	40,243	(135,780)
4. 2025	681,973	201,638	883,611	282,972	47,668	330,640	415,953	35,866	130,802	582,621	16,952	12,698	29,650
5. Subtotals 2025 + prior	1,435,826	242,509	1,678,335	400,039	57,078	457,117	876,716	65,087	173,285	1,115,088	(159,071)	52,941	(106,130)
6. 2026	XXX	XXX	XXX	XXX	978,328	978,328	XXX	554,075	83,586	637,661	XXX	XXX	XXX
7. Totals	1,435,826	242,509	1,678,335	400,039	1,035,406	1,435,445	876,716	619,162	256,871	1,752,749	(159,071)	52,941	(106,130)
											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
8. Prior year-end's surplus as regards policyholders	3,077,196										(11.079)%	21.831 %	(6.324)%
													Col. 13, Line 7 / Line 8
													(3.449)%

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

EXPLANATION:

1.
2.
3.
4.
5.

BARCODES:

1. 1997620264900003
2. 1997620264550003
3. 1997620263650003
4. 1997620265050003
5.

OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1197. Summary of remaining write-ins for Line 11 from overflow page				
2504. Travel advances	18,802	18,802		
2505. Postage inventory	775,285	775,285		
2506. Prepaid expenses	24,590,254	24,590,254		
2507. Prepaid pension contribution	798,157,150	366,556,121	431,601,029	431,601,029
2508. Pension overfunded asset	(431,601,029)		(431,601,029)	(431,601,029)
2509. Miscellaneous deposits	9,864,214	3,964,214	5,900,000	7,550,000
2510. Receivable for other surcharges	2,811,561		2,811,561	3,312,964
2511. Miscellaneous receivable	1,258,729	1,232,880	25,849	24,053,750
2512. Ceded reinsurance premium	10,517,256		10,517,256	
2513. Prepaid retirees' medical expense	79,196,634	79,196,634		
2514. Prepaid Retired Life Reserve	8,331,641	8,331,641		
2597. Summary of remaining write-ins for Line 25 from overflow page	503,920,497	484,665,831	19,254,666	34,916,714

LIABILITIES

	1 Current Statement Date	2 December 31, Prior Year
2504. Deferred gain - tax credits	1,237,500	1,237,500
2597. Summary of remaining write-ins for Line 25 from overflow page	1,237,500	1,237,500
2997. Summary of remaining write-ins for Line 29 from overflow page		
3297. Summary of remaining write-ins for Line 32 from overflow page		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
0597. Summary of remaining write-ins for Line 5 from overflow page			
1497. Summary of remaining write-ins for Line 14 from overflow page			
3704. Change in pension overfunded asset			(3,551,806)
3705. Change in retired life reserve overfunded asset			(1,617,840)
3706. Change in unfunded retired life benefit liability			24,571
3707. Change in retiree medical benefit liability			(28,402,367)
3797. Summary of remaining write-ins for Line 37 from overflow page			(33,547,442)

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	40,820,922	40,941,953
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	5,779,605	2,537,193
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	2,121,185	2,658,224
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	44,479,342	40,820,922
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	44,479,342	40,820,922

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	92,051,141	99,435,336
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	9,230,141	5,906,304
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		1,477,891
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	82,821,000	92,051,141
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	82,821,000	92,051,141
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	82,821,000	92,051,141

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	492,502,213	426,252,149
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,850,752	4,579,136
	2.2 Additional investment made after acquisition	48,185,246	60,741,680
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease)	16,345,532	37,009,482
6.	Total gain (loss) on disposals	12,353,303	(283,176)
7.	Deduct amounts received on disposals	60,624,312	28,379,590
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		7,417,468
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	513,612,734	492,502,213
12.	Deduct total nonadmitted amounts	2,826,053	1,362,808
13.	Statement value at end of current period (Line 11 minus Line 12)	510,786,681	491,139,405

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	4,879,747,563	4,562,221,397
2.	Cost of bonds and stocks acquired	934,792,709	908,187,944
3.	Accrual of discount	5,076,158	7,155,675
4.	Unrealized valuation increase / (decrease)	73,782,297	114,765,186
5.	Total gain (loss) on disposals	14,221,954	60,090,913
6.	Deduct consideration for bonds and stocks disposed of	619,535,454	757,490,348
7.	Deduct amortization of premium	4,778,610	6,894,491
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized	5,392,653	8,428,820
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	592,625	140,107
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,278,506,589	4,879,747,563
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	5,278,506,589	4,879,747,563

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)	989,476,725	128,658,318	57,253,115	19,973,767	1,016,692,481	989,476,725	1,080,855,694	1,020,566,130
2. NAIC 2 (a)	286,310,545	8,500,000	6,946,239	(20,282,066)	273,794,170	286,310,545	267,582,240	245,328,516
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	1,275,787,270	137,158,318	64,199,354	(308,299)	1,290,486,651	1,275,787,270	1,348,437,934	1,265,894,646
Asset-Backed Securities (ABS)								
8. NAIC 1	2,098,484,411	189,939,159	152,605,352	(9,928,228)	2,009,996,681	2,098,484,411	2,125,889,990	1,982,525,699
9. NAIC 2	37,900,535	6,042,358	341,232	10,360,443	35,220,044	37,900,535	53,962,105	32,872,177
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	2,136,384,946	195,981,517	152,946,583	432,215	2,045,216,725	2,136,384,946	2,179,852,094	2,015,397,876
Preferred Stock								
15. NAIC 1				1,914,711	6,000,000		1,914,711	6,000,000
16. NAIC 2	2,135,881		176,744	(1,959,137)	2,140,796	2,135,881		2,197,587
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	2,135,881		176,744	(44,426)	8,140,796	2,135,881	1,914,711	8,197,587
22. Total ICO, ABS, & Preferred Stock	3,414,308,096	333,139,834	217,322,682	79,490	3,343,844,172	3,414,308,096	3,530,204,739	3,289,490,109

(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

	1 Book / Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Total		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	59,941,816	
2.	Cost of short-term investments acquired		62,787,367
3.	Accrual of discount	91,672	203,773
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	1,568	
6.	Deduct consideration received on disposals	60,003,320	3,000,000
7.	Deduct amortization of premium	31,737	49,324
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)		59,941,816
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		59,941,816

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

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	103,935,689	145,936,842
2.	Cost of cash equivalents acquired	902,069,895	895,106,527
3.	Accrual of discount	62,200	64,263
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	958,647,508	937,171,943
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	47,420,277	103,935,689
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	47,420,277	103,935,689

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
Office park with 4 undeveloped lots	Lincoln	RI	09/25/1992	Various			4,060,794	
Four-story office building (10 Bldg.)	Lincoln	RI	09/25/1992	Various			4,996,911	33,196
Three-story office building (25 Bldg.)	Lincoln	RI	09/25/1992	Various			10,768,014	1,562,815
Four-story office building (50 Bldg.)	Lincoln	RI	09/25/1992	Various			3,758,200	
Five-story office building (100 Bldg.)	Lincoln	RI	09/25/1992	Various			13,663,494	148,541
One-story office building (20 Bldg.)	Lincoln	RI	01/10/1994	Various			5,368,497	
Two-story office building	Raynham	MA	03/22/1995	Various			1,863,432	
0199999 – Acquired by purchase							44,479,342	1,744,552
0399999 – Totals							44,479,342	1,744,552

SCHEDULE A - PART 3

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

NONE

1	Location		4	5	6	7	8	Change in Book / Adjusted Carrying Value Less Encumbrances				14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book / Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 – Totals																		

SCHEDULE B - PART 2

Showing All Mortgage Loans Acquired and Additions Made During the Current Quarter

NONE

1	Location		4	6	7	8	9
	2	3					
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
JP1213409	Indianapolis	IN		01/18/2018	08/26/2026	7,849,584							7,849,584	7,849,584			
0199999 – Mortgages closed by repayment						7,849,584							7,849,584	7,849,584			
Mortgages with partial repayments																	
JP1210306	Studio City	CA		02/02/2015		16,103							16,103	16,103			
JP1211205	Nashville	TN		05/17/2016		30,968							30,968	30,968			
JP1211502	Sadsburyville	PA		06/23/2016		10,946							10,946	10,946			
JP1211700	Vista	CA		11/14/2016		14,549							14,549	14,549			
JP1212104	San Marcos	CA		01/03/2017		58,871							58,871	58,871			
JP1212708	Lake Worth	FL		09/01/2017		25,853							25,853	25,853			
JP1213300	Milwaukee	WI		12/27/2017		21,007							21,007	21,007			
JP1213508	San Marcos	CA		03/29/2018		3,045							3,045	3,045			
JP1213805	Nashville	TN		05/24/2018		7,631							7,631	7,631			
JP1213904	Madison	WI		06/01/2018		8,201							8,201	8,201			
JP1215305	Nashville	TN		11/04/2019		53,375							53,375	53,375			
JP1215404	Philadelphia	PA		11/15/2019		35,179							35,179	35,179			
JP1215909	Overland Park	KS		01/31/2020		43,674							43,674	43,674			
JP1216402	Arden	NC		05/28/2020		21,484							21,484	21,484			
JP1216501	Yonkers	NY		08/06/2020		39,055							39,055	39,055			
JP1218606	Nashville	TN		04/18/2022		18,866							18,866	18,866			
JP1218705	Overland Park	KS		04/25/2022		1,437							1,437	1,437			
JP1219406	Overland Park	KS		02/21/2023		1,420							1,420	1,420			
0299999 – Mortgages with partial repayments						411,663							411,663	411,663			
0599999 – Total						8,261,247							8,261,247	8,261,247			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol							
CUSIP	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated												
000000-00-0	Aquiline Technology Growth Fund II, LP	NEW YORK	NY	Aquiline Capital Partners		04/28/2022	1		1,146,654		7,111,682	4.440
000000-00-0	Arlington Capital Partners VII, LP	BETHESDA	MD	Arlington Capital Group VII, LLC		01/22/2026	3		141,964		12,657,512	0.250
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII LP		02/22/2021	3		128,210		5,611,086	0.120
000000-00-0	Cyprium Investors IV, LP	CLEVELAND	OH	Cyprium IV Management, LLC		11/03/2014			31,906		676,928	2.660
000000-00-0	Falfurrias Capital Partners VI, LP	CHARLOTTE	NC	Falfurrias Equity Partners VI, LLC		06/10/2025	3		321,300		5,814,000	0.570
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC		11/02/2018			152		1,140,483	1.110
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC		12/05/2018			24,230		5,542,268	28.000
000000-00-0	GTCR Fund XIV/A, LP	CHICAGO	IL	GTCR Partners XIV/A&C LP		10/23/2024	3		1,970,400		12,146,749	0.340
000000-00-0	GoldPoint Mezzanine Partners IV, LP	NEW YORK	NY	GoldPoint Partners, LLC		12/21/2015			9,808		1,356,314	0.960
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III GP, LP		05/15/2018			8,121		333,205	5.210
000000-00-0	Mainsail Partners VII, L.P.	AUSTIN	TX	Mainsail GP VII, LLC		05/21/2025	3		583,130		17,827,055	1.690
000000-00-0	PJC Fund V, LP	PROVIDENCE	RI	PJC Partners V, LLC		01/08/2020	1		1,332,625		1,104,175	44.330
000000-00-0	Pathway Co-Investment Partners Fund VII, LP	IRVINE	CA	PCPF VII Management LLC		01/28/2026	3		1,502,121		23,562,468	74.960
000000-00-0	Savano Capital Partners III, LP	BALTIMORE	MD	Savano Direct GP III, LLC		05/17/2021	1		882,500		1,172,431	12.730
000000-00-0	Sentinel Capital Partners VII, LP	NEW YORK	NY	Sentinel Managing Company VII, Inc.		07/14/2023	3		1,205,577		10,547,727	0.600
000000-00-0	Spark Capital Growth Fund V, LP	BOSTON	MA	Spark Growth Management Partners V, LLC		10/29/2024	1		412,500		1,732,500	1.060
000000-00-0	Spark Capital Growth Fund VI, LP	BOSTON	MA	Spark Growth Management Partners VI, LLC		05/27/2026	1		1,837,500		5,250,000	0.450
000000-00-0	Spark Capital IX, LP	BOSTON	MA	Spark Management Partners IX, LLC		07/27/2026	1	292,500	382,500		3,825,000	0.530
000000-00-0	Spark Capital VIII, LP	BOSTON	MA	Spark Management Partners VIII, LLC		07/24/2024	1		247,500		1,980,000	1.060
000000-00-0	Spectrum Equity X-A, LP	BOSTON	MA	Spectrum Equity Associates X, LP		01/17/2024	3		990,000		2,970,000	0.660
000000-00-0	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC		02/22/2018			173,478		1,595,500	0.310
2599999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated								292,500	13,332,176		123,957,084	XXX
7899999 – Subtotals: Unaffiliated								292,500	13,332,176		123,957,084	XXX
8099999 – Totals								292,500	13,332,176		123,957,084	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
000000-00-0	Adams Street Private Credit Fund, LP	CHICAGO	IL	Adams Street Private Credit Fund GP, LP	12/26/2017	08/04/2026	110,399							110,399	110,399				
000000-00-0	Aquiline Technology Growth Fund II, LP	NEW YORK	NY	Aquiline Capital Partners	04/28/2022	09/16/2026	820,592							820,592	820,592				
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII LP	02/22/2021	09/30/2026	30,316							30,316	30,316				
000000-00-0	Cyprium Investors IV, LP	CLEVELAND	OH	Cyprium IV Management, LLC	11/03/2014	07/28/2026	223,129							223,129	223,129				
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC	12/05/2018	07/28/2026	309,396							309,396	309,396				
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG General Partners, LLC	03/14/2017	07/30/2026	18,041							18,041	18,041				
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III GP, LP	05/15/2018	09/28/2026	413,251							413,251	413,251				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	H.I.G. Middle Market LBO Fund IV, LP	MIAMI	FL	H.I.G. Middle Market Advisors IV, LLC	01/17/2023	09/30/2026	259,358							259,358	259,358				
000000-00-0	Morgan Stanley IFHF SPV, LP	WEST CONSHOHOCKE	PA	Morgan Stanley AIP GP, LP	07/01/2011	02/10/2026									2,844		2,844	2,844	
000000-00-0	Morgan Stanley Premium Partners Fund SPV, LP	WEST CONSHOHOCKE	PA	Morgan Stanley AIP GP, LP	07/01/2010	02/10/2026									(844)		(844)	(844)	
000000-00-0	Sentinel Capital Partners VII, LP	NEW YORK	NY	Sentinel Managing Company VII, Inc.	07/14/2023	08/21/2026	2,589,867							2,589,867	2,589,867				
000000-00-0	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC	02/22/2018	07/24/2026	1,062,519							1,062,519	1,062,519				
2599999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated							5,836,868							5,836,868	5,838,868		2,000	2,000	
7899999 – Subtotals: Unaffiliated							5,836,868							5,836,868	5,838,868		2,000	2,000	
8099999 – Totals							5,836,868							5,836,868	5,838,868		2,000	2,000	

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
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
912810-QH-4	UNITED STATES TREASURY	09/02/2026	FED BUY	XXX	9,937,914	10,600,000	139,881	1.A
912810-RQ-3	UNITED STATES TREASURY	08/31/2026	FED BUY	XXX	7,931,719	12,000,000	13,859	1.A
912810-SH-2	UNITED STATES TREASURY	09/10/2026	FED BUY	XXX	4,702,852	7,000,000	65,078	1.A
912810-SP-4	UNITED STATES TREASURY	09/10/2026	FED BUY	XXX	3,438,281	7,500,000	7,566	1.A
91282C-GH-8	UNITED STATES TREASURY	07/23/2026	FED BUY	XXX	4,938,867	5,000,000	84,116	1.A
91282C-KU-4	UNITED STATES TREASURY	09/29/2026	FED BUY	XXX	9,821,484	10,000,000	154,167	1.A
91282C-QG-9	UNITED STATES TREASURY	09/28/2026	FED BUY	XXX	9,534,766	10,000,000	192,691	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					50,305,883	62,100,000	657,358	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues								
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD	09/25/2026	Wells Fargo Securities LLC	XXX	757,530	1,000,000	8,845	1.A FE
882725-GZ-1	TEXAS ST PUB FIN AUTH	09/28/2026	MORGAN STANLEY DW INC/ALGO/SOFT	XXX	11,458,750	11,500,000		1.A FE
914245-BR-5	UNIVERSITY DEL	07/21/2026	BARCLAYS CAPITAL INC	XXX	793,860	1,000,000	9,497	1.B FE
91514A-KD-6	BOARD OF REGENTS OF THE UNIVERSITY OF TE	09/24/2026	J.P. Morgan Securities LLC	XXX	1,128,920	2,000,000	5,420	1.A FE
915217-XF-5	UNIVERSITY VA UNIV REVS	09/29/2026	J.P. Morgan Securities LLC	XXX	3,394,750	6,500,000	11,029	1.A FE
915217-XM-0	UNIVERSITY VA UNIV REVS	09/29/2026	J.P. Morgan Securities LLC	XXX	1,101,280	2,000,000	21,390	1.A FE
91523N-GW-0	UNIVERSITY WASH UNIV REVS IAM COML PAPER	09/24/2026	Various	XXX	87,550	95,000	2,260	1.B FE
91754R-T2-3	UTAH ST BRD HIGHER ED REV	09/30/2026	ICE BONDS SECURITY CORP	XXX	23,805	30,000	88	1.B FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					18,746,445	24,125,000	58,530	XXX
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
33768@-AA-9	FIRSTLIGHT HYDRO FLEET HOLDCO	08/24/2026	Unknown	XXX	1,000,000	1,000,000		2.C Z
39831*-AA-1	GRIFFITH ENERGY LLC	08/26/2026	Unknown	XXX	2,000,000	2,000,000		2.A PL
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)					3,000,000	3,000,000		XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
69437@-AG-1	PWC US GROUP LLP	07/29/2026	Unknown	XXX	3,500,000	3,500,000		1.D Z
000000-00-0	UNITED LAUNCH ALLIANCE LLC	08/12/2026	Unknown	XXX	1,750,000	1,750,000		2.A Z
000000-00-0	UNITED LAUNCH ALLIANCE LLC	08/12/2026	Unknown	XXX	1,750,000	1,750,000		2.A Z
000000-00-0	VANGUARD GROUP INC	09/29/2026	Unknown	XXX	3,000,000	3,000,000		1.G Z
02079K-CT-2	ALPHABET INC.	09/30/2026	Various	XXX	14,548,114	14,650,000	77,804	1.C FE
023135-EF-9	AMAZON.COM INC	09/30/2026	Various	XXX	14,059,529	14,650,000	150,383	1.D FE
104674-A#-3	BRADY CORPORATION	07/17/2026	Unknown	XXX	2,000,000	2,000,000		2.B PL
20030N-ET-4	COMCAST CORPORATION	09/08/2026	Unknown	XXX	3,368,873	3,374,000		1.G FE
30303M-AJ-1	META PLATFORMS INC	09/30/2026	Various	XXX	6,795,669	7,325,000	159,697	1.D FE
61748U-BB-7	MORGAN STANLEY	07/22/2026	Various	XXX	7,397,447	7,400,000	3,456	1.E FE
822905-AU-9	SHELL FINANCE US INC	07/13/2026	Unknown	XXX	3,092,424	2,865,000		1.D FE
91159H-KB-5	US BANCORP	07/21/2026	Various	XXX	7,212,807	7,215,000		1.F FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					68,474,863	69,479,000	391,341	XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					140,527,191	158,704,000	1,107,229	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					140,527,191	158,704,000	1,107,229	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					140,527,191	158,704,000	1,107,229	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								

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
3617HT-EH-5	G2 BJ5536 - RMBS	08/01/2026	Direct	XXX	6,475	6,475		1.A
3617HT-YK-6	G2 BJ6114 - RMBS	09/01/2026	Direct	XXX	6,570	6,570		1.A
3617J9-BM-9	G2 BK8144 - RMBS	09/01/2026	Direct	XXX	11,350	11,350		1.A
38375U-JX-9	GNR 2014-H12 HZ - CMO/RMBS	09/01/2026	Direct	XXX	3,789	3,789		1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					28,184	28,184		XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
36273R-AB-0	GSMBS 2025-PJ11 A2 - RMBS	07/22/2026	MORGAN STANLEY & COMPANY	XXX	4,353,225	4,506,736	13,770	1.A
362982-AB-6	GSMBS 26PJ7 A2 - RMBS	07/13/2026	Cantor Fitzergald & Co.	XXX	1,808,815	1,872,903	3,382	1.A FE
45505W-BA-1	INDIANA HOUSING AND COMMUNITY DEVELOPMEN	08/31/2026	PERSHING LLC	XXX	674,650	655,000	6,823	1.A FE
46247E-MN-2	IOWA FINANCE AUTHORITY	08/31/2026	PERSHING LLC	XXX	471,500	460,000	4,600	1.A FE
46247E-QJ-7	IOWA FINANCE AUTHORITY	08/04/2026	RBC CAPITAL MARKETS	XXX	4,926,504	4,625,000		1.A FE
46595E-AC-7	JPMMT 268 A3 - RMBS	09/23/2026	J.P. Morgan Securities LLC	XXX	6,988,043	7,300,600	32,346	1.A FE
46661G-AD-9	JPMMT 265 A3A - RMBS	09/24/2026	PERSHING LLC	XXX	3,076,050	3,303,141	11,010	1.A FE
46661N-AD-4	JPMMT 267 A3A - RMBS	08/19/2026	J.P. Morgan Securities LLC	XXX	4,500,445	4,635,900	19,316	1.A FE
491309-NP-1	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	08/31/2026	PERSHING LLC	XXX	352,920	340,000	3,683	1.B FE
57419U-5R-5	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/04/2026	BOFA SECURITIES INC.	XXX	10,488,400	10,000,000		1.B FE
641279-UD-4	NEVADA HSG DIV SINGLE FAMILY MTG REV	09/23/2026	PERSHING LLC	XXX	313,395	320,000	7,790	1.B FE
74391J-AB-6	PFMT 263 A2 - RMBS	07/09/2026	BANC OF AMERICA SECURITIES LLC	XXX	6,615,125	6,800,000	14,167	1.A FE
81750U-AB-1	SEMT 267 A2 - RMBS	09/02/2026	Various	XXX	37,058,567	38,521,046	38,875	1.A FE
81751B-AB-2	SEMT 268 A2 - RMBS	07/23/2026	Unknown	XXX	22,554,564	23,390,199	72,169	1.A FE
81751P-AA-3	SEMT 2610 A1 - RMBS	09/25/2026	WELLS SECURITIES FI	XXX	15,674,126	16,542,613	68,238	1.A FE
81751P-AB-1	SEMT 2610 A2 - RMBS	08/07/2026	Wells Fargo Securities LLC	XXX	19,004,344	19,700,000	73,875	1.A FE
81753E-AA-6	SEMT 2612 A1 - RMBS	09/25/2026	Wells Fargo Securities LLC	XXX	5,408,975	5,720,000	25,343	1.A FE
83756C-3U-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	09/23/2026	PERSHING LLC	XXX	361,305	370,000	7,172	1.A FE
92812W-V7-6	VIRGINIA ST HSG DEV AUTH	09/22/2026	Baird Funds	XXX	4,545,000	4,545,000		1.B FE
92812W-V8-4	VIRGINIA ST HSG DEV AUTH	09/22/2026	Baird Funds	XXX	7,220,000	7,220,000		1.B FE
92812W-V9-2	VIRGINIA ST HSG DEV AUTH	09/22/2026	Baird Funds	XXX	2,000,000	2,000,000		1.B FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					158,395,953	162,828,138	402,560	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								
04524X-AA-4	ASP (FEEDER) SPC II-B3 LP	08/03/2026	Unknown	XXX	38,829	38,829		2.A PL
106230-AC-9	BRELPO 2022 A3 - ABS	09/23/2026	Various	XXX	2,327,855	2,525,000	7,706	1.A FE
54627R-AP-5	LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL	09/28/2026	PERSHING LLC	XXX	1,790,766	2,005,000	14,455	1.A FE
678908-4E-1	OKSDEV 2022 A3 - ABS	09/10/2026	Wells Fargo Securities LLC	XXX	176,030	200,000	3,405	1.A FE
75458J-AC-1	RAYCSC 2022 A3 - ABS	09/10/2026	Wells Fargo Securities LLC	XXX	346,935	500,000	4,658	1.A FE
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LLC	07/28/2026	Unknown	XXX	3,259	3,259		1.F PL
88240T-AC-5	ERCOTT 2022 A3 - ABS	09/25/2026	Various	XXX	655,639	745,000	5,695	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					5,339,313	6,017,088	35,919	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)								
88315L-AR-9	TMCL 212 B - ABS	09/29/2026	MITSUBISHI FIA	XXX	1,003,529	1,076,667	853	2.B FE
88655A-AA-8	TIF 2024-1 A - ABS	07/21/2026	PERSHING LLC	XXX	82,088	82,500	25	1.C FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					1,085,617	1,159,167	878	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)								
006346-AZ-3	ADMSO 2026-1 A2 - ABS	07/23/2026	Various	XXX	11,597,338	11,600,000	1,158	1.G 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
006346-BA-7	ADMSO 2026-1 B - ABS	07/21/2026	Various	XXX	10,379,138	10,380,000	2,823	2.C FE
26443U-AB-9	DUK II A2 - ABS	09/18/2026	STONEX FINANCIAL INC.	XXX	4,155,975	4,500,000	50,700	1.A FE
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					26,132,451	26,480,000	54,681	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)								
62927@-AQ-1	NHL US FUNDING LP	09/17/2026	Unknown	XXX	5,000,000	5,000,000		2.B Z
1739999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)					5,000,000	5,000,000		XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					195,981,517	201,512,577	494,039	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					195,981,517	201,512,577	494,039	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					195,981,517	201,512,577	494,039	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					336,508,708	360,216,577	1,601,267	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
023135-10-6	AMAZON COM ORD	08/05/2026	PERSHING LLC	13,025.000	3,612,020	XXX		XXX
032095-10-1	AMPHENOL CL A ORD	07/30/2026	NATIONAL FINANCIAL SERVICES CORP.	5,506.000	857,358	XXX		XXX
09260D-10-7	BLACKSTONE ORD	07/29/2026	SG AMERICAS SECURITIES LLC	7,580.000	984,221	XXX		XXX
09290D-10-1	BLACKROCK ORD	07/29/2026	SG AMERICAS SECURITIES LLC	893.000	974,574	XXX		XXX
11135F-10-1	BROADCOM ORD	07/30/2026	Various	6,673.000	2,510,947	XXX		XXX
29362U-10-4	ENTEGRIS ORD	07/29/2026	WILLIAM BLAIR & COMPANY, L.L.C.	22,506.000	2,467,227	XXX		XXX
445658-10-7	JB HUNT TRANSPORT SERVICES ORD	08/12/2026	NATIONAL FINANCIAL SERVICES CORP.	1,507.000	410,926	XXX		XXX
531229-77-1	LIBERTY MEDIA FORMULA ONE SRS A ORD	08/07/2026	SG AMERICAS SECURITIES LLC	2,168.000	204,066	XXX		XXX
60744M-10-6	MOBILITY GLOBAL ORD	07/01/2026	Various	14,408.000	147,572	XXX		XXX
64110L-10-6	NETFLIX ORD	07/01/2026	NATIONAL FINANCIAL SERVICES CORP.	11,383.000	831,451	XXX		XXX
67066G-10-4	NVIDIA ORD	07/30/2026	SG AMERICAS SECURITIES LLC	8,711.000	1,691,544	XXX		XXX
750940-10-8	RALLIANT ORD	07/17/2026	NATIONAL FINANCIAL SERVICES CORP.	1,938.000	129,868	XXX		XXX
78409V-10-4	S&P GLOBAL ORD	07/01/2026	Various	14,408.000	2,578,081	XXX		XXX
830830-10-5	CHAMPION HOMES ORD	09/11/2026	JEFFERIES LLC	2,867.000	237,908	XXX		XXX
871607-10-7	SYNOPSYS ORD	07/01/2026	SG AMERICAS SECURITIES LLC	1,860.000	856,468	XXX		XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	07/30/2026	SG AMERICAS SECURITIES LLC	2,209.000	880,268	XXX		XXX
882508-10-4	TEXAS INSTRUMENTS ORD	07/29/2026	Stifel Nicolaus & Co.	3,043.000	824,191	XXX		XXX
892672-10-6	TRADEWEB MARKETS CL A ORD	08/13/2026	SG AMERICAS SECURITIES LLC	3,451.000	360,892	XXX		XXX
903731-10-7	UL SOLUTIONS CL A ORD	08/11/2026	JEFFERIES LLC	2,586.000	199,208	XXX		XXX
934550-20-3	WARNER MUSIC GROUP CL A ORD	08/19/2026	SG AMERICAS SECURITIES LLC	40,703.000	1,111,697	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					21,870,489	XXX		XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other								
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	08/18/2026	Unknown	400.000	40,000	XXX		XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other					40,000	XXX		XXX
Common Stocks: Exchange Traded Funds								
78464A-77-1	SS SPDR S&P CAP MKTS	07/30/2026	SG AMERICAS SECURITIES LLC	3,518.000	555,899	XXX		XXX
5819999999 – Common Stocks: Exchange Traded Funds					555,899	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3					22,466,388	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX
5989999999 – Subtotals Common Stocks					22,466,388	XXX		XXX

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
5999999999 – Subtotals Preferred and Common Stocks					22,466,388	XXX		XXX
6009999999 – Totals					358,975,096	XXX	1,601,267	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																				
150429-K7-2	CEDAR HILL TEX INDPT SCH DIST	08/06/2026	PERSHING LLC	XXX	4,226,614	4,440,000	4,508,110	4,440,000						4,440,000		(213,386)	(213,386)	181,902	02/15/2035	1.A FE
590760-TD-6	MESQUITE TEX INDPT SCH DIST	07/22/2026	PERSHING LLC	XXX	2,264,010	3,000,000	3,000,000	3,000,000						3,000,000		(735,990)	(735,990)	72,895	08/15/2040	1.A FE
68609T-3T-3	OREGON ST	07/22/2026	BOFA SECURITIES INC.	XXX	3,283,284	4,315,000	4,315,000	4,315,000						4,315,000		(1,031,717)	(1,031,717)	86,831	11/01/2041	1.B FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					9,773,907	11,755,000	11,823,110	11,755,000						11,755,000		(1,981,093)	(1,981,093)	341,628	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues																				
882830-BH-4	TEXAS TRANSN COMMN	09/01/2026	Unknown	XXX	25,189,150	35,000,000	34,811,960	34,847,634		5,569		5,569		34,853,203		(9,664,053)	(9,664,053)	865,200	10/01/2044	1.A FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					25,189,150	35,000,000	34,811,960	34,847,634		5,569		5,569		34,853,203		(9,664,053)	(9,664,053)	865,200	XXX	XXX
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)																				
35677@-AA-4	FREEPORT POWER LIMITED - ABS/MBS	07/15/2026	Redemption @ 100.00	XXX	33,209	33,209	33,209	33,209						33,209				1,993	10/15/2034	2.B
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)					33,209	33,209	33,209	33,209						33,209				1,993	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
039483-BL-5	ARCHER-DANIELS-MIDLAND CO	08/11/2026	Maturity @ 100.00	XXX	500,000	500,000	504,515	500,276		(276)		(276)		500,000				12,500	08/11/2026	1.F FE
06368F-AC-3	BANK OF MONTREAL	09/15/2026	Maturity @ 100.00	XXX	3,000,000	3,000,000	2,994,930	2,999,274		726		726		3,000,000				37,500	09/15/2026	1.F FE
20030N-ES-6	COMCAST CORP	09/08/2026	Unknown	XXX	3,368,873	3,374,000	3,368,799	3,368,655		218		218		3,368,873				137,073	01/15/2037	1.G FE
29342#-AA-0	ENHANCED CAPITAL CONNECTICUT FUND VI, LL	09/15/2026	Unknown	XXX	252,247	252,247	252,247	252,247						252,247				15,149	12/15/2030	1.C FE
29342@-AA-2	ENHANCED CAPITAL RHODE ISLAND NOTE ISSUE	09/15/2026	Unknown	XXX	400,356	400,356	400,356	400,356						400,356				24,043	12/15/2026	1.C FE
29344@-AA-0	RHODE ISLAND SMALL BUSINESS NOTE, SERIES	08/15/2026	Unknown	XXX	385,620	385,620	385,620	385,620						385,620				38,562	12/15/2029	1.C FE
548661-AH-0	LOWE'S COMPANIES INC	07/21/2026	DBTC AMERICAS/PNC BANK, N.A.-S	XXX	3,201,060	3,100,000	4,128,498	3,314,458		(54,672)		(54,672)		3,259,786		(58,726)	(58,726)	199,509	02/15/2028	2.A FE
575718-AE-1	MASSACHUSETTS INSTITUTE OF TECHNOLOGY	08/24/2026	MORGAN STANLEY & COMPANY	XXX	179,650	200,000	233,728	223,944		(1,162)		(1,162)		222,781		(43,131)	(43,131)	9,106	07/01/2038	1.A FE
740816-AH-6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	08/24/2026	MarketAxess	XXX	148,791	155,000	197,780	187,923		(1,150)		(1,150)		186,773		(37,983)	(37,983)	6,507	10/15/2040	1.A FE
822905-AT-2	SHELL FINANCE US INC	07/13/2026	Unknown	XXX	3,092,424	2,865,000	3,208,399	3,207,195		(10,061)		(10,061)		3,197,134		(104,711)	(104,711)	105,528	12/15/2038	1.D FE
871829-BC-0	SYSCO CORP	07/15/2026	Maturity @ 100.00	XXX	3,640,000	3,640,000	3,710,246	3,644,108		(4,108)		(4,108)		3,640,000				120,120	07/15/2026	2.B FE
91159H-HN-3	US BANCORP	07/22/2026	Maturity @ 100.00	XXX	2,500,000	2,500,000	2,481,700	2,498,863		1,137		1,137		2,500,000				59,375	07/22/2026	1.G FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					20,669,021	20,372,224	21,866,818	20,982,920		(69,348)		(69,348)		20,913,572		(244,551)	(244,551)	764,971	XXX	XXX
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																				
83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	07/31/2026	Redemption @ 100.00	XXX	13,244	13,244	13,244	13,244						13,244				804	12/31/2034	2.B PL
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)					13,244	13,244	13,244	13,244						13,244				804	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					55,678,531	67,173,676	68,548,340	67,632,007		(63,779)		(63,779)		67,568,227		(11,889,697)	(11,889,697)	1,974,596	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					55,678,531	67,173,676	68,548,340	67,632,007		(63,779)		(63,779)		67,568,227		(11,889,697)	(11,889,697)	1,974,596	XXX	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					55,678,531	67,173,676	68,548,340	67,632,007		(63,779)		(63,779)		67,568,227		(11,889,697)	(11,889,697)	1,974,596	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
36176M-GZ-0	GN 770016 - RMBS	09/01/2026	Paydown	XXX	22,179	22,179	23,163	22,625		(446)		(446)		22,179				592	12/15/2033	1.A
36177P-B2-0	GN 794556 - RMBS	09/01/2026	Paydown	XXX	10,262	10,262	10,477	10,486		(223)		(223)		10,262				238	01/15/2042	1.A
36179M-KZ-2	G2 MA0312 - RMBS	09/01/2026	Paydown	XXX	32,292	32,292	33,745	34,026		(1,734)		(1,734)		32,292				736	08/20/2042	1.A
36179M-NC-0	G2 MA0387 - RMBS	09/01/2026	Paydown	XXX	30,629	30,629	32,341	32,933		(2,303)		(2,303)		30,629				677	09/20/2042	1.A
36179M-VL-1	G2 MA0619 - RMBS	09/01/2026	Paydown	XXX	7,517	7,517	7,909	8,146		(630)		(630)		7,517				176	12/20/2042	1.A
36179M-XW-5	G2 MA0693 - RMBS	09/01/2026	Paydown	XXX	6,855	6,855	7,217	7,555		(700)		(700)		6,855				145	01/20/2043	1.A
36179V-L7-3	G2 MA6650 - RMBS	09/01/2026	Paydown	XXX	606	606	626	702		(96)		(96)		606				20	05/20/2050	1.A
3617HT-EH-5	G2 BJ5536 - RMBS	09/01/2026	Paydown	XXX	6,439	6,439	7,159	7,178		(740)		(740)		6,439				218	03/20/2069	1.A
3617K9-F7-6	G2 BN5590 - RMBS	09/01/2026	Paydown	XXX	1,642	1,642	1,767	1,863		(221)		(221)		1,642				50	07/20/2049	1.A
3617K9-FR-2	G2 BN5576 - RMBS	09/01/2026	Paydown	XXX	3,183	3,183	3,433	3,463		(280)		(280)		3,183				96	06/20/2049	1.A
36200E-B2-6	GN 598657 - RMBS	09/01/2026	Paydown	XXX	497	497	504	504		(7)		(7)		497				18	05/15/2035	1.A
36200G-KU-9	GN 600707 - RMBS	09/01/2026	Paydown	XXX	1,238	1,238	1,277	1,260		(22)		(22)		1,238				46	12/15/2033	1.A
36200J-6S-4	GN 603081 - RMBS	09/01/2026	Paydown	XXX	522	522	539	534		(12)		(12)		522				19	08/15/2033	1.A
36200K-J4-0	GN 603383 - RMBS	09/01/2026	Paydown	XXX	2,181	2,181	2,280	2,268		(86)		(86)		2,181				87	01/15/2033	1.A
36200K-J7-3	GN 603386 - RMBS	09/01/2026	Paydown	XXX	6,535	6,535	6,840	6,745		(210)		(210)		6,535				262	01/15/2033	1.A
36200K-KQ-9	GN 603403 - RMBS	09/01/2026	Paydown	XXX	17,821	17,821	18,598	18,180		(358)		(358)		17,821				639	10/15/2034	1.A
36200M-TF-0	GN 604550 - RMBS	09/01/2026	Paydown	XXX	2,606	2,606	2,586	2,591		15		15		2,606				91	08/15/2033	1.A
36200M-VW-0	GN 604629 - RMBS	09/01/2026	Paydown	XXX	8,066	8,066	8,278	8,153		(87)		(87)		8,066				297	09/15/2033	1.A
36200N-BP-5	GN 604946 - RMBS	09/01/2026	Paydown	XXX	8,904	8,904	8,641	8,721		183		183		8,904				327	01/15/2034	1.A
36201C-JU-9	GN 579075 - RMBS	09/01/2026	Paydown	XXX	21,782	21,782	22,221	22,112		(330)		(330)		21,782				1,015	12/15/2031	1.A
36201H-W8-2	GN 583971 - RMBS	09/01/2026	Paydown	XXX	686	686	714	702		(16)		(16)		686				30	07/15/2032	1.A
36201M-S9-4	GN 587444 - RMBS	09/01/2026	Paydown	XXX	1,127	1,127	1,179	1,168		(41)		(41)		1,127				45	12/15/2032	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36202C-2Y-8	G2 002591 - RMBS	09/01/2026	Paydown	XXX	177	177	179	177						177				8	05/20/2028	1.A
36202C-6Y-4	G2 002687 - RMBS	09/01/2026	Paydown	XXX	2,139	2,139	2,073	2,112		27		27		2,139				86	12/20/2028	1.A
36202C-QX-4	G2 002270 - RMBS	08/20/2026	Paydown	XXX	9	9	9	9						9					08/20/2026	1.A
36202C-YG-2	G2 002511 - RMBS	09/01/2026	Paydown	XXX	119	119	121	119						119				6	11/20/2027	1.A
36202D-2E-0	G2 003473 - RMBS	09/01/2026	Paydown	XXX	4,517	4,517	4,552	4,550		(33)		(33)		4,517				170	11/20/2033	1.A
36202D-5Q-0	G2 003555 - RMBS	09/01/2026	Paydown	XXX	14,221	14,221	13,719	13,864		357		357		14,221				480	05/20/2034	1.A
36202D-C9-0	G2 002796 - RMBS	09/01/2026	Paydown	XXX	630	630	613	620		10		10		630				30	08/20/2029	1.A
36202D-CR-0	G2 002780 - RMBS	09/01/2026	Paydown	XXX	824	824	771	803		21		21		824				33	07/20/2029	1.A
36202D-D5-7	G2 002824 - RMBS	09/01/2026	Paydown	XXX	395	395	385	389		6		6		395				18	10/20/2029	1.A
36202D-DN-8	G2 002809 - RMBS	09/01/2026	Paydown	XXX	610	610	596	603		7		7		610				29	09/20/2029	1.A
36202D-FX-4	G2 002882 - RMBS	09/01/2026	Paydown	XXX	447	447	432	437		10		10		447				21	02/20/2030	1.A
36202D-JQ-5	G2 002971 - RMBS	09/01/2026	Paydown	XXX	536	536	533	533		2		2		536				25	09/20/2030	1.A
36202D-JR-3	G2 002972 - RMBS	09/01/2026	Paydown	XXX	184	184	183	183		1		1		184				10	09/20/2030	1.A
36202D-YZ-8	G2 003428 - RMBS	09/01/2026	Paydown	XXX	3,627	3,627	3,622	3,620		7		7		3,627				122	08/20/2033	1.A
36202E-5G-0	G2 004447 - RMBS	09/01/2026	Paydown	XXX	12,117	12,117	12,087	12,086		31		31		12,117				407	05/20/2039	1.A
36202E-CA-5	G2 003665 - RMBS	09/01/2026	Paydown	XXX	8,522	8,522	8,399	8,421		102		102		8,522				311	01/20/2035	1.A
36202E-DP-1	G2 003710 - RMBS	09/01/2026	Paydown	XXX	6,711	6,711	6,314	6,393		317		317		6,711				217	05/20/2035	1.A
36202E-GE-3	G2 003797 - RMBS	09/01/2026	Paydown	XXX	4,785	4,785	4,843	4,848		(63)		(63)		4,785				191	12/20/2035	1.A
36202E-GQ-6	G2 003807 - RMBS	09/01/2026	Paydown	XXX	1,514	1,514	1,473	1,477		37		37		1,514				56	01/20/2036	1.A
36202E-HE-2	G2 003829 - RMBS	09/01/2026	Paydown	XXX	4,686	4,686	4,554	4,591		95		95		4,686				158	03/20/2036	1.A
36202F-AV-8	G2 004520 - RMBS	09/01/2026	Paydown	XXX	13,478	13,478	13,461	13,463		15		15		13,478				443	08/20/2039	1.A
36202F-EW-2	G2 004649 - RMBS	09/01/2026	Paydown	XXX	573	573	602	621		(48)		(48)		573				17	03/20/2040	1.A
36202F-F8-4	G2 004691 - RMBS	09/01/2026	Paydown	XXX	21	21	22	23		(2)		(2)		21				1	05/20/2040	1.A
36202F-FL-5	G2 004671 - RMBS	09/01/2026	Paydown	XXX	5,854	5,854	6,112	6,226		(372)		(372)		5,854				174	04/20/2040	1.A
36202F-LH-7	G2 004828 - RMBS	09/01/2026	Paydown	XXX	3,513	3,513	3,688	3,679		(167)		(167)		3,513				105	10/20/2040	1.A
36202F-VN-3	G2 005121 - RMBS	09/01/2026	Paydown	XXX	3,059	3,059	3,171	3,341		(282)		(282)		3,059				83	07/20/2041	1.A
36206X-PT-4	GN 424434 - RMBS	09/01/2026	Paydown	XXX	465	465	479	464		1		1		465				25	08/15/2027	1.A
36207L-HQ-4	GN 435039 - RMBS	09/01/2026	Paydown	XXX	520	520	531	532		(12)		(12)		520				26	02/15/2031	1.A
36209S-ZQ-7	GN 480551 - RMBS	09/01/2026	Paydown	XXX	379	379	363	376		2		2		379				18	04/15/2029	1.A
36209W-4X-7	GN 484238 - RMBS	09/01/2026	Paydown	XXX	833	833	853	835		(3)		(3)		833				35	09/15/2028	1.A
3620AM-M7-4	GN 733982 - RMBS	09/01/2026	Paydown	XXX	3,281	3,281	3,493	3,450		(168)		(168)		3,281				98	10/15/2040	1.A
3620AQ-K6-9	GN 736617 - RMBS	09/01/2026	Paydown	XXX	21,216	21,216	22,615	22,055		(839)		(839)		21,216				566	12/15/2035	1.A
3620AS-PH-6	GN 738524 - RMBS	09/01/2026	Paydown	XXX	16,230	16,230	16,666	16,796		(567)		(567)		16,230				394	07/15/2041	1.A
3620AS-PX-1	GN 738538 - RMBS	09/01/2026	Paydown	XXX	26,227	26,227	27,051	27,108		(881)		(881)		26,227				725	07/15/2041	1.A
36210V-E4-9	GN 503355 - RMBS	09/01/2026	Paydown	XXX	2,227	2,227	2,304	2,263		(37)		(37)		2,227				89	02/15/2029	1.A
36230L-K8-1	GN 752119 - RMBS	09/01/2026	Paydown	XXX	56,705	56,705	59,407	57,752		(1,047)		(1,047)		56,705				1,053	01/15/2033	1.A
36241L-KA-3	GN 782989 - RMBS	09/01/2026	Paydown	XXX	39,494	39,494	40,990	41,143		(1,649)		(1,649)		39,494				1,153	06/15/2040	1.A
36290R-XW-8	GN 615493 - RMBS	09/01/2026	Paydown	XXX	3,358	3,358	3,353	3,362		(5)		(5)		3,358				103	08/15/2033	1.A
36290R-Y3-1	GN 615530 - RMBS	09/01/2026	Paydown	XXX	8,858	8,858	8,916	8,882		(24)		(24)		8,858				323	09/15/2033	1.A
36290T-JK-6	GN 616866 - RMBS	09/01/2026	Paydown	XXX	11,369	11,369	11,631	11,393		(25)		(25)		11,369				226	02/15/2027	1.A
36290X-MY-3	GN 620575 - RMBS	09/01/2026	Paydown	XXX	2,014	2,014	2,009	2,014		(1)		(1)		2,014				67	09/15/2033	1.A
36291G-YY-6	GN 628127 - RMBS	09/01/2026	Paydown	XXX	29,002	29,002	29,805	29,655		(653)		(653)		29,002				1,283	05/15/2034	1.A
36291L-4W-2	G2 631837 - RMBS	09/01/2026	Paydown	XXX	4,877	4,877	4,998	4,895		(18)		(18)		4,877				195	06/20/2029	1.A
36291U-E7-6	GN 638358 - RMBS	09/01/2026	Paydown	XXX	5,085	5,085	5,143	5,118		(33)		(33)		5,085				186	02/15/2035	1.A
36291Y-EG-8	GN 641935 - RMBS	09/01/2026	Paydown	XXX	1,455	1,455	1,479	1,457		(2)		(2)		1,455				53	04/15/2035	1.A
36297B-JS-1	GN 706873 - RMBS	09/01/2026	Paydown	XXX	8,605	8,605	8,944	8,709		(103)		(103)		8,605				231	11/15/2030	1.A
38374M-DF-3	GNR 2005-081 OB - CMO/RMBS	09/01/2026	Paydown	XXX	82,360	82,360	80,327	81,640		720		720		82,360				3,023	10/20/2035	1.A
38378M-ND-3	GNR 2013-060 GL - CMO/RMBS	09/01/2026	Paydown	XXX	21,814	21,814	22,127	21,845		(31)		(31)		21,814				438	11/20/2041	1.A
38378M-UG-8	GNR 2013-053 KA - CMO/RMBS	09/01/2026	Paydown	XXX	113,495	113,495	117,112	114,245		(751)		(751)		113,495				2,329	10/20/2041	1.A
38378T-6Q-8	GNR 2013-100 MA - CMO/RMBS	09/01/2026	Paydown	XXX	9,629	9,629	10,031	9,700		(71)		(71)		9,629				220	02/20/2043	1.A
38378T-AL-4	GNR 2013-071 LA - CMO/RMBS	09/01/2026	Paydown	XXX	10,642	10,642	10,738	10,685		(43)		(43)		10,642				206	10/20/2042	1.A
38382N-GG-6	GNR 2021-027 DC - CMO/RMBS	09/01/2026	Paydown	XXX	300,137	300,137	301,778	302,717		(2,581)		(2,581)		300,137				2,271	02/20/2051	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,067,111	1,067,111	1,087,149	1,084,197		(17,086)		(17,086)		1,067,111				24,360	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38378B-6L-8	GNR 2013-012 B - CMBS	09/01/2026	Paydown	XXX	150,437	150,437	152,177	150,437						150,437				2,069	11/16/2052	1.A
38378K-AE-9	GNR 2013-029 B - CMBS	09/01/2026	Paydown	XXX	183,131	183,131	182,330	182,935		196		196		183,131				2,607	10/16/2045	1.A
38378K-RB-7	GNR 2013-068 B - CMBS	09/01/2026	Paydown	XXX	79,238	79,238	79,358	79,238						79,238				1,321	08/16/2043	1.A
38378N-FL-2	GNR 2013-158 AB - CMBS	09/01/2026	Paydown	XXX	34,583	34,583	36,607	35,234		(651)		(651)		34,583				695	08/16/2053	1.A
38378X-A4-3	GNR 2014-172 AD - CMBS	09/01/2026	Paydown	XXX	9,603	9,603	9,560	9,603						9,603				141	01/16/2046	1.A
38378X-NN-7	GNR 2014-135 AK - CMBS	09/01/2026	Paydown	XXX	4,823	4,823	5,002	5,141		(318)		(318)		4,823				96	08/16/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38379K-3N-6	GNR 2015-169 AC - CMBS	09/01/2026	Paydown	XXX	10,312	10,312	10,343	10,312						10,312				179	04/16/2056	1.A
38379K-6D-5	GNR 2015-163 AH - CMBS	09/01/2026	Paydown	XXX	24,210	24,210	23,999	24,012		199		199		24,210				452	04/16/2056	1.A
38379K-6M-5	GNR 2015-171 EA - CMBS	09/01/2026	Paydown	XXX	416,166	416,167	414,768	414,546		1,620		1,620		416,167				6,579	12/16/2052	1.A
38379K-B9-8	GNR 2015-115 AC - CMBS	09/01/2026	Paydown	XXX	37,648	37,648	38,219	37,958		(310)		(310)		37,648				665	07/16/2051	1.A
38379K-K8-0	GNR 2015-128 AJ - CMBS	09/01/2026	Paydown	XXX	12,328	12,328	12,550	12,397		(68)		(68)		12,328				211	11/16/2055	1.A
38379K-TT-5	GNR 2015-093 AB - CMBS	09/01/2026	Paydown	XXX	22,195	22,195	22,092	22,116		79		79		22,195				370	01/16/2047	1.A
38379U-TB-2	GNR 2016-072 AB - CMBS	09/01/2026	Paydown	XXX	19,681	19,681	19,852	19,856		(175)		(175)		19,681				341	04/16/2049	1.A
38379Y-6L-7	GNR 2016-125 DA - CMBS	09/01/2026	Paydown	XXX	29,131	29,131	29,164	29,149		(18)		(18)		29,131				418	12/16/2047	1.A
831628-C8-3	SBA 100095 - RMBS	09/15/2026	Paydown	XXX	3,116	3,116	3,306	3,262		(146)		(146)		3,116				92	05/25/2038	1.A
831628-DL-3	SBA 100107 - RMBS	09/15/2026	Paydown	XXX	8,791	8,791	9,110	9,027		(236)		(236)		8,791				234	11/25/2039	1.A
831628-E7-3	SBA 100158 - RMBS	09/15/2026	Paydown	XXX	57,173	57,173	61,226	59,115		(1,942)		(1,942)		57,173				3,795	12/25/2030	1.A
831628-EC-2	SBA 100131 - RMBS	09/15/2026	Paydown	XXX	15,873	15,873	16,744	16,539		(666)		(666)		15,873				450	07/25/2042	1.A
831628-ED-0	SBA 100132 - RMBS	09/15/2026	Paydown	XXX	225,384	225,384	231,883	230,473		(5,089)		(5,089)		225,384				6,117	10/25/2042	1.A
831628-EG-3	SBA 100135 - RMBS	09/15/2026	Paydown	XXX	22,921	22,921	24,357	24,638		(1,717)		(1,717)		22,921				809	04/25/2043	1.A
831628-EM-0	SBA 100140 - RMBS	09/15/2026	Paydown	XXX	24,315	24,315	25,704	26,018		(1,703)		(1,703)		24,315				825	01/25/2044	1.A
831628-EZ-1	SBA 100152 - RMBS	09/15/2026	Paydown	XXX	596,896	596,896	645,517	642,338		(45,442)		(45,442)		596,896				14,297	06/25/2045	1.A
83162C-A9-4	SBAP 2019-25 B B - ABS	08/01/2026	Paydown	XXX	34,498	34,498	36,303	36,032		(1,534)		(1,534)		34,498				1,190	02/01/2044	1.A
83162C-B4-4	SBAP 2019-25 C C - ABS	09/01/2026	Paydown	XXX	734,349	734,349	736,870	735,442		(1,092)		(1,092)		734,349				25,492	03/01/2044	1.A
83162C-C6-8	SBAP 2019-25 G A - ABS	07/01/2026	Paydown	XXX	102,806	102,806	102,806	102,665		141		141		102,806				2,810	07/01/2044	1.A
83162C-C7-6	SBAP 2019-20 H H - ABS	08/01/2026	Paydown	XXX	156,112	156,112	156,112	155,940		172		172		156,112				3,487	08/01/2039	1.A
83162C-E4-1	SBAP 2020-20A A - ABS	07/01/2026	Paydown	XXX	163,211	163,211	163,211	163,017		194		194		163,211				3,904	01/01/2040	1.A
83162C-VS-9	SBAP 2013-20H A - ABS	08/01/2026	Paydown	XXX	206,749	206,749	206,012	206,359		390		390		206,749				6,533	08/01/2033	1.A
83162C-XY-4	SBAP 2016-20 H H - ABS	08/01/2026	Paydown	XXX	130,634	130,634	130,634	130,559		75		75		130,634				2,681	08/01/2036	1.A
83162C-ZF-3	SBAP 2018-20 B B - ABS	08/01/2026	Paydown	XXX	363,119	363,119	363,119	362,696		423		423		363,119				11,971	02/01/2038	1.A
83162C-ZP-1	SBAP 2018-20 G G - ABS	07/01/2026	Paydown	XXX	183,405	183,405	199,137	195,292		(11,887)		(11,887)		183,405				6,637	07/01/2038	1.A
831641-FG-5	SBIC 2016-10 B B - ABS	09/10/2026	Various	XXX	856,952	856,953	833,200	853,940		3,013		3,013		856,953		(1)	(1)	17,576	09/10/2026	1.A
831641-FH-3	SBIC 2017-10 A A - ABS	09/01/2026	Paydown	XXX	955,503	955,503	955,503	955,503						955,503				27,184	03/10/2027	1.A
831641-FL-4	SBIC 2018-10 B B - ABS	09/01/2026	Paydown	XXX	615,007	615,007	614,602	614,106		901		901		615,007				21,820	09/10/2028	1.A
831641-FM-2	SBIC 2019-10 A A - ABS	09/01/2026	Paydown	XXX	230,380	230,380	230,380	230,108		272		272		230,380				7,172	03/10/2029	1.A
831641-FU-4	SBIC 2210B A - ABS	09/01/2026	Paydown	XXX	1,604,106	1,604,106	1,604,106	1,604,106						1,604,106				68,367	09/10/2032	1.A
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					8,324,788	8,324,789	8,385,859	8,390,107		(65,319)		(65,319)		8,324,789		(1)	(1)	249,587	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3132AE-EY-8	FH ZT1951 - RMBS	09/01/2026	Paydown	XXX	13,473	13,473	13,828	14,681		(1,208)		(1,208)		13,473				312	05/01/2049	1.A
3132DM-K2-0	FH SD0313 - RMBS	09/01/2026	Paydown	XXX	5,221	5,221	5,580	5,701		(480)		(480)		5,221				104	04/01/2050	1.A
3132DN-V2-6	FH SD1533 - RMBS	09/01/2026	Paydown	XXX	457,871	457,871	439,556	440,013		17,858		17,858		457,871				13,371	09/01/2052	1.A
3132DQ-E5-1	FH SD2856 - RMBS	09/01/2026	Paydown	XXX	44,610	44,610	43,679	43,758		852		852		44,610				1,514	05/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	09/01/2026	Paydown	XXX	536,184	536,184	519,407	520,319		15,865		15,865		536,184				17,598	11/01/2053	1.A
3132DU-Y9-2	FH SD7036 - RMBS	09/01/2026	Paydown	XXX	220,403	220,403	219,577	219,581		823		823		220,403				8,009	04/01/2054	1.A
3132DW-G9-8	FH SD8324 - RMBS	09/01/2026	Paydown	XXX	260,193	260,193	254,013	254,576		5,617		5,617		260,193				9,354	05/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	09/01/2026	Paydown	XXX	316,493	316,493	307,147	307,628		8,865		8,865		316,493				10,324	07/01/2053	1.A
3132DW-MS-9	FH SD8469 - RMBS	09/01/2026	Paydown	XXX	245,739	245,739	244,261	244,302		1,437		1,437		245,739				8,909	10/01/2054	1.A
3132VM-HD-0	FH Q61127 - RMBS	09/01/2026	Paydown	XXX	9,126	9,126	9,121	9,117		8		8		9,126				213	01/01/2049	1.A
3132WP-6K-8	FH Q49873 - RMBS	09/01/2026	Paydown	XXX	2,245	2,245	2,298	2,307		(63)		(63)		2,245				52	08/01/2047	1.A
3132XS-UC-2	FH Q50578 - RMBS	09/01/2026	Paydown	XXX	10,115	10,115	10,599	10,782		(667)		(667)		10,115				269	09/01/2047	1.A
3132XU-G3-3	FH Q52017 - RMBS	09/01/2026	Paydown	XXX	7,270	7,270	7,649	7,720		(450)		(450)		7,270				193	11/01/2047	1.A
3132XU-GZ-2	FH Q52015 - RMBS	09/01/2026	Paydown	XXX	18,024	18,024	18,525	18,739		(715)		(715)		18,024				421	11/01/2047	1.A
3132XU-JX-4	FH Q52077 - RMBS	09/01/2026	Paydown	XXX	37,795	37,795	39,738	40,361		(2,566)		(2,566)		37,795				1,008	11/01/2047	1.A
3132XU-KF-1	FH Q52093 - RMBS	09/01/2026	Paydown	XXX	40,622	40,622	41,745	42,333		(1,711)		(1,711)		40,622				912	11/01/2047	1.A
3132XU-KT-1	FH Q52105 - RMBS	09/01/2026	Paydown	XXX	50,738	50,738	53,267	54,180		(3,442)		(3,442)		50,738				1,326	11/01/2047	1.A
3132XW-DG-3	FH Q53702 - RMBS	09/01/2026	Paydown	XXX	6,407	6,407	6,506	6,482		(75)		(75)		6,407				150	01/01/2048	1.A
3132XW-DH-1	FH Q53703 - RMBS	09/01/2026	Paydown	XXX	3,926	3,926	3,987	4,029		(103)		(103)		3,926				92	01/01/2048	1.A
31335B-JE-7	FH G61161 - RMBS	09/01/2026	Paydown	XXX	28,366	28,366	29,053	29,366		(1,000)		(1,000)		28,366				662	08/01/2047	1.A
3133A4-3A-2	FH QA9793 - RMBS	09/01/2026	Paydown	XXX	5,185	5,185	5,449	5,549		(364)		(364)		5,185				104	05/01/2050	1.A
3133AD-J6-4	FH QB6585 - RMBS	09/01/2026	Paydown	XXX	91,820	91,820	96,698	97,097		(5,278)		(5,278)		91,820				1,530	12/01/2050	1.A
3133AD-JZ-0	FH QB6580 - RMBS	09/01/2026	Paydown	XXX	17,604	17,604	18,528	18,913		(1,309)		(1,309)		17,604				293	12/01/2050	1.A
3133AD-ZP-4	FH QB7050 - RMBS	09/01/2026	Paydown	XXX	95,194	95,194	100,831	101,688		(6,494)		(6,494)		95,194				1,580	12/01/2050	1.A
3133AY-QF-0	FH QD2254 - RMBS	09/01/2026	Paydown	XXX	7,034	7,034	6,322	6,376		658		658		7,034				164	11/01/2051	1.A
3133BE-VD-2	FH QE5112 - RMBS	09/01/2026	Paydown	XXX	101,498	101,498	89,992	91,038		10,460		10,460		101,498				2,301	07/01/2052	1.A
3133KN-D9-1	FH RA6428 - RMBS	09/01/2026	Paydown	XXX	427,539	427,539	364,177	368,244		59,296		59,296		427,539				8,327	12/01/2051	1.A
3133TC-AU-2	FSPC T-009 A6 - RMBS	09/01/2026	Paydown	XXX															03/25/2029	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136BA-UL-6	FNR 2020-48 AB - CMO/RMBS	09/01/2026	Paydown	XXX	47,288	47,288	43,876	43,559		3,729		3,729		47,288				628	07/25/2050	1.A
3136BF-U2-7	FNR 2021-024 AD - CMO/RMBS	09/01/2026	Paydown	XXX	58,608	58,608	59,194	59,243		(635)		(635)		58,608				869	11/25/2049	1.A
3136BJ-BX-2	FNR 2021-72 PC - CMO/RMBS	09/01/2026	Paydown	XXX	665,349	665,349	539,868	544,012		121,337		121,337		665,349				6,589	10/25/2051	1.A
3136BT-V6-7	FNR 2024-95 CT - CMO/RMBS	09/01/2026	Paydown	XXX	176,905	176,905	170,934	171,117		5,788		5,788		176,905				5,880	12/25/2054	1.A
3136BX-GK-4	FNR 2025-74 AT - CMO/RMBS	09/01/2026	Paydown	XXX	549,420	549,420	544,183	544,213		5,206		5,206		549,420				18,482	09/25/2055	1.A
31371N-V7-7	FN 257238 - RMBS	09/01/2026	Paydown	XXX	1,270	1,270	1,216	1,247		23		23		1,270				42	06/01/2028	1.A
3137HF-TM-7	FHR 5460 KN - CMO/RMBS	09/01/2026	Paydown	XXX	584,882	584,882	567,587	568,450		16,432		16,432		584,882				17,026	10/25/2054	1.A
3137HF-TV-7	FHR 5460 NH - CMO/RMBS	09/01/2026	Paydown	XXX	158,288	158,288	152,637	152,890		5,398		5,398		158,288				4,841	10/25/2054	1.A
3137HF-VQ-5	FHR 5464 JT - CMO/RMBS	09/01/2026	Paydown	XXX	612,979	612,979	588,471	589,604		23,375		23,375		612,979				18,724	10/25/2054	1.A
3137HH-5Q-0	FHR 5460 HT - CMO/RMBS	09/01/2026	Paydown	XXX	347,734	347,734	337,526	337,905		9,829		9,829		347,734				10,240	10/25/2054	1.A
3138WJ-JA-7	FN AS8356 - RMBS	09/01/2026	Paydown	XXX	3,709	3,709	3,827	4,003		(294)		(294)		3,709				68	11/01/2046	1.A
3138WJ-X2-9	FN AS8796 - RMBS	09/01/2026	Paydown	XXX	24,166	24,166	25,491	26,646		(2,481)		(2,481)		24,166				481	02/01/2047	1.A
31393B-T6-2	FNW 2003-W6 A43 - CMO/RMBS	09/01/2026	Paydown	XXX	28,767	28,767	29,304	28,870		(102)		(102)		28,767				1,038	10/25/2042	1.A
31393D-RY-9	FNR 2003-63 A6 - CMO/RMBS	09/01/2026	Paydown	XXX	22,559	22,559	21,616	22,241		318		318		22,559				720	07/25/2044	1.A
31400F-B2-2	FN 685957 - RMBS	09/01/2026	Paydown	XXX	1,203	1,203	1,237	1,201		2		2		1,203				44	09/01/2032	1.A
31400K-3U-8	FN 690311 - RMBS	09/01/2026	Paydown	XXX	1,477	1,477	1,474	1,486		(9)		(9)		1,477				61	04/01/2033	1.A
31403C-WP-2	FN 745054 - RMBS	09/01/2026	Paydown	XXX	676	676	675	685		(9)		(9)		676				28	09/01/2035	1.A
31404G-V4-0	FN 768435 - RMBS	09/01/2026	Paydown	XXX	2,696	2,696	2,663	2,676		21		21		2,696				102	01/01/2034	1.A
3140F7-XE-4	FN BD0676 - RMBS	09/01/2026	Paydown	XXX	1,290	1,290	1,336	1,380		(89)		(89)		1,290				30	01/01/2047	1.A
3140F7-XR-5	FN BD0687 - RMBS	09/01/2026	Paydown	XXX	168,331	168,331	177,142	182,676		(14,345)		(14,345)		168,331				5,048	09/01/2047	1.A
3140F7-YD-5	FN BD0707 - RMBS	09/01/2026	Paydown	XXX	11,534	11,534	12,148	12,379		(846)		(846)		11,534				346	10/01/2047	1.A
3140FC-KN-7	FN BD4800 - RMBS	09/01/2026	Paydown	XXX	1,417	1,417	1,464	1,493		(75)		(75)		1,417				33	09/01/2046	1.A
3140FK-H6-0	FN BE0252 - RMBS	09/01/2026	Paydown	XXX	2,195	2,195	2,319	2,383		(189)		(189)		2,195				59	09/01/2046	1.A
3140FU-NS-3	FN BE8500 - RMBS	09/01/2026	Paydown	XXX	1,370	1,370	1,416	1,440		(70)		(70)		1,370				32	02/01/2047	1.A
3140FV-HU-3	FN BE9242 - RMBS	09/01/2026	Paydown	XXX	3,423	3,423	3,678	3,820		(397)		(397)		3,423				103	03/01/2047	1.A
3140GP-X6-0	FN BH1600 - RMBS	09/01/2026	Paydown	XXX	8,121	8,121	8,435	8,497		(376)		(376)		8,121				217	12/01/2047	1.A
3140GS-6N-7	FN BH4476 - RMBS	09/01/2026	Paydown	XXX	3,287	3,287	3,368	3,438		(150)		(150)		3,287				77	12/01/2047	1.A
3140GU-JH-1	FN BH5663 - RMBS	09/01/2026	Paydown	XXX	3,999	3,999	4,135	4,094		(95)		(95)		3,999				93	06/01/2047	1.A
3140GX-B6-7	FN BH8160 - RMBS	09/01/2026	Paydown	XXX	56,787	56,787	58,447	59,097		(2,310)		(2,310)		56,787				1,325	12/01/2047	1.A
3140GY-3F-4	FN BH9797 - RMBS	09/01/2026	Paydown	XXX	18,400	18,400	18,935	19,114		(714)		(714)		18,400				429	09/01/2047	1.A
3140GY-6Z-7	FN BH9887 - RMBS	09/01/2026	Paydown	XXX	5,075	5,075	5,319	5,510		(435)		(435)		5,075				135	10/01/2047	1.A
3140H2-FD-5	FN BJ1063 - RMBS	09/01/2026	Paydown	XXX	15,937	15,937	16,777	17,236		(1,300)		(1,300)		15,937				425	12/01/2047	1.A
3140H2-JG-4	FN BJ1162 - RMBS	09/01/2026	Paydown	XXX	200,609	200,609	205,906	208,407		(7,798)		(7,798)		200,609				4,682	01/01/2048	1.A
3140H2-YF-9	FN BJ1609 - RMBS	09/01/2026	Paydown	XXX	1,160	1,160	1,194	1,226		(66)		(66)		1,160				27	10/01/2047	1.A
3140H3-YJ-9	FN BJ2512 - RMBS	09/01/2026	Paydown	XXX	34,822	34,822	35,763	35,944		(1,122)		(1,122)		34,822				760	12/01/2047	1.A
3140H4-J7-0	FN BJ2985 - RMBS	09/01/2026	Paydown	XXX	1,848	1,848	1,899	1,961		(113)		(113)		1,848				43	12/01/2047	1.A
3140H6-AS-8	FN BJ4516 - RMBS	09/01/2026	Paydown	XXX	1,579	1,579	1,639	1,715		(137)		(137)		1,579				42	01/01/2048	1.A
3140H6-Z2-8	FN BJ5260 - RMBS	09/01/2026	Paydown	XXX	12,115	12,115	12,609	12,672		(557)		(557)		12,115				316	12/01/2047	1.A
3140H6-ZV-4	FN BJ5255 - RMBS	09/01/2026	Paydown	XXX	213,970	213,970	220,607	221,761		(7,790)		(7,790)		213,970				4,405	12/01/2047	1.A
3140HL-JT-4	FN BK6573 - RMBS	09/01/2026	Paydown	XXX	2,478	2,478	2,599	2,682		(204)		(204)		2,478				83	07/01/2048	1.A
3140JB-AN-6	FN BM6312 - RMBS	09/01/2026	Paydown	XXX	77,841	77,841	81,952	85,752		(7,911)		(7,911)		77,841				1,883	08/01/2046	1.A
3140KE-5T-1	FN BP7157 - RMBS	09/01/2026	Paydown	XXX	13,546	13,546	14,246	14,215		(669)		(669)		13,546				271	06/01/2050	1.A
3140KE-CG-1	FN BP6370 - RMBS	09/01/2026	Paydown	XXX	146,528	146,528	153,992	155,387		(8,859)		(8,859)		146,528				3,257	05/01/2050	1.A
3140KE-RN-0	FN BP6792 - RMBS	09/01/2026	Paydown	XXX	35,314	35,314	37,118	37,691		(2,377)		(2,377)		35,314				707	05/01/2050	1.A
3140KU-NU-2	FN BQ8502 - RMBS	09/01/2026	Paydown	XXX	15,289	15,289	16,102	16,176		(887)		(887)		15,289				255	12/01/2050	1.A
3140KV-K7-4	FN BQ9317 - RMBS	09/01/2026	Paydown	XXX	81,468	81,468	86,292	86,376		(4,909)		(4,909)		81,468				1,494	12/01/2050	1.A
3140KV-KG-4	FN BQ9294 - RMBS	09/01/2026	Paydown	XXX	22,170	22,170	23,458	23,546		(1,376)		(1,376)		22,170				372	12/01/2050	1.A
3140ML-MZ-0	FN BV6675 - RMBS	09/01/2026	Paydown	XXX	7,849	7,849	7,974	7,960		(112)		(112)		7,849				210	04/01/2052	1.A
3140MR-2K-2	FN BW0777 - RMBS	09/01/2026	Paydown	XXX	28,854	28,854	27,772	27,881		974		974		28,854				864	08/01/2052	1.A
3140NK-L5-8	FN BY3047 - RMBS	09/01/2026	Paydown	XXX	74,441	74,441	73,116	73,229		1,212		1,212		74,441				2,733	07/01/2053	1.A
3140NS-GF-5	FN BY9197 - RMBS	09/01/2026	Paydown	XXX	18,371	18,371	18,144	18,152		219		219		18,371				613	09/01/2053	1.A
3140Q9-TX-1	FN CA2365 - RMBS	09/01/2026	Paydown	XXX	11,806	11,806	11,837	11,862		(56)		(56)		11,806				276	09/01/2048	1.A
3140QA-DC-1	FN CA2798 - RMBS	09/01/2026	Paydown	XXX	33,737	33,737	36,826	39,478		(5,741)		(5,741)		33,737				986	12/01/2048	1.A
3140QN-DE-9	FN CB2800 - RMBS	08/07/2026	Various	XXX	18,596,252	21,552,482	19,393,261	19,584,983		33,156		33,156		19,618,139		(1,021,888)	(1,021,888)	452,329	02/01/2052	1.A
3140QP-2B-2	FN CB4369 - RMBS	09/01/2026	Paydown	XXX	58,467	58,467	51,839	52,441		6,026		6,026		58,467				1,365	07/01/2052	1.A
3140QS-QC-8	FN CB6750 - RMBS	09/01/2026	Paydown	XXX	342,704	342,704	332,102	333,082		9,622		9,622		342,704				12,211	07/01/2053	1.A
3140XL-FD-5	FN FS4663 - RMBS	09/01/2026	Paydown	XXX	160,035	160,035	154,396	154,894		5,141		5,141		160,035				5,367	05/01/2053	1.A
3140XM-M7-8	FN FS5781 - RMBS	09/01/2026	Paydown	XXX	244,410	244,410	233,450	234,474		9,936		9,936		244,410				8,898	08/01/2053	1.A
3140XM-X7-6	FN FS6101 - RMBS	09/01/2026	Paydown	XXX	183,644	183,644	181,650	181,761		1,883		1,883		183,644				6,737	08/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	09/01/2026	Paydown	XXX	242,132	242,132	234,073	234,439		7,693		7,693		242,132				7,992	11/01/2053	1.A
31418B-TN-6	FN MA2356 - RMBS	09/01/2026	Paydown	XXX	4,792	4,792	4,945	5,113		(321)		(321)		4,792				88	07/01/2045	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31418D-FZ-0	FN MA3783 - RMBS	09/01/2026	Paydown	XXX	2,180	2,180	2,238	2,413		(233)		(233)		2,180				44	09/01/2049	1.A
31418D-LY-6	FN MA3942 - RMBS	09/01/2026	Paydown	XXX	10,208	10,208	10,374	10,710		(502)		(502)		10,208				193	02/01/2050	1.A
31418D-MV-1	FN MA3971 - RMBS	09/01/2026	Paydown	XXX	12,916	12,916	13,126	13,572		(656)		(656)		12,916				258	03/01/2050	1.A
31418D-RF-1	FN MA4085 - RMBS	09/01/2026	Paydown	XXX	22,750	22,750	23,152	23,530		(779)		(779)		22,750				370	07/01/2050	1.A
31418E-6Z-8	FN MA5387 - RMBS	09/01/2026	Paydown	XXX	198,969	198,969	196,793	196,911		2,058		2,058		198,969				6,606	06/01/2054	1.A
31418E-Q8-6	FN MA4978 - RMBS	09/01/2026	Paydown	XXX	1,013,330	1,013,330	973,933	975,609		37,721		37,721		1,013,330				33,670	04/01/2053	1.A
31418E-R7-7	FN MA5009 - RMBS	09/01/2026	Paydown	XXX	566,189	566,189	544,979	545,949		20,241		20,241		566,189				18,899	05/01/2053	1.A
31418E-T5-9	FN MA5071 - RMBS	09/01/2026	Paydown	XXX	185,147	185,147	180,923	181,138		4,009		4,009		185,147				6,122	07/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	09/01/2026	Paydown	XXX	130,887	130,887	127,078	127,313		3,574		3,574		130,887				4,754	09/01/2053	1.A
31418E-W2-2	FN MA5164 - RMBS	09/01/2026	Paydown	XXX	187,902	187,902	186,551	186,587		1,314		1,314		187,902				6,275	10/01/2053	1.A
31418E-WL-0	FN MA5150 - RMBS	09/01/2026	Paydown	XXX	2,060	2,060	2,027	2,028		32		32		2,060				69	08/01/2053	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					29,850,605	32,806,835	30,276,166	30,518,506		353,986		353,986		30,872,493		(1,021,888)	(1,021,888)	779,832	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
00842B-AJ-6	ABMT 2015-5 A9 - CMO/RMBS	09/01/2026	Paydown	XXX	9,564	9,564	9,796	9,700		(136)		(136)		9,564				223	07/25/2045	1.A
00842E-AC-5	ABMT 162 A3 - CMO/RMBS	09/01/2026	Paydown	XXX	6,158	6,158	6,319	6,391		(233)		(233)		6,158				144	03/26/2046	1.A
00842T-AD-0	ABMT 2016-1 A4 - CMO/RMBS	09/01/2026	Paydown	XXX	1,262	1,262	1,245	1,250		12		12		1,262				25	12/25/2045	1.A
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS	09/01/2026	Paydown	XXX	9,052	9,052	9,162	9,175		(123)		(123)		9,052				212	08/25/2043	1.A
196480-3P-0	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	595,000	595,000	633,348	625,782		(1,814)		(1,814)		623,967		(28,967)	(28,967)	20,452	05/01/2049	1.A FE
196480-NH-6	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	55,000	55,000	57,768	56,241		(160)		(160)		56,082		(1,082)	(1,082)	856	11/01/2050	1.A FE
196480-W9-4	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	170,000	170,000	178,407	176,974		(321)		(321)		176,654		(6,654)	(6,654)	5,386	05/01/2049	1.A FE
19648G-A9-3	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	70,000	70,000	75,038	74,888		(254)		(254)		74,634		(4,634)	(4,634)	2,302	11/01/2055	1.A FE
19648G-CS-9	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	110,000	110,000	115,782	114,640		(361)		(361)		114,279		(4,279)	(4,279)	3,702	05/01/2054	1.A FE
19648G-H8-8	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	70,000	70,000	73,433	73,297		(145)		(145)		73,151		(3,151)	(3,151)	2,204	11/01/2055	1.A FE
19648G-KV-3	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	170,000	170,000	180,027	178,983		(433)		(433)		178,550		(8,550)	(8,550)	5,633	11/01/2050	1.A FE
19648G-Q3-9	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	170,000	170,000	178,061	177,809		(362)		(362)		177,447		(7,447)	(7,447)	5,392	05/01/2056	1.A FE
19648G-QE-5	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	560,000	560,000	592,614	590,169		(1,240)		(1,240)		588,929		(28,929)	(28,929)	17,085	11/01/2050	1.A FE
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	47,771	47,771	46,084	45,932		1,838		1,838		47,771				673	02/25/2043	1.A
25477P-NT-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL	07/14/2026	Redemption @ 100.00	XXX	2,536,449	2,536,449	2,536,449	2,536,449						2,536,449				63,816	03/01/2049	1.A FE
34074M-6C-0	FLORIDA HOUSING FINANCE CORPORATION	07/01/2026	Call @ 100.00	XXX	255,000	255,000	261,811	260,891		(318)		(318)		260,573		(5,573)	(5,573)	15,938	01/01/2055	1.A FE
34074M-ND-9	FLORIDA HOUSING FINANCE CORPORATION	09/01/2026	Redemption @ 100.00	XXX	33,444	33,444	33,444	33,444						33,444				704	07/01/2037	1.A FE
34074M-PG-0	FLORIDA HOUSING FINANCE CORPORATION	09/01/2026	Redemption @ 100.00	XXX	57,151	57,151	56,865	56,945		6		6		56,951		201	201	967	01/01/2043	1.A FE
34074M-Y9-6	FLORIDA HOUSING FINANCE CORPORATION	07/01/2026	Call @ 100.00	XXX	305,000	305,000	305,000	305,000						305,000				19,871	07/01/2048	1.A FE
34074M-Z2-0	FLORIDA HOUSING FINANCE CORPORATION	07/01/2026	Call @ 100.00	XXX	135,000	135,000	135,000	135,000						135,000				8,863	07/01/2054	1.A FE
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	140,950	140,950	139,937	140,051		899		899		140,950				1,769	10/25/2051	1.A
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	117,775	117,775	95,029	96,982		20,793		20,793		117,775				1,929	08/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS	09/01/2026	Paydown	XXX	205,714	205,714	189,026	190,266		15,448		15,448		205,714				3,333	01/25/2052	1.A
36262J-AB-1	GSMBS 21GR2 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	396,208	396,208	306,690	314,130		82,079		82,079		396,208				6,547	02/26/2052	1.A
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	385,197	385,197	321,263	326,863		58,334		58,334		385,197				6,269	11/27/2051	1.A
36270C-AZ-3	GSMBS 24PJ6 A15 - RMBS	09/01/2026	Paydown	XXX	249,128	249,128	247,373	247,393		1,736		1,736		249,128				9,420	10/26/2054	1.A
36271W-AB-1	GSMBS 25PJ4 A2 - RMBS	09/01/2026	Paydown	XXX	239,530	239,530	235,788	235,759		3,771		3,771		239,530				9,357	09/27/2055	1.A
36272D-AB-2	GSMBS 25PJ5 A2 - RMBS	09/01/2026	Paydown	XXX	247,689	247,689	247,340	247,350		339		339		247,689				9,050	10/25/2055	1.A
36272X-AC-6	GSMBS 25PJ8 A3 - RMBS	09/01/2026	Paydown	XXX	384,489	384,489	381,365	381,371		3,118		3,118		384,489				12,907	02/25/2056	1.A
36273R-AB-0	GSMBS 2025-PJ11 A2 - RMBS	09/01/2026	Paydown	XXX	109,097	109,097	105,381			3,716		3,716		109,097				635	05/25/2056	1.A
36275T-AB-4	GSMBS 26PJ1 A2 - RMBS	09/01/2026	Paydown	XXX	277,171	277,171	270,588			6,583		6,583		277,171				5,490	06/26/2056	1.A FE
362949-AD-1	GSMBS 2024-PJ7 A3 - RMBS	09/01/2026	Paydown	XXX	244,638	244,638	242,115	242,160		2,478		2,478		244,638				8,821	11/25/2054	1.A
362979-AB-2	GSMBS 2026-PJ6 A2 - RMBS	09/01/2026	Paydown	XXX	48,160	48,160	47,505			655		655		48,160				900	09/25/2056	1.A FE
362982-AB-6	GSMBS 26PJ7 A2 - RMBS	09/01/2026	Paydown	XXX	144,527	144,527	140,803			3,723		3,723		144,527				1,604	10/25/2056	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45129Y-5Q-5	IDAHO HOUSING AND FINANCE ASSOCIATION	07/01/2026	Call @ 100.00	XXX	205,000	205,000	212,944	212,213		(252)		(252)		211,962		(6,962)	(6,962)	12,813	07/01/2054	1.B FE
45129Y-6U-5	IDAHO HOUSING AND FINANCE ASSOCIATION	07/01/2026	Call @ 100.00	XXX	235,000	235,000	248,625	247,598		(466)		(466)		247,132		(12,132)	(12,132)	15,275	01/01/2065	1.B FE
45129Y-7Z-3	IDAHO HOUSING AND FINANCE ASSOCIATION	07/01/2026	Call @ 100.00	XXX	770,000	770,000	798,713	797,312		(1,122)		(1,122)		796,189		(26,189)	(26,189)	46,200	01/01/2065	1.B FE
45129Y-V4-5	IDAHO HOUSING AND FINANCE ASSOCIATION	07/01/2026	Call @ 100.00	XXX	1,180,000	1,180,000	1,205,193	1,200,327		(878)		(878)		1,199,448		(19,448)	(19,448)	64,900	01/01/2053	1.B FE
45130B-DM-2	IDAHO HOUSING AND FINANCE ASSOCIATION	07/01/2026	Call @ 100.00	XXX	125,000	125,000	134,021	133,873		(397)		(397)		133,476		(8,476)	(8,476)	7,183	01/01/2056	1.B FE
45203M-E5-6	ILLINOIS HSG DEV AUTH REV	07/01/2026	Call @ 100.00	XXX	110,000	110,000	116,670	115,864		(334)		(334)		115,530		(5,530)	(5,530)	3,532	10/01/2054	1.A FE
45203M-NZ-0	ILLINOIS HSG DEV AUTH REV	07/01/2026	Call @ 100.00	XXX	130,000	130,000	132,549	132,400		(148)		(148)		132,251		(2,251)	(2,251)	3,887	10/01/2053	1.A FE
45203M-TA-9	ILLINOIS HSG DEV AUTH REV	07/01/2026	Call @ 100.00	XXX	335,000	335,000	335,000	335,000						335,000				11,300	10/01/2043	1.A FE
45203M-Z5-3	ILLINOIS HSG DEV AUTH REV	07/01/2026	Call @ 100.00	XXX	10,000	10,000	10,637	10,629		(34)		(34)		10,595		(595)	(595)	230	04/01/2056	1.A FE
45505T-4B-4	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F	07/01/2026	Call @ 100.00	XXX	275,000	275,000	291,976	289,802		(887)		(887)		288,916		(13,916)	(13,916)	17,188	01/01/2054	1.B FE
45505T-6B-2	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F	07/01/2026	Call @ 100.00	XXX	160,000	160,000	164,703	164,319		(217)		(217)		164,102		(4,102)	(4,102)	9,600	07/01/2054	1.B FE
45505T-V6-5	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F	07/01/2026	Call @ 100.00	XXX	130,000	130,000	134,142	133,422		(203)		(203)		133,219		(3,219)	(3,219)	7,800	07/01/2049	1.B FE
45505W-BA-1	INDIANA HOUSING AND COMMUNITY DEVELOPMEN	07/01/2026	Call @ 100.00	XXX	160,000	160,000	167,975	62,877		(337)		(337)		167,485		(7,485)	(7,485)	7,292	07/01/2055	1.A FE
462467-7P-0	IOWA FINANCE AUTHORITY	07/01/2026	Call @ 100.00	XXX	255,000	255,000	270,150	269,895		(822)		(822)		269,073		(14,073)	(14,073)	15,938	07/01/2054	1.A FE
46247E-HU-2	IOWA FINANCE AUTHORITY	07/01/2026	Call @ 100.00	XXX	40,000	40,000	42,024	41,930		(86)		(86)		41,844		(1,844)	(1,844)	2,688	07/01/2055	1.A FE
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS	09/01/2026	Paydown	XXX	59,629	59,629	51,728	52,733		6,897		6,897		59,629				1,049	10/25/2051	1.A
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS	07/23/2026	Various	XXX	18,923,263	23,416,345	23,529,768	23,492,838		(8,328)		(8,328)		23,484,510		(4,561,246)	(4,561,246)	378,663	04/25/2052	1.A
465971-AE-9	JPMMT 247 A3 - RMBS	09/01/2026	Paydown	XXX	129,962	129,962	111,422	112,258		17,704		17,704		129,962				2,551	04/25/2053	1.A
46644V-AD-8	JPMMT 154 1A4 - CMO/RMBS	09/01/2026	Paydown	XXX	1,333	1,333	1,364	1,370		(37)		(37)		1,333				31	06/26/2045	1.A
46644V-BJ-4	JPMMT 154 2A2 - CMO/RMBS	09/01/2026	Paydown	XXX	19,877	19,877	19,675	19,720		157		157		19,877				398	06/26/2045	1.A
46645G-AC-2	JPMMT 156 A3 - CMO/RMBS	09/01/2026	Paydown	XXX	12,536	12,536	12,698	12,678		(142)		(142)		12,536				293	10/25/2045	1.A
46647J-AC-4	JPMMT 2016-4 A3 - CMO/RMBS	09/01/2026	Paydown	XXX	32,603	32,603	33,016	32,865		(262)		(262)		32,603				738	10/25/2046	1.A
46647S-AE-0	JPMMT 2017-3 1A3 - CMO/RMBS	09/01/2026	Paydown	XXX	23,734	23,734	24,228	24,568		(834)		(834)		23,734				552	08/26/2047	1.A
46648H-AC-7	JPMMT 2017-2 A3 - CMO/RMBS	09/01/2026	Paydown	XXX	27,716	27,716	28,200	28,240		(524)		(524)		27,716				635	05/28/2047	1.A
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS	08/07/2026	Various	XXX	8,286,811	9,761,293	9,926,014	9,883,278		(10,515)		(10,515)		9,872,763		(1,585,952)	(1,585,952)	202,221	06/25/2052	1.A
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS	09/01/2026	Paydown	XXX	432,978	432,978	410,653	417,392		15,586		15,586		432,978				7,165	08/26/2052	1.A
46657Q-AE-1	JPMMT 243 A3 - RMBS	09/01/2026	Paydown	XXX	274,161	274,161	229,181	230,600		43,561		43,561		274,161				5,319	05/25/2054	1.A
46661N-AD-4	JPMMT 267 A3A - RMBS	09/01/2026	Paydown	XXX	84,944	84,944	82,462			2,482		2,482		84,944				354	02/26/2057	1.A FE
491309-GX-2	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	180,000	180,000	185,393	184,663		(252)		(252)		184,411		(4,411)	(4,411)	11,250	01/01/2055	1.B FE
491309-ML-1	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	55,000	55,000	57,865	57,677		(106)		(106)		57,570		(2,570)	(2,570)	3,713	07/01/2055	1.B FE
491309-NP-1	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	65,000	65,000	69,014	68,824		(175)		(175)		68,649		(3,649)	(3,649)	4,542	07/01/2055	1.B FE
491309-QV-5	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	25,000	25,000	26,708	26,679		(76)		(76)		26,604		(1,604)	(1,604)	1,055	07/01/2055	1.B FE
49130T-UR-5	KENTUCKY HSG CORP HSG REV	07/01/2026	Call @ 100.00	XXX	85,000	85,000	88,248	85,000						85,000				2,975	01/01/2040	1.A FE
49130T-VQ-6	KENTUCKY HSG CORP HSG REV - RMBS	07/01/2026	Call @ 100.00	XXX	50,000	50,000	52,035	50,000						50,000				2,000	07/01/2037	1.A FE
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	09/01/2026	Redemption @ 100.00	XXX	20,708	20,708	20,708	20,708						20,708				420	12/01/2038	1.A FE
57419T-3R-0	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/31/2026	Call @ 100.00	XXX	525,000	525,000	547,349	546,378		(1,975)		(1,975)		544,403		(19,403)	(19,403)	31,471	09/01/2053	1.B FE
57419T-W7-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/31/2026	Call @ 100.00	XXX	520,000	520,000	522,496	522,347		(90)		(90)		522,257		(2,257)	(2,257)	29,875	09/01/2053	1.B FE
57419T-ZK-0	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/31/2026	Call @ 100.00	XXX	715,000	715,000	715,000	715,000						715,000				31,452	03/01/2053	1.B FE
57419U-C7-1	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/31/2026	Call @ 100.00	XXX	235,000	235,000	247,502	247,024		(924)		(924)		246,101		(11,101)	(11,101)	14,850	03/01/2056	1.B FE
57419U-PW-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/31/2026	Call @ 100.00	XXX	315,000	315,000	325,310	324,819		(753)		(753)		324,066		(9,066)	(9,066)	18,896	09/01/2055	1.B FE
57419U-VH-8	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/31/2026	Call @ 100.00	XXX	365,000	365,000	376,235	375,920		(780)		(780)		375,140		(10,140)	(10,140)	20,073	09/01/2055	1.B FE
60416T-8C-5	MINNESOTA ST HSG FIN AGY	09/01/2026	Call @ 100.00	XXX	230,000	230,000	237,677	236,632		(425)		(425)		236,208		(6,208)	(6,208)	14,617	07/01/2054	1.B FE
60416T-SV-1	MINNESOTA ST HSG FIN AGY	09/01/2026	Call @ 100.00	XXX	665,000	665,000	665,000	665,000						665,000				29,463	01/01/2047	1.B FE
60416U-DL-6	MINNESOTA ST HSG FIN AGY	09/01/2026	Call @ 100.00	XXX	320,000	320,000	332,275	330,600		(678)		(678)		329,923		(9,923)	(9,923)	21,104	07/01/2054	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS	09/01/2026	Paydown	XXX	100,280	100,280	102,081	101,819		(1,539)		(1,539)		100,280				1,630	08/25/2051	1.A
61775Y-AG-5	MSRM 2024-1 A4 - RMBS	09/01/2026	Paydown	XXX	180,813	180,813	179,683	179,971		843		843		180,813				6,421	12/26/2053	1.A
63968M-3P-2	NEBRASKA INVESTMENT FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	110,000	110,000	114,003	113,339		(255)		(255)		113,084		(3,084)	(3,084)	6,875	09/01/2049	1.A FE
63968M-N3-9	NEBRASKA INVESTMENT FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	555,000	555,000	555,143	555,140		(13)		(13)		555,127		(127)	(127)	27,750	03/01/2050	1.A FE
63968X-CJ-2	NEBRASKA INVESTMENT FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	320,000	320,000	342,963	342,474		(1,606)		(1,606)		340,868		(20,868)	(20,868)	20,000	09/01/2052	1.A FE
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV	09/01/2026	Paydown	XXX	45,680	45,680	45,680	45,680						45,680				558	11/01/2044	1.B FE
647200-3P-7	NEW MEXICO MORTGAGE FINANCE AUTHORITY	09/01/2026	Redemption @ 100.00	XXX	22,496	22,496	22,496	22,496						22,496				465	09/01/2037	1.B FE
647201-N4-0	NEW MEXICO MORTGAGE FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	60,000	60,000	62,506	62,177		(146)		(146)		62,031		(2,031)	(2,031)	3,778	03/01/2055	1.B FE
647201-U8-3	NEW MEXICO MORTGAGE FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	175,000	175,000	184,354	184,240		(707)		(707)		183,533		(8,533)	(8,533)	10,984	03/01/2055	1.B FE
64720A-CN-0	NEW MEXICO MORTGAGE FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	15,000	15,000	15,613			(26)		(26)		15,587		(587)	(587)	446	03/01/2057	1.B FE
658207-5H-4	NORTH CAROLINA HOUSING FINANCE AGENCY	07/01/2026	Call @ 100.00	XXX	300,000	300,000	317,685	317,257		(1,133)		(1,133)		316,124		(16,124)	(16,124)	18,750	01/01/2055	1.B FE
658207-8U-2	NORTH CAROLINA HOUSING FINANCE AGENCY	07/01/2026	Call @ 100.00	XXX	140,000	140,000	145,984	145,119		(301)		(301)		144,818		(4,818)	(4,818)	9,100	01/01/2055	1.B FE
67647L-AA-9	OCMT 2021-1 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	103,318	103,318	105,271	104,994		(1,676)		(1,676)		103,318				1,717	05/25/2051	1.A
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	09/01/2026	Call @ 100.00	XXX	25,000	25,000	25,000	25,000						25,000				453	11/01/2041	1.A FE
67756Q-5R-4	OHIO HOUSING FINANCE AGENCY	09/01/2026	Call @ 100.00	XXX	605,000	605,000	645,208	644,367		(2,777)		(2,777)		641,590		(36,590)	(36,590)	39,325	03/01/2054	1.B FE
67756U-EV-6	OHIO HOUSING FINANCE AGENCY	09/01/2026	Call @ 100.00	XXX	55,000	55,000	58,216	58,149		(120)		(120)		58,028		(3,028)	(3,028)	3,754	03/01/2056	1.B FE
67756U-HD-3	OHIO HOUSING FINANCE AGENCY	09/01/2026	Call @ 100.00	XXX	30,000	30,000	32,447	32,438		(89)		(89)		32,349		(2,349)	(2,349)	1,414	03/01/2056	1.B FE
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R	09/01/2026	Redemption @ 100.00	XXX	32,768	32,768	32,768	32,768						32,768				398	09/01/2050	1.B FE
69392K-AB-2	PMTLT 25J5 A2 - RMBS	09/01/2026	Paydown	XXX	465,204	465,204	454,301			10,903		10,903		465,204				9,451	01/25/2057	1.A FE
69392T-AC-1	PMTLT 25J2 A3 - RMBS	09/01/2026	Paydown	XXX	438,878	438,878	438,878	438,878						438,878				15,764	08/25/2056	1.A
729906-AB-3	PMTLT 25CNF1 A2 - RMBS	09/01/2026	Paydown	XXX	407,496	407,496	403,549	403,554		3,942		3,942		407,496				11,645	10/25/2056	1.A
729910-AB-5	PMTLT 25J1 A2 - RMBS	09/01/2026	Paydown	XXX	213,220	213,220	209,955	210,007		3,213		3,213		213,220				7,883	06/25/2056	1.A
729921-AB-2	PMTLT 26J2 A2 - RMBS	09/01/2026	Paydown	XXX	68,810	68,810	68,584			226		226		68,810				1,799	03/26/2057	1.A FE
74386P-AB-9	PFMT 261 A2 - RMBS	09/01/2026	Paydown	XXX	109,035	109,035	107,944			1,090		1,090		109,035				3,160	02/25/2056	1.A FE
74388R-AB-3	PFMT 255 A2 - RMBS	09/01/2026	Paydown	XXX	171,159	171,159	171,427	171,424		(265)		(265)		171,159				6,193	11/25/2055	1.A
74388T-AA-1	PFMT 256 A1 - RMBS	09/01/2026	Paydown	XXX	87,410	87,410	87,492	87,492		(82)		(82)		87,410				3,206	12/25/2055	1.A
74388T-AB-9	PFMT 256 A2 - RMBS	09/01/2026	Paydown	XXX	87,410	87,410	86,195	86,196		1,214		1,214		87,410				2,915	12/25/2055	1.A
74389D-AA-5	PFMT 2025-2 A1 - RMBS	09/01/2026	Paydown	XXX	131,093	131,093	130,724	130,718		375		375		131,093				5,288	06/25/2055	1.A
74391J-AB-6	PFMT 263 A2 - RMBS	09/01/2026	Paydown	XXX	120,874	120,874	117,588			3,286		3,286		120,874				740	08/25/2056	1.A FE
749350-AA-2	RCKT 2021-1 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	39,306	39,306	31,813	32,493		6,813		6,813		39,306				648	03/27/2051	1.A
749384-AA-1	RCKT 2021-5 A1 - RMBS	09/01/2026	Paydown	XXX	534,144	534,144	487,658	492,836		41,308		41,308		534,144		1	1	8,553	11/27/2051	1.A
74938V-AA-1	RCKT 2021-4 A1 - RMBS	09/01/2026	Paydown	XXX	539,023	539,023	546,350	545,305		(6,282)		(6,282)		539,023				8,746	09/25/2051	1.A
74938W-AB-7	RCKT 2022-2 A2 - RMBS	09/01/2026	Paydown	XXX	40,310	40,310	38,124	38,889		1,421		1,421		40,310				670	02/26/2052	1.A
74939K-AE-6	RCKT 2021-6 A5 - CMO/RMBS	09/01/2026	Paydown	XXX	238,935	238,935	240,055	239,823		(888)		(888)		238,935				3,465	12/26/2051	1.A
75023W-AD-6	RMCT 24J2 A3 - RMBS	09/25/2026	Paydown	XXX	453,409	453,409	443,278	443,453		9,956		9,956		453,409				14,262	03/25/2055	1.A
75024R-AD-6	RMCT 25J3 A3 - RMBS	09/01/2026	Paydown	XXX	187,170	187,170	185,006	185,019		2,151		2,151		187,170				6,689	12/25/2055	1.A
75024U-AD-9	RMCT 25J4 A3 - RMBS	09/01/2026	Paydown	XXX	473,951	473,951	470,619	470,629		3,322		3,322		473,951				15,857	03/25/2056	1.A
75408V-AA-9	RATE 26J1 A1 - RMBS	09/01/2026	Paydown	XXX	260,145	260,145	254,982			5,162		5,162		260,145				5,895	04/25/2056	1.A FE
75409T-AG-0	RATE 21J3 A7 - CMO/RMBS	09/01/2026	Paydown	XXX	839,123	839,123	853,808	846,692		(7,569)		(7,569)		839,123				13,986	10/25/2051	1.A
75409U-AC-6	RATE 2024-J3 A3 - RMBS	09/01/2026	Paydown	XXX	293,778	293,778	291,988	292,004		1,775		1,775		293,778				10,152	10/26/2054	1.A
75410E-AA-3	RATE 25J3 A1 - RMBS	09/01/2026	Paydown	XXX	428,206	428,206	429,009	429,011		(805)		(805)		428,206				16,402	12/27/2055	1.A
76221S-CW-9	RHODE ISLAND HSG & MTG FIN CORP	09/01/2026	Call @ 100.00	XXX	1,435,000	1,435,000	1,518,818	1,509,225		(5,302)		(5,302)		1,503,923		(68,923)	(68,923)	47,270	10/01/2054	1.B FE
76221S-GB-1	RHODE ISLAND HSG & MTG FIN CORP	09/01/2026	Call @ 100.00	XXX	210,000	210,000	220,981	219,842		(661)		(661)		219,181		(9,181)	(9,181)	6,568	04/01/2054	1.B FE
76221S-JP-7	RHODE ISLAND HSG & MTG FIN CORP	09/01/2026	Call @ 100.00	XXX	310,000	310,000	326,095	324,838		(1,133)		(1,133)		323,705		(13,705)	(13,705)	10,031	10/01/2053	1.B FE
76221S-MA-6	RHODE ISLAND HSG & MTG FIN CORP	09/01/2026	Call @ 100.00	XXX	105,000	105,000	110,328	110,147		(329)		(329)		109,818		(4,818)	(4,818)	4,195	10/01/2055	1.B FE
817370-AB-5	SEMT 2025-3 A2 - RMBS	09/01/2026	Paydown	XXX	128,463	128,463	127,238	127,247		1,215		1,215		128,463				4,794	04/26/2055	1.A
81743G-AB-2	SEMT 2025-5 A2 - RMBS	09/01/2026	Paydown	XXX	123,453	123,453	121,602	121,614		1,839		1,839		123,453				4,722	06/25/2055	1.A
81744K-AA-4	SEMT 2023-2 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	447,012	447,012	431,366	432,153		14,859		14,859		447,012				14,853	03/25/2053	1.A
81744K-AD-8	SEMT 2023-2 A4 - RMBS	09/01/2026	Paydown	XXX	59,602	59,602	59,080	59,082		520		520		59,602				1,980	03/25/2053	1.A
81745L-AD-5	SEMT 2014-4 A4 - CMO/RMBS	09/01/2026	Paydown	XXX	48,571	48,571	49,802	49,315		(745)		(745)		48,571				1,107	11/25/2044	1.A
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS	09/01/2026	Paydown	XXX	39,075	39,074	36,266	36,351		2,723		2,723		39,074				471	02/25/2043	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81746G-AA-1	SEMT 2017-7 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	71,049	71,049	72,459	73,119		(2,069)		(2,069)		71,049				1,484	10/25/2047	1.A
81746R-AU-3	SEMT 162 A19 - CMO/RMBS	09/01/2026	Paydown	XXX	7,230	7,230	7,349	7,305		(75)		(75)		7,230				183	08/25/2046	1.A
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	23,260	23,260	23,111	23,044		215		215		23,260				535	04/25/2047	1.A
81747K-AA-1	SEMT 2021-1 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	18,032	18,032	14,984	15,279		2,753		2,753		18,032				296	03/27/2051	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	12,601	12,601	10,853	11,012		1,589		1,589		12,601				293	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	32,271	32,271	28,569	28,746		3,525		3,525		32,271				786	03/25/2050	1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	25,380	25,380	25,963	26,190		(811)		(811)		25,380				577	02/25/2050	1.A
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	247,174	247,174	199,632	203,306		43,868		43,868		247,174				3,907	06/26/2051	1.A
81749N-AB-1	SEMT 2024-8 A2 - RMBS	09/01/2026	Paydown	XXX	75,649	75,649	74,987	74,995		654		654		75,649				2,919	09/25/2054	1.A
81749Q-AC-2	SEMT 2024-10 A3 - RMBS	09/01/2026	Paydown	XXX	317,341	317,341	312,432	312,503		4,838		4,838		317,341				9,809	11/25/2054	1.A
81749V-AB-3	SEMT 2025-7 A2 - RMBS	09/01/2026	Paydown	XXX	232,804	232,804	229,676	229,692		3,112		3,112		232,804				8,586	08/25/2055	1.A
81749W-AA-3	SEMT 2025-8 A1 - RMBS	09/01/2026	Paydown	XXX	340,052	340,052	339,521	339,523		529		529		340,052				11,271	09/27/2055	1.A
81749X-AB-9	SEMT 2025-12 A2 - RMBS	09/01/2026	Paydown	XXX	331,718	331,718	328,038	328,042		3,677		3,677		331,718				10,997	12/27/2055	1.A
81749Y-AB-7	SEMT 2025-6 A2 - RMBS	09/01/2026	Paydown	XXX	159,127	159,127	156,641	156,668		2,459		2,459		159,127				5,986	07/26/2055	1.A
81750Q-AB-0	SEMT 2026-4 A2 - RMBS	09/01/2026	Paydown	XXX	415,860	415,860	405,203			10,656		10,656		415,860				8,540	03/27/2056	1.A FE
81750T-AB-4	SEMT 265 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	90,172	90,172	88,763			1,409		1,409		90,172				1,476	05/25/2056	1.A FE
81750U-AB-1	SEMT 267 A2 - RMBS	09/01/2026	Paydown	XXX	459,275	459,275	445,230			14,045		14,045		459,275				2,644	06/26/2056	1.A FE
81750V-AB-9	SEMT 266 A2 - RMBS	09/01/2026	Paydown	XXX	751,485	751,485	732,277			19,208		19,208		751,485				9,880	05/25/2056	1.A FE
81751B-AB-2	SEMT 268 A2 - RMBS	09/01/2026	Paydown	XXX	1,459,062	1,459,063	1,418,543			40,520		40,520		1,459,063				9,779	07/25/2056	1.A FE
81751P-AB-1	SEMT 2610 A2 - RMBS	09/01/2026	Paydown	XXX	473,482	473,482	456,762			16,720		16,720		473,482				1,973	08/25/2056	1.A FE
880461-2F-4	TENNESSEE HOUSING DEVELOPMENT AGENCY	07/01/2026	Call @ 100.00	XXX	45,000	45,000	47,854	46,193		(164)		(164)		46,029		(1,029)	(1,029)	1,575	07/01/2050	1.B FE
880461-T7-3	TENNESSEE HOUSING DEVELOPMENT AGENCY	07/01/2026	Call @ 100.00	XXX	85,000	85,000	89,944	87,066		(281)		(281)		86,785		(1,785)	(1,785)	3,506	07/01/2040	1.B FE
88046K-NJ-1	TENNESSEE HOUSING DEVELOPMENT AGENCY	07/01/2026	Call @ 100.00	XXX	200,000	200,000	206,150	205,497		(219)		(219)		205,277		(5,277)	(5,277)	12,530	01/01/2055	1.B FE
88046K-UE-4	TENNESSEE HOUSING DEVELOPMENT AGENCY	07/01/2026	Call @ 100.00	XXX	20,000	20,000	21,648	21,621		(64)		(64)		21,557		(1,557)	(1,557)	983	01/01/2056	1.B FE
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	09/01/2026	Call @ 100.00	XXX	75,000	75,000	75,000	75,000						75,000				1,703	09/01/2039	1.B FE
88275F-NZ-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	09/01/2026	Redemption @ 100.00	XXX	18,966	18,966	18,966	18,966						18,966				351	09/01/2038	1.B FE
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	09/01/2026	Redemption @ 100.00	XXX	21,576	21,576	21,576	21,576						21,576				285	03/01/2036	1.B FE
917437-XQ-3	UTAH HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	200,000	200,000	214,752	214,513		(403)		(403)		214,109		(14,109)	(14,109)	10,093	07/01/2055	1.C FE
917437-ZV-0	UTAH HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	10,000	10,000	10,686	10,684		(35)		(35)		10,649		(649)	(649)	328	07/01/2055	1.C FE
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	09/01/2026	Call @ 100.00	XXX	20,000	20,000	20,000	20,000						20,000				375	09/01/2040	1.A FE
93978X-ER-7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	09/01/2026	Call @ 100.00	XXX	85,000	85,000	85,000	85,000						85,000				1,866	05/01/2041	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					64,089,564	70,057,128	70,370,979	64,941,763		502,316		502,316		70,761,554		(6,671,990)	(6,671,990)	1,864,719	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
04524X-AA-4	ASP (FEEDER) SPC II-B3 LP	08/03/2026	Unknown	XXX	78,829	78,829	78,829	40,000						78,829				2,323	03/31/2030	2.A PL
26443Y-AA-3	DUK 2025 A1 - ABS	09/01/2026	Paydown	XXX	101,181	101,181	101,174	101,182						101,181				3,799	03/01/2046	1.A FE
403963-AF-8	HPEFS 241 D - ABS	08/27/2026	BANC OF AMERICA SECURITIES LLC	XXX	4,025,469	4,000,000	3,999,167	3,998,817		113		113		3,998,930		26,539	26,539	160,373	11/20/2031	1.E FE
44328U-AF-3	HPEFS 2023-2 D - ABS	09/20/2026	Paydown	XXX	3,347,430	3,347,430	3,347,865	3,347,527		(98)		(98)		3,347,430				152,848	07/21/2031	1.B FE
46590U-AA-0	HENDR 182 A - ABS	09/15/2026	Paydown	XXX	25,191	25,191	24,782	24,822		368		368		25,191				680	10/15/2075	1.A FE
466159-AA-8	HENDR 2010-2 A - ABS	09/15/2026	Paydown	XXX	16,092	16,092	17,116	16,482		(390)		(390)		16,092				434	01/15/2048	1.A FE
46616Y-AA-2	HENDR 2012-2 A - ABS	09/15/2026	Paydown	XXX	14,957	14,957	14,036			921		921		14,957				333	10/15/2059	1.A FE
46617L-AA-9	HENDR 133 A - ABS	09/15/2026	Paydown	XXX	17,914	17,914	20,479	19,742		(1,828)		(1,828)		17,914				479	01/17/2073	1.A FE
46618A-AA-2	HENDR 2014-2 A - ABS	09/15/2026	Paydown	XXX	54,090	54,090	51,961	51,787		2,303		2,303		54,090				1,337	01/17/2073	1.A FE
46618H-AA-7	HENDR 2014-3 A - ABS	09/15/2026	Paydown	XXX	24,864	24,864	22,565	15,467		2,028		2,028		24,864				550	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1 A - ABS	09/15/2026	Paydown	XXX	1,897	1,897	2,069	2,045		(148)		(148)		1,897				42	09/15/2072	1.A FE
46619R-AA-4	HENDR 2015-2 A - ABS	09/15/2026	Paydown	XXX	30,095	30,095	27,988			2,107		2,107		30,095				684	03/15/2058	1.A FE
46620D-AA-2	HENDR 161 A - ABS	09/15/2026	Paydown	XXX	178,642	178,642	155,867	75,812		21,836		21,836		178,642				3,835	06/15/2067	1.A FE
46620V-AA-2	HENDR 172 A - ABS	09/15/2026	Paydown	XXX	6,593	6,593	7,355	7,262		(670)		(670)		6,593				155	09/15/2072	1.A FE
46655B-AA-4	HENDR 21A1 A1 - ABS	08/27/2026	Various	XXX	3,192,880	4,000,115	4,000,115	4,000,115						4,000,115		(807,236)	(807,236)	90,917	02/15/2079	1.F FE
46655X-AA-6	HENDR 21A2 A - ABS	08/27/2026	Various	XXX	22,677,188	25,343,222	25,343,222	25,343,222						25,343,222		(2,666,034)	(2,666,034)	811,306	02/18/2070	1.F FE
491393-AA-2	AEP 2025 A - ABS	09/01/2026	Paydown	XXX	261,850	261,850	261,639	261,684		165		165		261,850				16,911	09/01/2047	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69380M-AA-4	TXNM A A1 - ABS	08/15/2026	Paydown	XXX	21,155	21,155	22,246	22,221		(1,066)		(1,066)		21,155				1,194	08/15/2043	1.A FE
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LLC	07/28/2026	Unknown	XXX	60,935	60,935	60,935	55,128						60,935				2,560	12/31/2026	1.F PL
88240P-AB-5	ERCOTT 2025 A - ABS	08/01/2026	Paydown	XXX	19,184	19,184	19,347	19,347		(163)		(163)		19,184				952	08/01/2051	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					34,156,434	37,604,235	37,578,757	37,402,665		25,478		25,478		37,603,165		(3,446,731)	(3,446,731)	1,251,713	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)																				
07359B-AA-5	BEACN 211 A - ABS	09/20/2026	Paydown	XXX	269,999	270,000	260,214	262,990		7,010		7,010		270,000		(1)	(1)	4,050	10/22/2046	1.F FE
12571W-AL-7	CLIF 251 C - ABS	09/20/2026	Paydown	XXX	67,500	67,500	67,488	67,489		11		11		67,500				2,867	06/21/2050	2.B FE
872480-AA-6	TIF 2020-1 A - ABS	09/20/2026	Paydown	XXX	20,075	20,000	20,053	20,033		(33)		(33)		20,000		75	75	279	08/21/2045	1.F FE
872480-AE-8	TIF 2021-1 A - ABS	09/20/2026	Paydown	XXX	21,203	21,250	18,526	20,071		1,179		1,179		21,250		(47)	(47)	234	02/20/2046	1.E FE
88315L-AG-3	TMCL 2020-2 A - ABS	09/20/2026	Paydown	XXX	184,202	184,202	184,403	184,295		(93)		(93)		184,202				2,572	09/20/2045	1.F FE
88315L-AL-2	TMCL 211 A - ABS	09/20/2026	Paydown	XXX	40,000	40,000	34,494	37,198		2,802		2,802		40,000				448	02/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	09/20/2026	Paydown	XXX	37,100	37,100	34,907	35,591		1,509		1,509		37,100				480	08/20/2046	1.F FE
88316A-AA-9	TMCL 2024-1 A - ABS	09/20/2026	Paydown	XXX	39,655	39,655	39,137	39,186		469		469		39,655				1,388	08/20/2049	1.C FE
88316A-AC-5	TMCL 2024-1 C - ABS	09/20/2026	Paydown	XXX	81,428	81,428	78,094	78,374		3,053		3,053		81,428				3,062	08/20/2049	2.B FE
88655A-AA-8	TIF 2024-1 A - ABS	09/20/2026	Paydown	XXX	98,750	98,750	97,674	96,465		1,041		1,041		98,750				3,571	04/20/2049	1.C FE
88655A-AE-0	TIF 2024-1 C - ABS	09/20/2026	Paydown	XXX	35,625	35,625	35,408	35,416		209		209		35,625				1,499	04/20/2049	2.B FE
89679Q-AC-9	TCF 251 C - ABS	09/20/2026	Paydown	XXX	77,850	77,850	77,823	77,826		24		24		77,850				3,223	06/20/2050	2.B FE
89679Q-AD-7	TCF 2026-1 A - ABS	09/22/2026	Paydown	XXX	110,417	110,417	110,392			24		24		110,417				1,409	05/22/2051	1.C FE
89679Q-AE-5	TCF 2026-1 B - ABS	09/22/2026	Paydown	XXX	171,566	171,566	171,375			191		191		171,566				1,956	05/22/2051	1.F FE
89680H-AA-0	TCF 2020-1 A - ABS	09/20/2026	Paydown	XXX	102,531	102,531	99,598	100,661		1,870		1,870		102,531				1,442	09/20/2045	1.F FE
89680H-AE-2	TCF 2021-1 A - ABS	09/20/2026	Paydown	XXX	146,094	146,094	128,092	139,966		6,128		6,128		146,094				1,812	03/20/2046	1.F FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					1,503,995	1,503,967	1,457,678	1,195,562		25,394		25,394		1,503,967		27	27	30,289	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)																				
006346-AW-0	ADMSO 231 A2 - ABS	07/20/2026	Paydown	XXX	2,700,000	2,700,000	2,699,892	2,699,376		624		624		2,700,000				145,261	07/15/2053	1.G FE
14855W-AA-4	CASTLELAKE SECURED AVIATION ASSET LLC 20	09/15/2026	Paydown	XXX	113,504	113,504	110,621	113,148		356		356		113,504				5,308	03/15/2033	1.F PL
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					2,813,504	2,813,504	2,810,513	2,812,524		980		980		2,813,504				150,569	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					141,806,001	154,177,570	151,967,100	146,345,325		825,750		825,750		152,946,583		(11,140,582)	(11,140,582)	4,351,070	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					141,806,001	154,177,570	151,967,100	146,345,325		825,750		825,750		152,946,583		(11,140,582)	(11,140,582)	4,351,070	XXX	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					141,806,001	154,177,570	151,967,100	146,345,325		825,750		825,750		152,946,583		(11,140,582)	(11,140,582)	4,351,070	XXX	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					197,484,532	221,351,246	220,515,440	213,977,331		761,970		761,970		220,514,811		(23,030,279)	(23,030,279)	6,325,665	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP	07/24/2026	Unknown	1,767.440	176,744		176,744	161,700	(2,183)			(2,183)		176,744				8,090	XXX	2.A PL
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					176,744	XXX	176,744	161,700	(2,183)			(2,183)		176,744				8,090	XXX	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4					176,744	XXX	176,744	161,700	(2,183)			(2,183)		176,744				8,090	XXX	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999 – Subtotals - Preferred Stocks					176,744	XXX	176,744	161,700	(2,183)			(2,183)		176,744				8,090	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD	08/21/2026	SG AMERICAS SECURITIES LLC	21,352.000	2,017,778	XXX	2,061,847	1,922,321	139,527			139,527		2,061,847		(44,070)	(44,070)		XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY CL B ORD	09/23/2026	Various	9,493.000	4,873,122	XXX	1,958,817	4,771,656	(2,812,839)			(2,812,839)		1,958,817		2,914,305	2,914,305		XXX	XXX
09260D-10-7	BLACKSTONE ORD	08/03/2026	Return of Capital		21,870	XXX	21,870							21,870					XXX	XXX
184496-10-7	CLEAN HARBORS ORD	09/16/2026	SG AMERICAS SECURITIES LLC	4,877.000	1,578,169	XXX	832,360	1,143,559	(311,199)			(311,199)		832,360		745,810	745,810		XXX	XXX
25754A-20-1	DOMINOS PIZZA ORD	09/16/2026	PERSHING LLC	3,075.000	930,476	XXX	1,276,226	1,281,722	(5,496)			(5,496)		1,276,226		(345,750)	(345,750)	18,358	XXX	XXX
30303M-10-2	META PLATFORMS CL A ORD	08/26/2026	Various	2,903.000	1,704,441	XXX	380,554	1,916,241	(1,535,687)			(1,535,687)		380,554		1,323,887	1,323,887	3,048	XXX	XXX
443320-10-6	HUB GROUP CL A ORD	08/13/2026	SG AMERICAS SECURITIES LLC	18,312.000	733,313	XXX	766,903	780,274	(13,371)			(13,371)		766,903		(33,590)	(33,590)	4,578	XXX	XXX
478160-10-4	JOHNSON & JOHNSON ORD	08/11/2026	PERSHING LLC	4,305.000	1,118,277	XXX	218,350	890,920	(672,570)			(672,570)		218,350		899,927	899,927	11,365	XXX	XXX
52110M-10-9	LAZARD ORD	07/30/2026	Various	103,039.000	4,221,367	XXX	3,418,046	4,874,793	(1,573,346)			(1,573,346)		3,418,046		803,321	803,321	101,713	XXX	XXX
57060D-10-8	MARKETAXESS HOLDINGS ORD	08/13/2026	SG AMERICAS SECURITIES LLC	2,758.000	448,374	XXX	478,329	426,300	(18,000)			(18,000)		478,329		(29,955)	(29,955)	4,302	XXX	XXX
580135-10-1	MCDONALD'S ORD	08/05/2026	PERSHING LLC	6,449.000	1,765,793	XXX	1,953,837	1,971,008	(17,171)			(17,171)		1,953,837		(188,044)	(188,044)	23,990	XXX	XXX
697435-10-5	PALO ALTO NETWORKS ORD	09/16/2026	NATIONAL FINANCIAL SERVICES CORP.	4,472.000	1,694,501	XXX	815,244	823,742	(8,498)			(8,498)		815,244		879,257	879,257		XXX	XXX
701094-10-4	PARKER HANNIFIN ORD	08/11/2026	NATIONAL FINANCIAL SERVICES CORP.	1,233.000	1,315,082	XXX	435,574	1,083,758	(648,184)			(648,184)		435,574		879,508	879,508	4,685	XXX	XXX
717081-10-3	PFIZER ORD	09/16/2026	PERSHING LLC	58,835.000	1,613,111	XXX	1,693,860	1,464,992	228,868			228,868		1,693,860		(80,749)	(80,749)	75,897	XXX	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD	08/21/2026	SG AMERICAS SECURITIES LLC	2,873.000	542,326	XXX	218,194	460,829	(242,635)			(242,635)		218,194		324,132	324,132	12,670	XXX	XXX
742718-10-9	PROCTER & GAMBLE ORD	08/21/2026	SG AMERICAS SECURITIES LLC	7,563.000	1,089,038	XXX	779,613	1,083,854	(304,241)			(304,241)		779,613		309,425	309,425	24,457	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78409V-10-4	S&P GLOBAL ORD	07/01/2026	Unknown	14,408.000	2,725,654	XXX	2,725,654	7,529,477	(4,803,823)			(4,803,823)		2,725,654				27,952	XXX	XXX
82835W-10-8	ARS PHARMACEUTICALS ORD	07/15/2026	Stifel Nicolaus & Co.	14,350.000	103,075	XXX	200,629	167,178	33,451			33,451		200,629		(97,553)	(97,553)		XXX	XXX
902252-10-5	TYLER TECHNOLOGIES ORD	09/03/2026	NATIONAL FINANCIAL SERVICES CORP.	755.000	283,773	XXX	413,568	342,732	70,836			70,836		413,568		(129,795)	(129,795)		XXX	XXX
907818-10-8	UNION PACIFIC ORD	08/21/2026	NATIONAL FINANCIAL SERVICES CORP.	4,240.000	1,298,527	XXX	1,028,581	980,797	47,784			47,784		1,028,581		269,946	269,946	11,702	XXX	XXX
92826C-83-9	VISA CL A ORD	09/16/2026	Stifel Nicolaus & Co.	2,245.000	837,929	XXX	738,935							738,935		98,994	98,994	4,512	XXX	XXX
98978V-10-3	ZOETIS CL A ORD	08/21/2026	PERSHING LLC	35,347.000	2,745,889	XXX	2,540,035	4,447,360	770,840		2,678,164	(1,907,324)		2,540,035		205,854	205,854	56,202	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					33,661,884	XXX	24,957,025	38,363,511	(11,675,755)		2,678,164	(14,353,919)		24,957,025		8,704,860	8,704,860	385,433	XXX	XXX
Common Stocks: Exchange Traded Funds																				
78464A-59-9	SS SPDR S&P SFTWRE & SVC	07/28/2026	Various	3,024.000	530,183	XXX	447,001	565,911	(118,911)			(118,911)		447,001		83,182	83,182		XXX	XXX
5819999999 – Common Stocks: Exchange Traded Funds					530,183	XXX	447,001	565,911	(118,911)			(118,911)		447,001		83,182	83,182		XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4					34,192,068	XXX	25,404,025	38,929,422	(11,794,666)		2,678,164	(14,472,830)		25,404,025		8,788,042	8,788,042	385,433	XXX	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999 – Subtotals Common Stocks					34,192,068	XXX	25,404,025	38,929,422	(11,794,666)		2,678,164	(14,472,830)		25,404,025		8,788,042	8,788,042	385,433	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks					34,368,812	XXX	25,580,769	39,091,122	(11,796,849)		2,678,164	(14,475,013)		25,580,769		8,788,042	8,788,042	393,523	XXX	XXX
6009999999 – Totals					231,853,343	XXX	246,096,210	253,068,453	(11,796,849)	761,970	2,678,164	(13,713,043)		246,095,580		(14,242,237)	(14,242,237)	6,719,189	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America – Charlotte, NC					3,274,951	12,221,456	978,348	XXX
PNC Bank, N.A. – Pittsburgh, PA					(97,087,545)	(96,502,593)	(91,488,223)	XXX
Citizens Bank – Providence, RI					1,944,608	4,135,375	1,464,838	XXX
JP Morgan – Columbus, OH					533,911	302,791	388,938	XXX
State Street – New York, NY					277,024	22,783	727,131	XXX
0199998 – Deposits in 2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories					143,708	117,674	118,022	XXX
0199999 – Total open depositories					(90,913,343)	(79,702,514)	(87,810,946)	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories								XXX
0299999 – Total suspended depositories								XXX
0399999 – Total cash on deposit					(90,913,343)	(79,702,514)	(87,810,946)	XXX
0499999 – Cash in company's office			XXX	XXX				XXX
0599999 – Total					(90,913,343)	(79,702,514)	(87,810,946)	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
All Other Money Market Mutual Funds								
25160K-20-7	DWS GVT MM SRS INST		09/25/2026	3.830	XXX	47,420,277	289,067	281,119
8309999999 – All Other Money Market Mutual Funds						47,420,277	289,067	281,119
8589999999 – Total Cash Equivalents (Unaffiliated)						47,420,277	289,067	281,119
8609999999 – Total cash equivalents						47,420,277	289,067	281,119