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LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

AMICA LIFE INSURANCE COMPANY

NAIC Group Code	0028, 0028 *(Current) (Prior)*	NAIC Company Code	72222	Employer's ID Number 05-0340166
Organized under the Laws of	RI		State of Domicile or Port of Entry	RI
Country of Domicile	US			
Licensed as business type:	LIFE, ACCIDENT AND HEALTH			
Incorporated/Organized	06/13/1968		Commenced Business	05/06/1970
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.		800-652-6422-22365 *(Telephone Number)*	
	mbakerjr@amica.com *(E-Mail Address)*		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
David Peter Previte, Managing Vice President and Appointed Actuary

OTHER

Alexander Valeryevich Bogdanov, Department Vice President & Chief Life Actuary
Shiela Lorraine Companie, Senior Vice President & General Manager
Susan Fie Chung, Executive Vice President, Chief Investment and Strategy 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

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

ANN MARIE OCTEAU
NOTARY PUBLIC
RHODE ISLAND

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	1,163,790,718		1,163,790,718	1,122,055,588
2.	Stocks:				
	2.1 Preferred stocks	10,523,604		10,523,604	15,078,336
	2.2 Common stocks	72,105,222		72,105,222	82,480,645
3.	Mortgage loans on real estate:				
	3.1 First liens	44,513,619		44,513,619	50,516,475
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $..... encumbrances)				
	4.2 Properties held for the production of income (less $..... encumbrances)				
	4.3 Properties held for sale (less $..... encumbrances)				
5.	Cash ($.....(2,107,199)), cash equivalents ($.....3,653,587) and short-term investments ($.....)	1,546,388		1,546,388	9,598,637
6.	Contract loans (including $..... premium notes)	12,074,094		12,074,094	12,610,411
7.	Derivatives				
8.	Other invested assets	143,164,914		143,164,914	136,281,075
9.	Receivables for securities	5,310,196		5,310,196	63,301
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,453,028,755		1,453,028,755	1,428,684,468
13.	Title plants less $..... charged off (for Title insurers only)				
14.	Investment income due and accrued	11,529,767		11,529,767	11,253,727
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(5,069,449)		(5,069,449)	(2,596,646)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..... earned but unbilled premiums)	40,139,323		40,139,323	40,425,513
	15.3 Accrued retrospective premiums ($.....) and contracts subject to redetermination ($.....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,998,211	71,200	3,927,011	6,463,110
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	1,526,536		1,526,536	2,166,549
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	124,184		124,184	
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	695,941	695,941		
21.	Furniture and equipment, including health care delivery assets ($.....)	1,871,018	1,871,018		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($.....) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	59,123,739	6,725,592	52,398,147	47,057,988
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,566,968,025	9,363,751	1,557,604,274	1,533,454,709
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	1,566,968,025	9,363,751	1,557,604,274	1,533,454,709
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.	Reinsurance premium receivable	37,250,622		37,250,622	37,842,248
2502.	Amica Companies Supplemental Retirement Trust	6,057,129	3,154,692	2,902,437	2,747,469
2503.	Prepaid expenses	1,401,115	1,401,115		
2598.	Summary of remaining write-ins for Line 25 from overflow page	14,414,873	2,169,785	12,245,088	6,468,271
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	59,123,739	6,725,592	52,398,147	47,057,988

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....958,167,677 less $..... included in Line 6.3 (including $..... Modco Reserve)	958,167,677	940,516,566
2.	Aggregate reserve for accident and health contracts (including $..... Modco Reserve)		
3.	Liability for deposit-type contracts (including $..... Modco Reserve)	66,440,905	72,182,636
4.	Contract claims:		
	4.1 Life	7,545,206	8,469,025
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $..... and coupons $..... due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $..... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $..... Modco)		
	6.3 Coupons and similar benefits (including $..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..... discount; including $..... accident and health premiums	183,121	114,725
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..... accident and health experience rating refunds of which $..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..... assumed and $..... ceded		
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $.....346,686, accident and health $..... and deposit-type contract funds $.....	346,686	686,796
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	5,846,197	9,425,336
13.	Transfers to Separate Accounts due or accrued (net) (including $..... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	47,327	268,785
15.1	Current federal and foreign income taxes, including $..... on realized capital gains (losses)		385,671
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	466,039	1,094,947
18.	Amounts held for agents' account, including $.....135,481 agents' credit balances	135,481	383,885
19.	Remittances and items not allocated	375,988	332,093
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..... and interest thereon $.....		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	36,918,620	36,999,479
	24.02 Reinsurance in unauthorized and certified ($.....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,289,668	946,189
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	7,239,742	1,241,290
	24.10 Payable for securities lending		
	24.11 Capital notes $..... and interest thereon $.....		
25.	Aggregate write-ins for liabilities	45,466,503	45,927,015
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,130,469,160	1,118,974,438
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	1,130,469,160	1,118,974,438
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	313,000,000	313,000,000
34.	Aggregate write-ins for special surplus funds	12,245,088	6,468,271
35.	Unassigned funds (surplus)	96,890,026	90,012,000
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $.....)		
	36.2 shares preferred (value included in Line 30 $.....)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..... in Separate Accounts Statement)	422,135,114	409,480,271
38.	Totals of Lines 29, 30 and 37	427,135,114	414,480,271
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,557,604,274	1,533,454,709
Details of Write-Ins			
2501.	Reserve for retired lives	41,114,066	41,729,546
2502.	Reserve for unassessed insolvencies	1,450,000	1,450,000
2503.	Reserve for non-funded pensions and deferrals	2,902,437	2,747,469
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	45,466,503	45,927,015
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.	Admitted disallowed IMR	12,245,088	6,468,271
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	12,245,088	6,468,271

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	63,677,695	64,506,386	84,106,078
2.	Considerations for supplementary contracts with life contingencies	230,447	175,313	644,085
3.	Net investment income	46,698,477	41,754,589	57,547,435
4.	Amortization of Interest Maintenance Reserve (IMR)	(872,908)	(682,705)	(931,692)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	16,134,700	17,425,320	23,266,816
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	93,114	109,167	191,566
9.	Totals (Lines 1 to 8.3)	125,961,525	123,288,070	164,824,288
10.	Death benefits	26,887,573	26,697,098	36,660,875
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	12,296,581	14,790,959	23,198,339
13.	Disability benefits and benefits under accident and health contracts	104,162	109,816	178,631
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	14,779,627	14,126,045	18,079,059
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,166,824	1,504,365	1,988,390
18.	Payments on supplementary contracts with life contingencies	1,100,648	1,075,377	1,448,066
19.	Increase in aggregate reserves for life and accident and health contracts	7,090,607	5,713,067	3,177,470
20.	Totals (Lines 10 to 19)	63,426,022	64,016,727	84,730,830
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	5,538,628	6,142,041	8,426,641
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	36,100,782	35,534,812	48,799,230
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,549,527	3,514,639	4,338,308
25.	Increase in loading on deferred and uncollected premiums	1,231,123	2,084,757	1,084,630
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	(606,908)	(621,860)	(897,243)
28.	Totals (Lines 20 to 27)	109,239,174	110,671,116	146,482,396
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	16,722,351	12,616,954	18,341,892
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	16,722,351	12,616,954	18,341,892
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,854,412	(437,890)	(1,143,448)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	14,867,939	13,054,844	19,485,340
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....1,594,219 (excluding taxes of $.....(1,767,648) transferred to the IMR)	6,868,644	4,141,854	3,155,298
35.	Net income (Line 33 plus Line 34)	21,736,583	17,196,698	22,640,638
	Capital and Surplus Account			
36.	Capital and surplus, December 31, prior year	414,480,271	397,856,512	397,856,512
37.	Net income (Line 35)	21,736,583	17,196,698	22,640,638
38.	Change in net unrealized capital gains (losses) less capital gains tax of $.....226,392	785,246	8,811,082	11,159,028
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	226,392	2,399,771	2,999,268
41.	Change in nonadmitted assets	319,851	(920,993)	(176,654)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	80,859	(4,307,844)	(5,259,535)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(10,494,088)	(12,423,308)	(14,738,985)
54.	Net change in capital and surplus (Lines 37 through 53)	12,654,843	10,755,406	16,623,759
55.	Capital and surplus as of statement date (Lines 36 + 54)	427,135,114	408,611,918	414,480,271
Details of Write-Ins				
08.301.	Reinsurance ceded experience rating refund	93,114	109,167	191,566
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	93,114	109,167	191,566
2701.	Change in reserve for retired lives	(615,480)	(624,895)	(900,716)
2702.	Fines and penalties of regulatory authorities	8,572	3,035	3,473
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(606,908)	(621,860)	(897,243)
5301.	Change in Amica Companies Supplemental Retirement Trust	66,417	216,626	123,935
5302.	Change in retiree medical benefit liability			(528,512)
5303.	Change in XXX reserves	(10,560,505)	(12,639,934)	(14,935,162)
5398.	Summary of remaining write-ins for Line 53 from overflow page			600,754
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(10,494,088)	(12,423,308)	(14,738,985)

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	66,096,035	65,320,803	82,971,047
2.	Net investment income	44,422,797	39,357,342	54,238,631
3.	Miscellaneous income	16,867,827	16,941,346	22,995,832
4.	Total (Lines 1 to 3)	127,386,659	121,619,491	160,205,510
5.	Benefit and loss related payments	53,650,955	52,375,290	80,083,975
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	49,334,942	46,360,406	58,873,787
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $..... tax on capital gains (losses)	2,190,838	(2,713,049)	(5,047,905)
10.	Total (Lines 5 through 9)	105,176,735	96,022,647	133,909,857
11.	Net cash from operations (Line 4 minus Line 10)	22,209,924	25,596,844	26,295,653
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	147,672,773	90,862,196	114,164,549
	12.2 Stocks	28,496,277	20,043,695	23,490,684
	12.3 Mortgage loans	6,002,856	795,690	3,722,039
	12.4 Real estate			
	12.5 Other invested assets	9,469,098	4,085,222	6,620,208
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(402)	(402)
	12.7 Miscellaneous proceeds	5,998,452	7,346,960	1,241,290
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	197,639,456	123,133,362	149,238,369
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	195,820,231	110,188,629	128,130,757
	13.2 Stocks	7,885,861	10,569,152	14,040,574
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets	12,558,699	15,695,649	23,585,948
	13.6 Miscellaneous applications	5,246,897	192	35,621
	13.7 Total investments acquired (Lines 13.1 to 13.6)	221,511,688	136,453,622	165,792,899
14.	Net increase/(decrease) in contract loans and premium notes	(536,317)	487,883	798,317
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(23,335,914)	(13,808,144)	(17,352,849)
	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	(6,637,423)	(7,937,253)	(9,650,154)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(288,836)	(1,055,568)	(2,060,333)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(6,926,259)	(8,992,821)	(11,710,487)
	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)	(8,052,249)	2,795,879	(2,767,683)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	9,598,637	12,366,320	12,366,320
	19.2 End of period (Line 18 plus Line 19.1)	1,546,388	15,162,199	9,598,637

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

20.0001.			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	96,876,289	91,425,215	125,743,297
2.	Group life	4,266,843	4,141,720	5,522,294
3.	Individual annuities	10,663,725	12,064,937	12,702,578
4.	Group annuities			
5.	Accident & health			
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	111,806,857	107,631,872	143,968,169
9.	Deposit-type contracts		394,279	626,779
10.	Total (Lines 8 and 9)	111,806,857	108,026,151	144,594,948

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Amica Life 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 prescribed adjustments to report; however, the Company does have the state permitted practice as detailed below.

Effective January 1, 2014, the Rhode Island Department of Business Regulation Insurance Division approved a permitted accounting practice to allow the Company 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 statutory accounting practices (NAIC SAP). This practice has no effect on the surplus of the Company nor its reserve position, as the Company continues to establish reserves in accordance with Rhode Island Regulation 93. If the change in XXX reserves were recognized in accordance with NAIC SAP, net income would have decreased by $10,560,505 and there would be no change in surplus as of September 30, 2026.

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting principles (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 35, Columns 1 & 3)	XXX	XXX	XXX	$ 21,736,583	$ 22,640,638
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Change in XXX Reserves	51,00	4	19	10,560,505	14,935,162
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 11,176,078	$ 7,705,476
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 427,135,114	$ 414,480,271
(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	$ 427,135,114	$ 414,480,271

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

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

No change.

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.

(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 entities - 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

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.

Notes to the Financial Statements

2. Accounting Changes and Corrections of Errors

In November 2025, the Company discovered an error relating to incorrect lapse termination effective dates in the reinsurance extract from the Company's policy administration system. This error inflated the amount of ceded reinsurance premiums remitted to various reinsurers between 2021-2024 resulting in an understatement of net individual life premiums during those years. Due to this error, premiums and annuity considerations (Summary of Operations, Line 1) were understated by $884,687 in prior years. In accordance with SSAP No. 3 Accounting Changes and Corrections of Errors, the $884,687 impact from the errors were recorded through a write in to surplus (Summary of Operations, Line 5305) in 2025 as a correction of error with a corresponding amount recorded as a recoverable (Assets, Line 15.1) as the Company will recoup these overpayments from the various reinsurers in 2026.

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 the 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

(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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 44,513,619	$	$ 44,513,619
(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	$	$	$	$	$ 44,513,619	$	$ 44,513,619
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 50,516,475	$	$ 50,516,475
(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	$	$	$	$	$ 50,516,475	$	$ 50,516,475

(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 $1,500,514 after an other-than-temporary impairment of $990,380.

Notes to the Financial Statements

5. Investments (Continued)

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$	$	$	$	$	$	$
2. No allowance for credit losses					1,500,514		1,500,514
3. Total (1+2)	$	$	$	$	$ 1,500,514	$	$ 1,500,514
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	$	$	$	$	$ 1,500,514	$	$ 1,500,514
b. Prior Year							
1. With allowance for credit losses	$	$	$	$	$	$	$
2. No allowance for credit losses					1,500,514		1,500,514
3. Total (1+2)	$	$	$	$	$ 1,500,514	$	$ 1,500,514
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	$	$	$	$	$ 1,500,514	$	$ 1,500,514

(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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$	$	$	$	$ 1,500,514	$	$ 1,500,514
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	$	$	$	$	$ 2,236,606	$	$ 2,236,606
2. Interest income recognized					55,604		55,604
3. Recorded investments on nonaccrual status							
4. Amount of interest income recognized using a cash-basis method of accounting					64,929		64,929

(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	$ 14,339,485
2. 12 months or longer	40,590,767
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 301,072,392
2. 12 months or longer	188,013,750

Notes to the Financial Statements

5. Investments (Continued)

(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

L. Restricted Assets

(1) Restricted assets (including pledged)

		Gross (Admitted & Nonadmitted) Restricted						
		Current Year						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	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	806,800				806,800	789,100	17,700
j.	On deposit with states	4,339,403				4,339,403	4,339,231	172
k.	On deposit with other regulatory bodies							
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	24,995,717				24,995,717	32,101,608	(7,105,891)
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)	$ 30,141,920	$	$	$	$ 30,141,920	$ 37,229,939	$ (7,088,019)

		Current Year						
		(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and Annual GI	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		806,800	0.051	0.052	XXX	XXX	26.27
j.	On deposit with states		4,339,403	0.277	0.279	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)		24,995,717	1.595	1.605	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)	$	$ 30,141,920	1.924 %	1.935 %	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

Notes to the Financial Statements

5. Investments (Continued)

(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	Separate Account
(1) Number of CUSIPs	5	
(2) Aggregate amount of investment income	$ 185,925	$

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

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 an impairment write down for investments in joint ventures, partnerships and limited liability companies in 2026. In 2025, the Company recognized an $865,364 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

The Company non-admits investment income due and accrued if amounts are over 90 days past due (180 days for mortgage loans in foreclosure or in default).

B. Total Amount Excluded

As of September 30, 2026, accrued interest income totaling $82,877 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	$ 11,529,767
2. Nonadmitted	$
3. Admitted	$ 11,529,767

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	$ 44,710,444	$ 1,324,813	$ 46,035,257	$ 44,173,407	$ 1,529,688	$ 45,703,095	$ 537,037	$ (204,875)	$ 332,162
(b) Statutory valuation allowance adjustments	12,942,963		12,942,963	13,014,772		13,014,772	(71,809)		(71,809)
(c) Adjusted gross deferred tax assets (1a - 1b)	31,767,481	1,324,813	33,092,294	31,158,635	1,529,688	32,688,323	608,846	(204,875)	403,971
(d) Deferred tax assets nonadmitted									
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 31,767,481	$ 1,324,813	$ 33,092,294	$ 31,158,635	$ 1,529,688	$ 32,688,323	$ 608,846	$ (204,875)	$ 403,971
(f) Deferred tax liabilities	18,613,168	14,479,126	33,092,294	18,435,526	14,252,797	32,688,323	177,642	226,329	403,971
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 13,154,313	$ (13,154,313)	$	$ 12,723,109	$ (12,723,109)	$	$ 431,204	$ (431,204)	$

Notes to the Financial Statements

9. Income Taxes (Continued)

(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	$	$	$	$	$	$	$	$	$
(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)									
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date									
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	64,070,267	XXX	XXX	62,172,041	XXX	XXX	1,898,226
(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	31,767,481	1,324,813	33,092,294	31,158,635	1,529,688	32,688,323	608,846	(204,875)	403,971
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 31,767,481	$ 1,324,813	$ 33,092,294	$ 31,158,635	$ 1,529,688	$ 32,688,323	$ 608,846	$ (204,875)	$ 403,971

(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	1,297.074 %	1,258.645 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 427,135,114	$ 414,480,271

(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) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) Ordinary (Col. 1-3)	(6) Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 31,767,481	$ 1,324,813	$ 31,158,635	$ 1,529,688	$ 608,846	$ (204,875)
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)	$ 31,767,481	$ 1,324,813	$ 31,158,635	$ 1,529,688	$ 608,846	$ (204,875)
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	$ 1,854,412	$ (1,143,448)	$ 2,997,860
(b) Foreign			
(c) Subtotal (1a+1b)	$ 1,854,412	$ (1,143,448)	$ 2,997,860
(d) Federal income tax on net capital gains	(173,429)	566,030	(739,459)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 1,680,983	$ (577,418)	$ 2,258,401

Notes to the Financial Statements

9. Income Taxes (Continued)

		(1) 09/30/2026	(2) 12/31/2025	(3) Change (1-2)
2.	Deferred Tax Assets			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$	$	$
(2)	Unearned premium reserve			
(3)	Policyholder reserves	31,218,284	31,270,623	(52,339)
(4)	Investments			
(5)	Deferred acquisition costs	9,184,910	8,587,110	597,800
(6)	Policyholder dividends accrual			
(7)	Fixed assets	919,633	1,014,715	(95,082)
(8)	Compensation and benefits accrual	2,109,399	1,985,764	123,635
(9)	Pension accrual	662,485	660,445	2,040
(10)	Receivables - nonadmitted			
(11)	Net operating loss carry-forward			
(12)	Tax credit carry-forward			
(13)	Other	615,733	654,750	(39,017)
(99)	Subtotal (Sum of 2a1 through 2a13)	$ 44,710,444	$ 44,173,407	$ 537,037
(b)	Statutory valuation allowance adjustment	12,942,963	13,014,772	(71,809)
(c)	Nonadmitted			
(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 31,767,481	$ 31,158,635	$ 608,846
(e)	Capital			
(1)	Investments	$ 1,324,813	$ 1,529,688	$ (204,875)
(2)	Net capital loss carry-forward			
(3)	Real estate			
(4)	Other			
(99)	Subtotal (2e1+2e2+2e3+2e4)	$ 1,324,813	$ 1,529,688	$ (204,875)
(f)	Statutory valuation allowance adjustment			
(g)	Nonadmitted			
(h)	Admitted capital deferred tax assets (2e99 - 2f - 2g)	1,324,813	1,529,688	(204,875)
(i)	Admitted deferred tax assets (2d + 2h)	$ 33,092,294	$ 32,688,323	$ 403,971

		(1) 09/30/2026	(2) 12/31/2025	(3) Change (1-2)
3.	Deferred Tax Liabilities			
(a)	Ordinary			
(1)	Investments	$ 2,988,424	$ 2,444,048	$ 544,376
(2)	Fixed assets			
(3)	Deferred and uncollected premium	7,348,077	7,655,459	(307,382)
(4)	Policyholder reserves			
(5)	Other	8,276,667	8,336,019	(59,352)
(99)	Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 18,613,168	$ 18,435,526	$ 177,642
(b)	Capital			
(1)	Investments	$ 14,479,126	$ 14,252,797	$ 226,329
(2)	Real estate			
(3)	Other			
(99)	Subtotal (3b1+3b2+3b3)	$ 14,479,126	$ 14,252,797	$ 226,329
(c)	Deferred tax liabilities (3a99 + 3b99)	$ 33,092,294	$ 32,688,323	$ 403,971
4.	Net deferred tax assets/liabilities (2i - 3c)	$	$	$

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	$ 46,035,257	$ 45,703,095	$ 332,162
Total deferred tax liabilities	33,092,294	32,688,323	403,971
Net deferred tax assets (liabilities)	$ 12,942,963	$ 13,014,772	$ (71,809)
Statutory valuation allowance adjustment	12,942,963	13,014,772	(71,809)
Net deferred tax assets (liabilities) after statutory valuation allowance	$	$	$
Tax effect of unrealized gains (losses)			226,392
Change in net deferred income tax			$ 226,392

Notes to the Financial Statements

9. Income Taxes (Continued)

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.

On August 16, 2022, the Inflation Reduction Act of 2022 (Act) was signed into law. The Act includes a new corporate alternative minimum tax (CAMT). Based upon information available as of September 30, 2026, the Company has determined that it is a nonapplicable reporting entity with respect to CAMT, meaning that it will not be required to calculate or pay CAMT in 2026.

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. The significant items causing this difference are as follows:

	09/30/2026	Effective Tax Rate
Income before taxes	$ 4,917,689	21.000 %
Amortization of interest maintenance reserve	183,311	0.783
Change in non-admitted assets	67,169	0.287
Change in XXX reserves	(2,217,706)	-9.470
Change in statutory valuation allowance adjustment	(71,809)	-0.307
Reserve adjustments		
Permanent differences	(1,424,063)	-6.081
Other		
Total	$ 1,454,591	6.212 %

	09/30/2026	Effective Tax Rate
Federal income taxes incurred	$ 1,854,412	7.919 %
Tax on capital gains (losses)	(173,429)	-0.741
Change in net deferred taxes	(226,392)	-0.967
Total statutory income taxes	$ 1,454,591	6.212 %

	12/31/2025	Effective Tax Rate
Income before taxes	$ 4,633,276	21.000 %
Amortization of interest maintenance reserve	195,655	0.887
Change in non-admitted assets	(37,098)	-0.168
Change in XXX reserves	(3,136,384)	-14.215
Change in statutory valuation allowance adjustment	(4,311,575)	-19.542
Reserve adjustments	170,613	0.773
Permanent differences	(408,612)	-1.852
Other	(682,561)	-3.094
Total	$ (3,576,686)	-16.211 %

	12/31/2025	Effective Tax Rate
Federal income taxes incurred	$ (1,143,448)	-5.183 %
Tax on capital gains (losses)	566,030	2.565
Change in net deferred taxes	(2,999,268)	-13.594
Total statutory income taxes	$ (3,576,686)	-16.211 %

E. Operating loss and tax credit carryforwards

(1) The Company did not have any unused tax credit carryforwards available as of September 30, 2026.

(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	
2026	1,680,983

(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) The Company's Federal income tax return is consolidated with the following entities:

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

Notes to the Financial Statements

9. Income Taxes (Continued)

(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. Intercompany 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 Company does not have an AMT credit available to be recognized as of September 30, 2026.

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

A. Nature of Relationships - No Significant Changes

B. Detail of Related Party Transactions - None

C. Transactions with related party who are not reported on Schedule Y - No Significant Changes

D. Amounts Due to or from Related Parties

At September 30 2026, the Company reported $1,289,668 payable to its Parent and affiliate, Amica Mutual Insurance Company. The terms of the settlement require that these amounts are settled within 55 days.

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

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

M. All SCA Investments - None

N. Investment in Insurance SCAs - None

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 $806,800. 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 $472,165,535 based on the market value of eligible collateral as of September 30, 2026.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	766,800	766,800	
	(c) Activity stock			
	(d) Excess stock	40,000	40,000	
	(e) Aggregate total (a+b+c+d)	$ 806,800	$ 806,800	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 472,165,535		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	749,100	749,100	
	(c) Activity stock			
	(d) Excess stock	40,000	40,000	
	(e) Aggregate total (a+b+c+d)	$ 789,100	$ 789,100	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 529,658,618		

(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	$ 766,800	$ 766,800	$	$	$	$

(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 separate accounts total collateral pledged (Lines 2+3)	$ 20,622,763	$ 24,995,717	$ 1,000,000
2.	Current year general account total collateral pledged	20,622,763	24,995,717	1,000,000
3.	Current year separate accounts total collateral pledged			
4.	Prior year-end total general and separate accounts total collateral pledged	27,172,703	32,101,608	

(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 separate accounts maximum collateral pledged (Lines 2+3)	$ 26,185,168	$ 31,966,864	$
2.	Current year general account maximum collateral pledged	26,185,168	31,966,864	
3.	Current year separate accounts maximum collateral pledged			
4.	Prior year-end total general and separate accounts maximum collateral pledged	28,018,845	32,950,697	

(4) Borrowing from FHLB

The Company does not currently have any outstanding borrowings from the FHLB as of September 30, 2026. During the reporting 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) Separate 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	$

Notes to the Financial Statements

11. Debt (Continued)

(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 participates in a qualified non-contributory defined benefit plan sponsored by its Parent, Amica Mutual Insurance Company.

Details of the Company's contributions and expenses are included in note 12G.

B. Investment Policies and Strategies of Plan Assets - None

C. Fair Value of Each Class of Plan Assets - None

D. Expected Long-Term Rate of Return for the Plan Assets - None

E. Defined Contribution Plans

The Company participates in a defined contribution savings plan sponsored by its Parent. Details of the Company's contributions are included in Note 12G.

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans

Pension Benefits

The Company participates in a qualified non-contributory defined benefit pension plan sponsored by its Parent. The benefits are based on 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 "Accounting for Pensions, A Replacement of SSAP No. 89" did not have any impact on the Company's results of operation or financial condition. No pension expense was recognized in 2026 and 2025 because, in accordance with SSAP No. 102, the Company's share of the net periodic pension cost was $0.

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. Employees hired on or after July 1, 2019 will have an enhanced 401(k) benefit in lieu of a pension benefit.

Supplemental Retirement Plans

The Company funds supplemental pension benefits and deferred compensation through the Amica Companies Supplemental Retirement Trust. The supplemental pension benefits are amounts otherwise payable under the Company's qualified pension plan, which is in excess of that allowed under Sections 401 and/or 415 of the Internal Revenue Code. The assets supporting these deferred compensation liabilities are included in the Amica Companies Supplemental Retirement Trust. The Company's share of the Trust assets amounted to $6,057,129 and $5,892,446 at September 30, 2026 and December 31, 2025, respectively. The Company has recorded $2,902,437 and $2,747,469 at September 30, 2026 and December 31, 2025, respectively, to reflect the Company's obligations under this plan. Assets in excess of the Company's obligations are non-admitted. The Company's net periodic benefit cost for these plans total $202,500 and $142,200 as of September 30, 2026 and 2025, respectively.

Postretirement Health Care

The Company provides postretirement medical insurance to retirees meeting certain eligibility requirements. The periodic benefit cost for this plan totals $56,700 and ($22,500) as of September 30, 2026 and 2025, respectively.

Defined Contribution Savings Plan

The Company participates with its Parent in a defined contribution savings plan covering substantially all employees of the Company. The Company matches employee contributions according to an established formula. Employees hired on or after July 1, 2019 will have an enhanced 401(k) benefit in lieu of a pension benefit. The plan is subject to ERISA rules and regulations. The plan qualifies for exemption from Federal income tax under the Internal Revenue Code. The Company expense for contributions on behalf of participating employees was $759,385 and $578,821 as of September 30, 2026 and 2025, respectively.

Retiree Life Benefits

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. At September 30, 2026 and December 31, 2025, the Company recorded a liability of $246,991 and $274,468 respectively, for retiree life insurance benefits. The Company's share of the net periodic benefit cost for retiree life insurance benefits was ($9,900) and $26,100 for September 30, 2026 and 2025, respectively.

H. Postemployment Benefits and Compensated Absences - No Significant Changes

Notes to the Financial Statements

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

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 - No Significant Changes

B. Dividend Rate of Preferred Stock - None

C. Dividend Restrictions - No Significant Changes

D. Ordinary Dividends - None

E. Company Profits Paid as Ordinary Dividends - No Significant Changes

F. Surplus Restrictions - None

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

I. The change in the balance of special surplus funds from the prior year is due to the change in admitted disallowed IMR.

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented by cumulative unrealized gains is $54,469,331 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 $86,883,346 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 - None

E. Joint and Several Liabilities - None

F. All Other Contingencies - No Significant Changes

15. Leases - None

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.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- 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 judgement or estimation.

	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	$ 51,227,348	$ 806,800	$	$	$ 52,034,148
	Common stock: Mutual funds	778,813				778,813
	Common stock: Exchange traded funds	19,292,261				19,292,261
	Preferred Stock: Industrial and miscellaneous			10,523,604		10,523,604
	Cash equivalents: All other money market mutual funds	3,653,587				3,653,587
	Other invested assets: Collective investment trusts	8,391,052				8,391,052
	Total assets at fair value/NAV	$ 83,343,061	$ 806,800	$ 10,523,604	$	$ 94,673,465
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

(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	$ 12,078,336	$ 12,264,040
Total gains/losses included in net increase (decrease) in net assets available for benefits	(351,636)	95,064
Purchases	405,808	710,886
Sales	(1,608,904)	(991,654)
Issuances		
Settlements		
Transfers into Level 3		
Transfers out of Level 3		
Balance at end of year	$ 10,523,604	$ 12,078,336

(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	$ 483,654,265	$ 597,769,101	$ 88,606,645	$ 351,224,004	$ 43,823,616	$	$
Bonds: Asset-backed securities	511,261,515	566,021,617		502,219,751	9,041,764		
Preferred stock: Industrial and miscellaneous	10,523,604	10,523,604			10,523,604		
Common stock: Industrial and miscellaneous	52,034,148	52,034,148	51,227,348	806,800			
Common stock: Mutual funds	778,813	778,813	778,813				
Common stock: Exchange traded funds	19,292,261	19,292,261	19,292,261				
Mortgage loans: Commercial mortgages	39,978,008	44,513,619		39,978,008			
Cash, cash equivalents and short-term investments: Cash	(2,107,199)	(2,107,199)	(2,107,199)				
Cash, cash equivalents and short-term investments: All other money market mutual funds	3,653,587	3,653,587	3,653,587				
Other invested assets: Collective investment trust	8,391,052	8,391,052	8,391,052				

D. Not Practicable to Estimate Fair Value

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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 - None

B. Troubled Debt Restructuring - None

C. Other Disclosures

Assets with book values in the amount of $4,339,403 and $4,339,231 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 - None

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

G. Retained Assets - No Significant Changes

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

I. 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

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 12,245,088	$ 12,245,088	$	$

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 12,245,088	$ 12,245,088	$	$

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 422,827,981
b. Net Positive Goodwill (admitted)	
c. EDP Equipment & Operating System Software (admitted)	
d. Net DTAs (admitted)	
e. Net Negative (disallowed) IMR (admitted)	9,226,416
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 413,601,565

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	2.961 %

(5) Allocated gains/losses to IMR from derivatives

The Company does not hold any derivative investments.

22. Events Subsequent - No Significant Changes

23. Reinsurance - No Significant Changes

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

25. Change in Incurred Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - None

30. Premium Deficiency Reserves - None

31. Reserves for Life Contracts and Annuity Contracts - No Significant Changes

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics - No Significant Changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No Significant Changes

34. Premiums and Annuity Considerations Deferred and Uncollected - No Significant Changes

Notes to the Financial Statements

35. **Separate Accounts** - None

36. **Loss/Claim Adjustment Expenses** - 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? NO

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? NO

13.2 If yes, please complete the following:

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

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? 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 – LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	
	1.13 Commercial Mortgages	44,513,619
	1.14 Total Mortgages in Good Standing	$ 44,513,619
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	
	1.33 Commercial Mortgages	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	
	1.43 Commercial Mortgages	
	1.44 Total Mortgages in Process of Foreclosure	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 44,513,619
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	
	1.63 Commercial Mortgages	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	NO
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$
3.3	Do you act as an administrator for health savings accounts?	NO
3.4	If yes, please provide the balance of the funds administered as of the reporting date.	$
4	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	YES
4.1	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?	

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
	$
Total	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Life & Annuity – Affiliates									
66346	58-0828824	03/22/2026	Munich American Reassurance Company	GA	CO/I	XXXL	Authorized		
93572	43-1235868	03/22/2026	RGA Reinsurance Company	MO	CO/I	XXXL	Authorized		
82627	06-0839705	03/22/2026	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	Authorized		

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

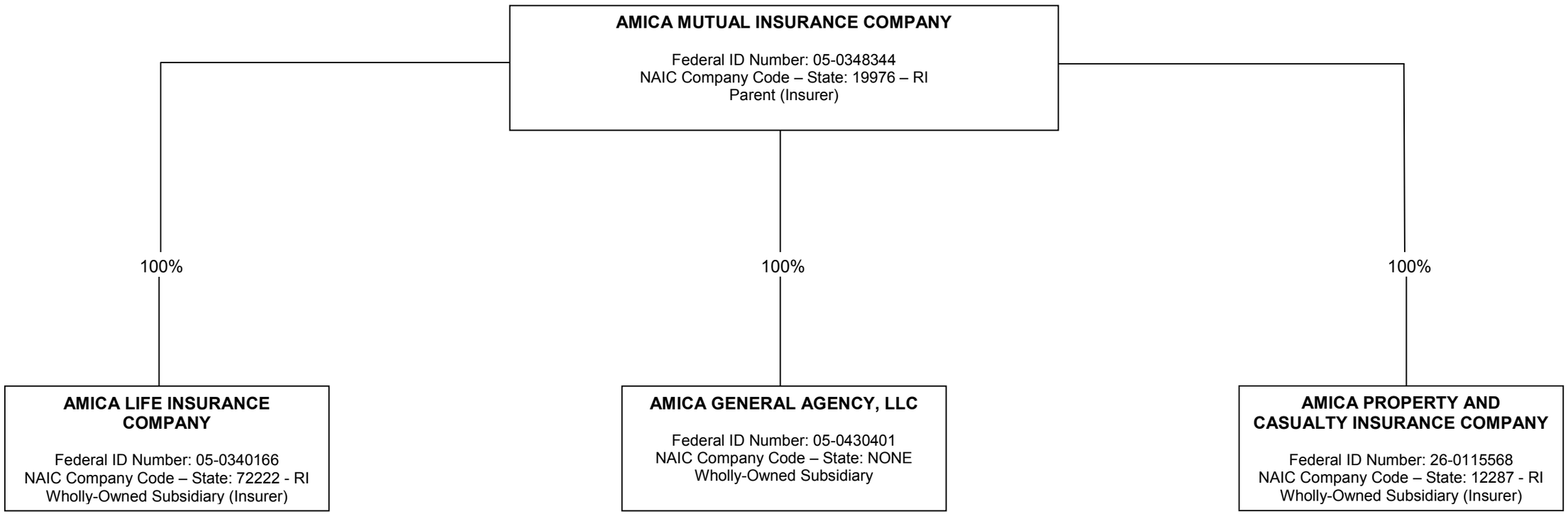
Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	394,689	120,000			514,689	
2.	Alaska AK	L	87,750				87,750	
3.	Arizona AZ	L	1,443,644	36,050			1,479,694	
4.	Arkansas AR	L	197,435	8,600			206,035	
5.	California CA	L	7,708,372	23,467			7,731,839	
6.	Colorado CO	L	2,224,153	104,500			2,328,653	
7.	Connecticut CT	L	7,369,501	765,519			8,135,021	
8.	Delaware DE	L	315,643				315,643	
9.	District of Columbia DC	L	478,788				478,788	
10.	Florida FL	L	5,719,586	612,082			6,331,668	
11.	Georgia GA	L	4,815,122	489,425			5,304,547	
12.	Hawaii HI	L	115,483				115,483	
13.	Idaho ID	L	289,030				289,030	
14.	Illinois IL	L	1,716,520	70,257			1,786,777	
15.	Indiana IN	L	668,616	10,200			678,816	
16.	Iowa IA	L	174,143				174,143	
17.	Kansas KS	L	228,857				228,857	
18.	Kentucky KY	L	384,266				384,266	
19.	Louisiana LA	L	383,837	100			383,937	
20.	Maine ME	L	787,977	2,000			789,977	
21.	Maryland MD	L	2,307,236	132,700			2,439,936	
22.	Massachusetts MA	L	11,669,857	1,857,694			13,527,550	
23.	Michigan MI	L	1,121,477	52,017			1,173,494	
24.	Minnesota MN	L	817,002	23,652			840,654	
25.	Mississippi MS	L	155,996	685			156,681	
26.	Missouri MO	L	499,576	10,000			509,576	
27.	Montana MT	L	118,135				118,135	
28.	Nebraska NE	L	178,283				178,283	
29.	Nevada NV	L	565,288	2,125			567,413	
30.	New Hampshire NH	L	2,420,043	535,478			2,955,522	
31.	New Jersey NJ	L	3,675,123	453,544			4,128,667	
32.	New Mexico NM	L	291,219	50,000			341,219	
33.	New York NY	L	5,915,971	161,909			6,077,880	
34.	North Carolina NC	L	4,614,839	574,600			5,189,439	
35.	North Dakota ND	L	31,792				31,792	
36.	Ohio OH	L	1,455,206	9,180			1,464,386	
37.	Oklahoma OK	L	255,169				255,169	
38.	Oregon OR	L	931,111				931,111	
39.	Pennsylvania PA	L	2,665,383	96,250			2,761,633	
40.	Rhode Island RI	L	8,106,765	1,875,835			9,982,600	
41.	South Carolina SC	L	1,255,817	633,811			1,889,628	
42.	South Dakota SD	L	48,391				48,391	
43.	Tennessee TN	L	1,029,447	251,289			1,280,736	
44.	Texas TX	L	9,504,075	1,178,767			10,682,842	
45.	Utah UT	L	394,776	301,817			696,593	
46.	Vermont VT	L	364,710	8,000			372,710	
47.	Virginia VA	L	2,254,457	94,772			2,349,229	
48.	Washington WA	L	2,459,902	104,775			2,564,677	
49.	West Virginia WV	L	101,252	5,625			106,877	
50.	Wisconsin WI	L	628,685	7,000			635,685	
51.	Wyoming WY	L	63,375				63,375	
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.	Subtotal	XXX	101,403,774	10,663,725			112,067,498	
90.	Reporting entity contributions for employee benefits plans	XXX	133,775				133,775	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	104,162				104,162	
94.	Aggregate other amounts not allocable by state	XXX						
95.	Totals (direct business)	XXX	101,641,710	10,663,725			112,305,435	
96.	Plus reinsurance assumed	XXX						
97.	Totals (all business)	XXX	101,641,710	10,663,725			112,305,435	
98.	Less reinsurance ceded	XXX	46,312,836				46,312,836	
99.	Totals (all business) less reinsurance ceded	XXX	55,328,874	10,663,725			65,992,599	
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						
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498) (Line 94 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
4. Q – Qualified - Qualified or accredited reinsurer
5. 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 COMPANY	19976	05-0348344				AMICA MUTUAL INSURANCE COMPANY	RI	UDP					NO	
0028	AMICA MUTUAL INSURANCE COMPANY	72222	05-0340166				AMICA LIFE INSURANCE COMPANY	RI	RE	AMICA MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	AMICA MUTUAL INSURANCE COMPANY	NO	
0028	AMICA MUTUAL INSURANCE COMPANY	12287	26-0115568				AMICA PROPERTY AND CASUALTY INSURANCE COMPANY	RI	IA	AMICA MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	AMICA MUTUAL INSURANCE COMPANY	NO	
0028	AMICA MUTUAL INSURANCE COMPANY		05-0430401				AMICA GENERAL AGENCY, LLC	RI	NIA	AMICA MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	AMICA MUTUAL INSURANCE COMPANY	NO	

Asterisk	Explanation

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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) 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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	August Filing	
9.	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.
6.
7.
8.
9.

BARCODES:

1. 

2. 

3. 

4. 

5. 

6. 

7. 

8.
9.

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. Prepaid retired life reserve	452,704	452,704		
2505. Prepaid retiree medical expense	1,709,375	1,709,375		
2506. Admitted disallowed IMR	12,245,088		12,245,088	6,468,271
2507. Miscellaneous receivable	7,706	7,706		
2597. Summary of remaining write-ins for Line 25 from overflow page	14,414,873	2,169,785	12,245,088	6,468,271

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.397. Summary of remaining write-ins for Line 8.3 from overflow page			
2797. Summary of remaining write-ins for Line 27 from overflow page			
5304. Miscellaneous surplus adjustment			(283,933)
5305. Correction of error			884,687
5397. Summary of remaining write-ins for Line 53 from overflow page			600,754

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	50,516,475	55,228,894
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	6,002,856	3,722,039
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		990,380
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	44,513,619	50,516,475
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	44,513,619	50,516,475
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	44,513,619	50,516,475

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	136,281,075	112,571,672
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	927,416	679,139
	2.2 Additional investment made after acquisition	11,631,283	22,906,809
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease)	3,796,154	7,631,414
6.	Total gain (loss) on disposals	(1,915)	(22,388)
7.	Deduct amounts received on disposals	9,469,098	6,620,208
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		865,364
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	143,164,914	136,281,075
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	143,164,914	136,281,075

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	1,219,614,569	1,202,311,696
2.	Cost of bonds and stocks acquired	203,706,092	142,171,331
3.	Accrual of discount	3,049,818	4,432,596
4.	Unrealized valuation increase / (decrease)	(2,784,516)	6,526,882
5.	Total gain (loss) on disposals	413,353	4,546,792
6.	Deduct consideration for bonds and stocks disposed of	176,354,975	137,655,233
7.	Deduct amortization of premium	1,044,773	2,056,071
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized	365,948	663,424
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	185,925	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,246,419,544	1,219,614,569
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,246,419,544	1,219,614,569

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)	478,836,919	32,165,044	25,356,364	5,872,381	474,548,636	478,836,919	491,517,979	472,955,073
2. NAIC 2 (a)	111,023,240	4,000,000	3,530,524	(5,241,595)	103,898,623	111,023,240	106,251,121	94,857,873
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	589,860,159	36,165,044	28,886,888	630,786	578,447,259	589,860,159	597,769,101	567,812,945
Asset-Backed Securities (ABS)								
8. NAIC 1	538,501,089	53,517,012	41,397,007	(3,698,858)	528,263,643	538,501,089	546,922,237	532,587,312
9. NAIC 2	13,743,838	2,368,872	814,999	3,801,669	17,131,214	13,743,838	19,099,381	21,655,330
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	552,244,927	55,885,884	42,212,006	102,812	545,394,857	552,244,927	566,021,617	554,242,642
Preferred Stock								
15. NAIC 1				10,523,604	3,000,000		10,523,604	3,000,000
16. NAIC 2	11,739,192		971,415	(10,767,777)	11,766,209	11,739,192		12,078,336
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	11,739,192		971,415	(244,173)	14,766,209	11,739,192	10,523,604	15,078,336
22. Total ICO, ABS, & Preferred Stock	1,153,844,278	92,050,928	72,070,309	489,424	1,138,608,325	1,153,844,278	1,174,314,322	1,137,133,924

(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		
2.	Cost of short-term investments acquired		983,235
3.	Accrual of discount		6,910
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals		(411)
6.	Deduct consideration received on disposals		989,734
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

(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	12,638,580	10,907,094
2.	Cost of cash equivalents acquired	158,496,105	165,156,516
3.	Accrual of discount		18,632
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals		9
6.	Deduct consideration received on disposals	167,481,098	163,443,670
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)	3,653,587	12,638,580
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,653,587	12,638,580

SCHEDULE A - PART 2

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

NONE

1	Location		4	5	6	7	8	9
	2	3					Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances		
0399999 – Totals								

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	5,260,245							5,260,245	5,260,245			
0199999 – Mortgages closed by repayment						5,260,245							5,260,245	5,260,245			
Mortgages with partial repayments																	
JP1210306	Studio City	CA		02/02/2015		10,736							10,736	10,736			
JP1211205	Nashville	TN		05/17/2016		20,646							20,646	20,646			
JP1211502	Sadsburyville	PA		06/23/2016		7,298							7,298	7,298			
JP1211700	Vista	CA		11/14/2016		9,699							9,699	9,699			
JP1212104	San Marcos	CA		01/03/2017		39,451							39,451	39,451			
JP1212708	Lake Worth	FL		09/01/2017		17,325							17,325	17,325			
JP1213300	Milwaukee	WI		12/27/2017		14,077							14,077	14,077			
JP1213508	San Marcos	CA		03/29/2018		2,040							2,040	2,040			
JP1213805	Nashville	TN		05/24/2018		5,087							5,087	5,087			
JP1213904	Madison	WI		06/01/2018		5,496							5,496	5,496			
JP1215305	Nashville	TN		11/04/2019		19,560							19,560	19,560			
JP1215404	Philadelphia	PA		11/15/2019		12,892							12,892	12,892			
JP1215909	Overland Park	KS		01/31/2020		16,005							16,005	16,005			
JP1216402	Arden	NC		05/28/2020		7,873							7,873	7,873			
JP1216501	Yonkers	NY		08/06/2020		14,312							14,312	14,312			
JP1218606	Nashville	TN		04/18/2022		10,888							10,888	10,888			
JP1218705	Overland Park	KS		04/25/2022		550							550	550			
JP1219406	Overland Park	KS		02/21/2023		543							543	543			
0299999 – Mortgages with partial repayments						214,479							214,479	214,479			
0599999 – Total						5,474,724							5,474,724	5,474,724			

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
CUSIP	Name or Description	3 City	4 State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) 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		212,343		1,316,981	0.822
000000-00-0	Arlington Capital Partners VII, LP	BETHESDA	MD	Arlington Capital Group VII, LLC		01/22/2026	3		27,928		2,490,001	0.050
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII, LP		02/22/2021	3		58,725		2,523,383	0.056
000000-00-0	Cyprium Investors IV, LP	CLEVELAND	OH	Cyprium IV Management, LLC		11/03/2014			13,077		277,430	1.089
000000-00-0	Falfurrias Capital Partners VI, LP	CHARLOTTE	NC	Falfurrias Equity Partners VI, LLC		06/10/2025	3		63,000		1,140,000	0.111
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC		11/02/2018			1,216		9,123,855	8.889
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC		12/05/2018			15,824		3,619,442	18.283
000000-00-0	GTCR Fund XIV/A, LP	CHICAGO	IL	GTCR Partners XIV/A&C LP		10/23/2024	3		82,100		506,115	0.014
000000-00-0	GoldPoint Mezzanine Partners IV, LP	NEW YORK	NY	GoldPoint Partners, LLC		12/21/2015			3,923		542,526	0.385
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III GP, LP		05/15/2018			24,364		999,601	15.640
000000-00-0	Mainsail Partners VII, LP	AUSTIN	TX	Mainsail GP VII, LLC		05/21/2025	3		110,025		3,363,596	0.318
000000-00-0	PJC Fund V, LP	PROVIDENCE	RI	PJC Partners V, LLC		01/08/2020	1		218,750		181,250	7.277
000000-00-0	Pathway Co-Investment Partners Fund VII, LP	IRVINE	CA	PCPF VII Management LLC		01/28/2026	3		283,419		4,445,749	14.144
000000-00-0	Savano Capital Partners III, LP	BALTIMORE	MD	Savano Direct GP III, LLC		05/17/2021	1		441,250		586,217	6.366
000000-00-0	Sentinel Capital Partners VII, LP	NEW YORK	NY	Sentinel Managing Company VII, Inc.		07/14/2023	3		803,718		7,031,818	0.399
000000-00-0	Spark Capital Growth Fund V, LP	BOSTON	MA	Spark Growth Management Partners V, LLC		10/29/2024	1		100,000		420,000	0.257
000000-00-0	Spark Capital Growth Fund VI, LP	BOSTON	MA	Spark Growth Management Partners VI, LLC		05/27/2026	1		347,083		991,666	0.084
000000-00-0	Spark Capital IX, LP	BOSTON	MA	Spark Management Partners IX, LLC		07/27/2026	1	55,250	72,250		722,500	0.100
000000-00-0	Spark Capital VIII, LP	BOSTON	MA	Spark Management Partners VIII, LLC		07/24/2024	1		60,000		480,000	0.257
000000-00-0	Spectrum Equity X-A, LP	BOSTON	MA	Spectrum Equity Associates X, LP		01/17/2024	3		660,000		1,980,000	0.443
000000-00-0	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC		02/22/2018			754		6,942	0.001
2599999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated								55,250	3,599,749		42,749,072	XXX
7899999 – Subtotals: Unaffiliated								55,250	3,599,749		42,749,072	XXX
8099999 – Totals								55,250	3,599,749		42,749,072	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
CUSIP	Name or Description	3 City	4 State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	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	49,680							49,680	49,680				
000000-00-0	Aquiline Technology Growth Fund II, LP	NEW YORK	NY	Aquiline Capital Partners	04/28/2022	09/16/2026	151,961							151,961	151,961				
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII, LP	02/22/2021	09/30/2026	13,634							13,634	13,634				
000000-00-0	Cyprium Investors IV, LP	CLEVELAND	OH	Cyprium IV Management, LLC	11/03/2014	07/28/2026	91,447							91,447	91,447				
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC	12/05/2018	07/28/2026	202,055							202,055	202,055				
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG General Partners, LLC	03/14/2017	07/30/2026	21,070							21,070	21,070				
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III GP, LP	05/15/2018	09/28/2026	1,239,755							1,239,755	1,239,755				

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	172,905							172,905	172,905				
000000-00-0	Morgan Stanley IFHF SPV, LP	WEST CONSHOHOCKE	PA	Morgan Stanley AIP GP, LP	07/01/2011	02/10/2026									143		143	143	
000000-00-0	Morgan Stanley Premium Partners Fund SPV, LP	WEST CONSHOHOCKE	PA	Morgan Stanley AIP GP, LP	07/01/2010	02/10/2026									(46)		(46)	(46)	
000000-00-0	Sentinel Capital Partners VII, LP	NEW YORK	NY	Sentinel Managing Company VII, Inc.	07/14/2023	08/21/2026	1,726,578							1,726,578	1,726,578				
000000-00-0	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC	02/22/2018	07/24/2026	4,620							4,620	4,620				
2599999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated							3,673,704							3,673,704	3,673,801		97	97	
7899999 – Subtotals: Unaffiliated							3,673,704							3,673,704	3,673,801		97	97	
8099999 – Totals							3,673,704							3,673,704	3,673,801		97	97	

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-RT-7	UNITED STATES TREASURY	07/20/2026	FED BUY	XXX	1,906,055	3,000,000	29,088	1.A
912810-SH-2	UNITED STATES TREASURY	09/10/2026	FED BUY	XXX	2,687,344	4,000,000	37,188	1.A
912810-SP-4	UNITED STATES TREASURY	09/10/2026	FED BUY	XXX	1,146,094	2,500,000	2,522	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					5,739,492	9,500,000	68,798	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues								
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD	09/16/2026	Various	XXX	196,077	250,000	1,403	1.A FE
88213A-PA-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY	09/03/2026	PERSHING LLC	XXX	407,975	490,000	6,175	1.A FE
914245-BR-5	UNIVERSITY DEL	07/21/2026	BARCLAYS CAPITAL INC	XXX	1,587,720	2,000,000	18,995	1.B FE
914455-UG-3	UNIVERSITY MICH UNIV REVS	09/09/2026	Various	XXX	139,045	235,000	2,315	1.A FE
914455-UK-4	UNIVERSITY MICH UNIV REVS	09/09/2026	RBC CAPITAL MARKETS	XXX	247,453	355,000	5,494	1.A FE
914455-VJ-6	UNIVERSITY MICH UNIV REVS	09/28/2026	Various	XXX	2,245,812	2,757,000	33,975	1.A FE
915217-XF-5	UNIVERSITY VA UNIV REVS	07/17/2026	BARCLAYS CAPITAL INC	XXX	2,816,800	5,000,000	43,553	1.A FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					7,640,882	11,087,000	111,911	XXX
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
39831*-AA-1	GRIFFITH ENERGY LLC	09/09/2026	Unknown	XXX	1,500,000	1,500,000		2.A PL
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)					1,500,000	1,500,000		XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
69437@-AG-1	PWC US GROUP LLP	07/29/2026	Unknown	XXX	1,500,000	1,500,000		1.D Z
000000-00-0	UNITED LAUNCH ALLIANCE LLC	08/12/2026	Unknown	XXX	750,000	750,000		2.A Z
000000-00-0	UNITED LAUNCH ALLIANCE LLC	08/12/2026	Unknown	XXX	750,000	750,000		2.A Z
000000-00-0	VANGUARD GROUP INC	09/29/2026	Unknown	XXX	2,000,000	2,000,000		1.G Z
02079K-CT-2	ALPHABET INC.	09/30/2026	Various	XXX	3,730,338	3,750,000	17,339	1.C FE
023135-EF-9	AMAZON.COM INC	09/30/2026	Various	XXX	3,607,510	3,750,000	36,021	1.D FE
104674-A#-3	BRADY CORPORATION	07/17/2026	Unknown	XXX	1,000,000	1,000,000		2.B PL
30303M-AJ-1	META PLATFORMS INC	09/30/2026	Various	XXX	1,766,064	1,900,000	40,050	1.D FE
61748U-BB-7	MORGAN STANLEY	07/22/2026	Various	XXX	2,399,172	2,400,000	1,121	1.E FE
822905-AU-9	SHELL FINANCE US INC	07/13/2026	Unknown	XXX	1,282,303	1,188,000		1.D FE
91159H-KB-5	US BANCORP	07/21/2026	Various	XXX	2,499,282	2,500,000		1.F FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					21,284,670	21,488,000	94,532	XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					36,165,044	43,575,000	275,240	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					36,165,044	43,575,000	275,240	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					36,165,044	43,575,000	275,240	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
36177T-N4-5	G2 798510 - RMBS	07/01/2026	Direct	XXX	14	14		1.A
3617K6-FD-9	G2 BN2864 - RMBS	09/01/2026	Direct	XXX	8,301	8,301		1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					8,315	8,315		XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
36270W-AD-8	GSMBS 2024-PJ9 A3 - RMBS	08/21/2026	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	926,225	959,197	3,064	1.A FE
36273R-AB-0	GSMBS 2025-PJ11 A2 - RMBS	07/22/2026	MORGAN STANLEY & COMPANY	XXX	2,022,874	2,094,208	6,399	1.A FE
362982-AB-6	GSMBS 26PJ7 A2 - RMBS	07/13/2026	Cantor Fitzergald & Co.	XXX	949,011	982,636	1,774	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46661G-AD-9	JPMMT 265 A3A - RMBS	09/24/2026	PERSHING LLC	XXX	1,022,334	1,097,809	3,659	1.A FE
46661N-AD-4	JPMMT 267 A3A - RMBS	08/19/2026	J.P. Morgan Securities LLC	XXX	3,980,203	4,100,000	17,083	1.A FE
74391J-AB-6	PFMT 263 A2 - RMBS	07/09/2026	BANC OF AMERICA SECURITIES LLC	XXX	2,918,438	3,000,000	6,250	1.A FE
816942-AB-2	SEMT 2026-INV1 A2 - RMBS	07/31/2026	Wells Fargo Securities LLC	XXX	2,452,390	2,629,468	657	1.A FE
81750U-AB-1	SEMT 267 A2 - RMBS	09/02/2026	Various	XXX	12,251,215	12,739,960	25,678	1.A FE
81751B-AB-2	SEMT 268 A2 - RMBS	07/23/2026	Unknown	XXX	10,468,224	10,856,210	33,446	1.A FE
81751P-AB-1	SEMT 2610 A2 - RMBS	08/07/2026	Wells Fargo Securities LLC	XXX	4,968,141	5,150,000	19,313	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					41,959,054	43,609,488	117,324	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	368,872	368,872		2.A PL
106230-AC-9	BRELPO 2022 A3 - ABS	07/15/2026	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	930,010	1,000,000	20,299	1.A FE
678908-4B-7	OKSDEV 2022 A3 - ABS	08/03/2026	MARKET TAXES CORP	XXX	184,128	200,000	85	1.A FE
678908-4E-1	OKSDEV 2022 A3 - ABS	08/20/2026	MARKET TAXES CORP	XXX	153,389	175,000	2,521	1.A FE
75458J-AC-1	RAYCSC 2022 A3 - ABS	07/06/2026	RAYMOND JAMES/FI	XXX	440,376	600,000	2,012	1.A FE
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LLC	07/28/2026	Unknown	XXX	26,074	26,074		1.F PL
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					2,102,849	2,369,946	24,917	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	07/09/2026	BARCLAYS CAPITAL INC	XXX	3,999,880	4,000,000		1.G FE
006346-BA-7	ADMSO 2026-1 B - ABS	07/21/2026	Various	XXX	3,800,348	3,800,000	1,332	2.C FE
037975-AC-3	AEP 26A A3 - ABS	09/29/2026	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	94,900	100,000	1,994	1.A FE
26443N-AA-7	DUK 2 A1 - ABS	08/17/2026	PERSHING LLC	XXX	535,213	568,052	3,627	1.A FE
26443U-AB-9	DUK II A2 - ABS	09/18/2026	STONEX FINANCIAL INC.	XXX	1,385,325	1,500,000	16,900	1.A FE
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					9,815,666	9,968,052	23,852	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	2,000,000	2,000,000		2.B Z
1739999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)					2,000,000	2,000,000		XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					55,885,884	57,955,801	166,093	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					55,885,884	57,955,801	166,093	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					55,885,884	57,955,801	166,093	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					92,050,928	101,530,801	441,333	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
023135-10-6	AMAZON COM ORD	08/05/2026	PERSHING LLC	785.000	217,692	XXX		XXX
032095-10-1	AMPHENOL CL A ORD	07/30/2026	NATIONAL FINANCIAL SERVICES CORP.	314.000	48,894	XXX		XXX
09260D-10-7	BLACKSTONE ORD	07/29/2026	SG AMERICAS SECURITIES LLC	437.000	56,742	XXX		XXX
09290D-10-1	BLACKROCK ORD	07/29/2026	SG AMERICAS SECURITIES LLC	31.000	33,832	XXX		XXX
11135F-10-1	BROADCOM ORD	07/30/2026	Various	381.000	143,368	XXX		XXX
29362U-10-4	ENTEGRIS ORD	07/29/2026	WILLIAM BLAIR & COMPANY, L.L.C.	1,286.000	140,978	XXX		XXX
445658-10-7	JB HUNT TRANSPORT SERVICES ORD	08/12/2026	NATIONAL FINANCIAL SERVICES CORP.	107.000	29,177	XXX		XXX
531229-77-1	LIBERTY MEDIA FORMULA ONE SRS A ORD	08/07/2026	SG AMERICAS SECURITIES LLC	154.000	14,495	XXX		XXX
60744M-10-6	MOBILITY GLOBAL ORD	07/01/2026	Various	860.000	10,323	XXX		XXX
64110L-10-6	NETFLIX ORD	07/01/2026	NATIONAL FINANCIAL SERVICES CORP.	650.000	47,478	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
750940-10-8	RALLIANT ORD	07/17/2026	NATIONAL FINANCIAL SERVICES CORP.	137.000	9,181	XXX		XXX
78409V-10-4	S&P GLOBAL ORD	07/01/2026	Various	860.000	180,348	XXX		XXX
830830-10-5	CHAMPION HOMES ORD	09/11/2026	JEFFERIES LLC	203.000	16,845	XXX		XXX
871607-10-7	SYNOPSYS ORD	07/01/2026	SG AMERICAS SECURITIES LLC	106.000	48,809	XXX		XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	07/30/2026	SG AMERICAS SECURITIES LLC	126.000	50,210	XXX		XXX
882508-10-4	TEXAS INSTRUMENTS ORD	07/29/2026	Stifel Nicolaus & Co.	173.000	46,857	XXX		XXX
892672-10-6	TRADEWEB MARKETS CL A ORD	08/13/2026	SG AMERICAS SECURITIES LLC	244.000	25,517	XXX		XXX
903731-10-7	UL SOLUTIONS CL A ORD	08/11/2026	JEFFERIES LLC	184.000	14,174	XXX		XXX
934550-20-3	WARNER MUSIC GROUP CL A ORD	08/19/2026	SG AMERICAS SECURITIES LLC	2,428.000	66,315	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,201,235	XXX		XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other								
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	08/18/2026	Unknown	177.000	17,700	XXX		XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other					17,700	XXX		XXX
Common Stocks: Exchange Traded Funds								
78464A-77-1	SS SPDR S&P CAP MKTS	07/30/2026	SG AMERICAS SECURITIES LLC	249.000	39,346	XXX		XXX
5819999999 – Common Stocks: Exchange Traded Funds					39,346	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3					1,258,281	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX
5989999999 – Subtotals Common Stocks					1,258,281	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks					1,258,281	XXX		XXX
6009999999 – Totals					93,309,209	XXX	441,333	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: U.S. Government Obligations (Exempt from RBC)																				
89156H-AB-3	TOTE SHIPHOLDINGS LLC	07/22/2026	Call @ 100.00	XXX	20,000	20,000	20,000	20,000						20,000				690	01/22/2041	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					20,000	20,000	20,000	20,000						20,000				690	XXX	XXX
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	1,427,910	1,500,000	1,523,010	1,500,000						1,500,000		(72,090)	(72,090)	61,453	02/15/2035	1.A FE
366155-A7-4	GARLAND TEX INDPT SCH DIST	07/23/2026	Stifel Nicolaus & Co.	XXX	2,680,562	2,750,000	2,750,000	2,750,000						2,750,000		(69,438)	(69,438)	103,816	02/15/2031	1.A FE
590760-TD-6	MESQUITE TEX INDPT SCH DIST	07/22/2026	PERSHING LLC	XXX	1,509,340	2,000,000	2,000,000	2,000,000						2,000,000		(490,660)	(490,660)	48,597	08/15/2040	1.A FE
68609T-3T-3	OREGON ST	07/22/2026	BOFA SECURITIES INC.	XXX	1,521,800	2,000,000	2,000,000	2,000,000						2,000,000		(478,200)	(478,200)	40,246	11/01/2041	1.B FE
68609T-EE-4	OREGON ST	08/06/2026	Robert W. Baird & Co. Incorporated	XXX	452,775	500,000	488,350	491,816		309		309		492,124		(39,349)	(39,349)	15,238	05/01/2038	1.B FE
68609T-JW-9	OREGON ST	07/22/2026	Stifel Nicolaus & Co.	XXX	1,358,926	1,420,000	1,420,000	1,420,000						1,420,000		(61,074)	(61,074)	38,258	05/01/2034	1.B FE
702333-5E-1	PASADENA TEX INDPT SCH DIST	07/23/2026	Stifel Nicolaus & Co.	XXX	3,482,404	3,540,000	3,571,153	3,540,000						3,540,000		(57,596)	(57,596)	136,307	02/15/2030	1.A FE
882723-5T-2	TEXAS ST	07/23/2026	Wells Fargo Securities LLC	XXX	307,499	325,000	316,089	320,095		358		358		320,453		(12,955)	(12,955)	9,898	10/01/2032	1.A FE
882724-HD-2	TEXAS ST	07/22/2026	MARKET TAXES CORP	XXX	2,098,661	2,195,000	2,195,000	2,195,000						2,195,000		(96,339)	(96,339)	67,993	10/01/2032	1.A FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					14,839,878	16,230,000	16,263,602	16,216,911		667		667		16,217,578		(1,377,700)	(1,377,700)	521,806	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues																				
264416-AN-8	DUKE UNIV N C REV	07/22/2026	HILLTOP SECURITIES INC	XXX	571,239	540,000	740,606	680,950		(5,890)		(5,890)		675,059		(103,820)	(103,820)	25,623	04/01/2037	1.B FE
882830-BH-4	TEXAS TRANSN COMMN	09/01/2026	Unknown	XXX	5,203,359	7,230,000	7,100,675	7,114,465		3,540		3,540		7,118,005		(1,914,646)	(1,914,646)	178,726	10/01/2044	1.A FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					5,774,598	7,770,000	7,841,281	7,795,414		(2,350)		(2,350)		7,793,064		(2,018,466)	(2,018,466)	204,349	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)																				
548661-AH-0	LOWE'S COMPANIES INC	07/21/2026	DBTC AMERICAS/PNC BANK, N.A.-S	XXX	1,956,777	1,895,000	2,525,251	2,026,400		(33,500)		(33,500)		1,992,900		(36,123)	(36,123)	121,958	02/15/2028	2.A FE
822905-AT-2	SHELL FINANCE US INC	07/13/2026	Unknown	XXX	1,282,303	1,188,000	1,330,394	1,329,895		(4,172)		(4,172)		1,325,723		(43,419)	(43,419)	43,758	12/15/2038	1.D FE
871829-BC-0	SYSCO CORP	07/15/2026	Maturity @ 100.00	XXX	1,500,000	1,500,000	1,526,910	1,501,495		(1,495)		(1,495)		1,500,000				49,500	07/15/2026	2.B FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					4,739,080	4,583,000	5,382,554	4,857,790		(39,167)		(39,167)		4,818,623		(79,542)	(79,542)	215,216	XXX	XXX
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																				
83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	07/31/2026	Redemption @ 100.00	XXX	4,415	4,415	4,415	4,415						4,415				268	12/31/2034	2.B PL
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)					4,415	4,415	4,415	4,415						4,415				268	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					25,411,179	28,640,624	29,545,060	28,927,738		(40,850)		(40,850)		28,886,888		(3,475,709)	(3,475,709)	944,321	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					25,411,179	28,640,624	29,545,060	28,927,738		(40,850)		(40,850)		28,886,888		(3,475,709)	(3,475,709)	944,321	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					25,411,179	28,640,624	29,545,060	28,927,738		(40,850)		(40,850)		28,886,888		(3,475,709)	(3,475,709)	944,321	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
36176E-NH-0	GN 763892 - RMBS	09/01/2026	Paydown	XXX	13,526	13,526	14,348	13,924		(398)		(398)		13,526				361	10/15/2033	1.A
36177J-3Y-3	GN 790814 - RMBS	09/01/2026	Paydown	XXX	1,084	1,084	1,127	1,118		(33)		(33)		1,084				29	10/15/2032	1.A
36177R-NY-3	G2 796706 - RMBS	09/01/2026	Paydown	XXX	2,831	2,831	3,067	3,074		(242)		(242)		2,831				76	03/20/2032	1.A
36177T-N4-5	G2 798510 - RMBS	09/01/2026	Paydown	XXX	16	16	17	18		(2)		(2)		16				1	01/20/2064	1.A
36178Q-GZ-9	GN AB3816 - RMBS	09/01/2026	Paydown	XXX	15,582	15,582	15,908	15,880		(298)		(298)		15,582				365	11/15/2042	1.A
36179M-KZ-2	G2 MA0312 - RMBS	09/01/2026	Paydown	XXX	15,935	15,935	16,647	16,784		(850)		(850)		15,935				363	08/20/2042	1.A
36179M-NC-0	G2 MA0387 - RMBS	09/01/2026	Paydown	XXX	21,432	21,432	22,513	22,949		(1,517)		(1,517)		21,432				474	09/20/2042	1.A
36179M-SR-2	G2 MA0528 - RMBS	09/01/2026	Paydown	XXX	7,539	7,540	7,947	8,196		(656)		(656)		7,540				175	11/20/2042	1.A
36194R-RF-9	G2 AU4086 - RMBS	09/01/2026	Paydown	XXX	1,485	1,485	1,582	1,632		(146)		(146)		1,485				45	08/20/2046	1.A
36200E-B2-6	GN 598657 - RMBS	09/01/2026	Paydown	XXX	405	405	411	411		(6)		(6)		405				15	05/15/2035	1.A
36200K-J7-3	GN 603386 - RMBS	09/01/2026	Paydown	XXX	2,922	2,922	3,059	3,016		(94)		(94)		2,922				117	01/15/2033	1.A
36200K-KQ-9	GN 603403 - RMBS	09/01/2026	Paydown	XXX	10,483	10,483	10,940	10,694		(211)		(211)		10,483				376	10/15/2034	1.A
36200M-TF-0	GN 604550 - RMBS	09/01/2026	Paydown	XXX	2,501	2,501	2,483	2,487		14		14		2,501				87	08/15/2033	1.A
36200M-VW-0	GN 604629 - RMBS	09/01/2026	Paydown	XXX	4,033	4,033	4,139	4,077		(44)		(44)		4,033				148	09/15/2033	1.A
36200N-BP-5	GN 604946 - RMBS	09/01/2026	Paydown	XXX	2,756	2,756	2,674	2,699		57		57		2,756				101	01/15/2034	1.A
36200U-TA-3	G2 573045 - RMBS	09/01/2026	Paydown	XXX	6,379	6,379	6,969	6,832		(452)		(452)		6,379				213	02/20/2035	1.A
36201K-AV-8	GN 585120 - RMBS	09/01/2026	Paydown	XXX	4,297	4,297	4,443	4,487		(190)		(190)		4,297				175	12/15/2032	1.A
36202C-6Y-4	G2 002687 - RMBS	09/01/2026	Paydown	XXX	659	659	639	651		8		8		659				26	12/20/2028	1.A
36202C-7L-1	G2 002699 - RMBS	09/01/2026	Paydown	XXX	760	760	696	736		24		24		760				30	01/20/2029	1.A
36202D-AN-1	G2 002713 - RMBS	09/01/2026	Paydown	XXX	1,064	1,064	1,047	1,054		10		10		1,064				43	02/20/2029	1.A
36202D-D5-7	G2 002824 - RMBS	09/01/2026	Paydown	XXX	449	449	439	443		6		6		449				21	10/20/2029	1.A
36202D-DN-8	G2 002809 - RMBS	09/01/2026	Paydown	XXX	992	992	971	980		12		12		992				48	09/20/2029	1.A
36202D-EZ-0	G2 002852 - RMBS	09/01/2026	Paydown	XXX	293	293	284	288		5		5		293				13	12/20/2029	1.A
36202D-ZG-9	G2 003443 - RMBS	09/01/2026	Paydown	XXX	1,716	1,716	1,699	1,703		12		12		1,716				63	09/20/2033	1.A
36202E-5G-0	G2 004447 - RMBS	09/01/2026	Paydown	XXX	4,406	4,406	4,395	4,395		11		11		4,406				148	05/20/2039	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
36202E-CA-5	G2 003665 - RMBS	09/01/2026	Paydown	XXX	8,522	8,522	8,398	8,420		102		102		8,522				311	01/20/2035	1.A
36202E-CP-2	G2 003678 - RMBS	09/01/2026	Paydown	XXX	2,543	2,543	2,512	2,517		26		26		2,543				92	02/20/2035	1.A
36202E-DP-1	G2 003710 - RMBS	09/01/2026	Paydown	XXX	6,181	6,181	5,815	5,889		292		292		6,181				200	05/20/2035	1.A
36202E-FP-9	G2 003774 - RMBS	09/01/2026	Paydown	XXX	671	671	661	663		8		8		671				25	10/20/2035	1.A
36202E-GE-3	G2 003797 - RMBS	09/01/2026	Paydown	XXX	2,586	2,586	2,618	2,621		(34)		(34)		2,586				103	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	2,751	2,751	2,601	2,629		123		123		2,751				93	03/20/2036	1.A
36202F-AV-8	G2 004520 - RMBS	09/01/2026	Paydown	XXX	5,228	5,228	5,221	5,222		6		6		5,228				172	08/20/2039	1.A
36202F-EW-2	G2 004649 - RMBS	09/01/2026	Paydown	XXX	286	286	301	311		(24)		(24)		286				9	03/20/2040	1.A
36202F-FL-5	G2 004671 - RMBS	09/01/2026	Paydown	XXX	2,954	2,954	3,084	3,141		(188)		(188)		2,954				88	04/20/2040	1.A
36202F-LH-7	G2 004828 - RMBS	09/01/2026	Paydown	XXX	2,283	2,283	2,397	2,391		(108)		(108)		2,283				68	10/20/2040	1.A
36202F-VN-3	G2 005121 - RMBS	09/01/2026	Paydown	XXX	3,508	3,508	3,635	3,831		(323)		(323)		3,508				95	07/20/2041	1.A
36209W-4X-7	GN 484238 - RMBS	09/01/2026	Paydown	XXX	1,082	1,082	1,109	1,086		(3)		(3)		1,082				45	09/15/2028	1.A
3620A6-L5-4	G2 720448 - RMBS	09/01/2026	Paydown	XXX	3,047	3,047	3,178	3,129		(82)		(82)		3,047				91	08/20/2039	1.A
3620AS-PH-6	GN 738524 - RMBS	09/01/2026	Paydown	XXX	7,942	7,942	8,156	8,219		(277)		(277)		7,942				193	07/15/2041	1.A
3620AS-PX-1	GN 738538 - RMBS	09/01/2026	Paydown	XXX	14,776	14,776	15,240	15,272		(496)		(496)		14,776				408	07/15/2041	1.A
3620AT-MV-6	GN 739372 - RMBS	09/01/2026	Paydown	XXX	4,958	4,958	5,222	5,273		(316)		(316)		4,958				149	04/15/2040	1.A
3620AU-W5-9	GN 740568 - RMBS	09/01/2026	Paydown	XXX	6,430	6,430	6,841	6,738		(308)		(308)		6,430				193	10/15/2040	1.A
3620AV-FW-7	GN 740981 - RMBS	09/01/2026	Paydown	XXX	2,251	2,251	2,392	2,396		(145)		(145)		2,251				68	10/15/2040	1.A
36211B-YW-8	GN 508425 - RMBS	09/01/2026	Paydown	XXX	494	494	505	493		1		1		494				25	01/15/2031	1.A
36211S-D8-7	GN 521327 - RMBS	09/01/2026	Paydown	XXX	3,086	3,086	3,153	3,128		(42)		(42)		3,086				113	05/15/2035	1.A
36225B-ZA-9	GN 781637 - RMBS	09/01/2026	Paydown	XXX	6,512	6,512	6,364	6,443		69		69		6,512				203	07/15/2033	1.A
36225D-AS-3	G2 080916 - RMBS	09/01/2026	Paydown	XXX	2,004	2,004	1,994	2,016		(13)		(13)		2,004				75	05/20/2034	1.A
36241L-KA-3	GN 782989 - RMBS	09/01/2026	Paydown	XXX	12,714	12,714	13,207	13,257		(543)		(543)		12,714				371	06/15/2040	1.A
36241L-MH-6	GN 783060 - RMBS	09/01/2026	Paydown	XXX	5,966	5,966	6,354	6,333		(367)		(367)		5,966				159	08/15/2040	1.A
36290R-Y3-1	GN 615530 - RMBS	09/01/2026	Paydown	XXX	6,890	6,890	6,935	6,908		(18)		(18)		6,890				251	09/15/2033	1.A
36290X-NE-6	GN 620589 - RMBS	09/01/2026	Paydown	XXX	3,276	3,276	3,248	3,256		19		19		3,276				112	09/15/2033	1.A
36291B-5T-0	GN 623758 - RMBS	09/01/2026	Paydown	XXX	3,555	3,555	3,669	3,602		(47)		(47)		3,555				130	01/15/2034	1.A
36291U-E7-6	GN 638358 - RMBS	09/01/2026	Paydown	XXX	3,777	3,777	3,820	3,801		(24)		(24)		3,777				138	02/15/2035	1.A
36296H-7F-0	GN 692194 - RMBS	09/01/2026	Paydown	XXX	896	896	919	904		(8)		(8)		896				42	11/15/2038	1.A
36296H-7H-6	GN 692196 - RMBS	09/01/2026	Paydown	XXX	597	597	606	607		(10)		(10)		597				24	11/15/2038	1.A
36297B-JT-9	GN 706874 - RMBS	09/01/2026	Paydown	XXX	4,863	4,863	5,055	4,911		(47)		(47)		4,863				129	11/15/2030	1.A
38374M-DF-3	GNR 2005-081 OB - CMO/RMBS	09/01/2026	Paydown	XXX	35,297	35,297	34,426	34,989		309		309		35,297				1,296	10/20/2035	1.A
38378M-UG-8	GNR 2013-053 KA - CMO/RMBS	09/01/2026	Paydown	XXX	56,747	56,747	58,556	57,123		(375)		(375)		56,747				1,165	10/20/2041	1.A
38378T-6Q-8	GNR 2013-100 MA - CMO/RMBS	09/01/2026	Paydown	XXX	5,723	5,723	5,962	5,765		(42)		(42)		5,723				131	02/20/2043	1.A
38378T-AL-4	GNR 2013-071 LA - CMO/RMBS	09/01/2026	Paydown	XXX	19,510	19,510	19,658	19,575		(65)		(65)		19,510				377	10/20/2042	1.A
38382J-5W-2	GNR 2021-056 PE - CMO/RMBS	09/01/2026	Paydown	XXX	72,035	72,035	72,316	72,408		(374)		(374)		72,035				671	03/20/2051	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					447,002	447,002	456,044	455,273		(8,271)		(8,271)		447,002				11,382	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38378K-UB-3	GNR 2013-085 A - CMBS	09/01/2026	Paydown	XXX	7,233	7,233	6,807	7,177		56		56		7,233				75	09/16/2046	1.A
38378N-FL-2	GNR 2013-158 AB - CMBS	09/01/2026	Paydown	XXX	18,262	18,262	19,330	18,605		(344)		(344)		18,262				367	08/16/2053	1.A
38378X-NN-7	GNR 2014-135 AK - CMBS	09/01/2026	Paydown	XXX	2,385	2,385	2,473	2,542		(157)		(157)		2,385				48	08/16/2055	1.A
38379K-6D-5	GNR 2015-163 AH - CMBS	09/01/2026	Paydown	XXX	3,412	3,412	3,376	3,379		33		33		3,412				64	04/16/2056	1.A
38379K-K8-0	GNR 2015-128 AJ - CMBS	09/01/2026	Paydown	XXX	4,931	4,931	5,020	4,959		(27)		(27)		4,931				84	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	4,461	4,461	4,500	4,501		(40)		(40)		4,461				77	04/16/2049	1.A
38379Y-6L-7	GNR 2016-125 DA - CMBS	09/01/2026	Paydown	XXX	4,661	4,661	4,666	4,664		(3)		(3)		4,661				67	12/16/2047	1.A
831628-DN-9	SBA 100109 - RMBS	09/15/2026	Paydown	XXX	313	313	329	315		(2)		(2)		313				11	07/25/2040	1.A
831628-E7-3	SBA 100158 - RMBS	09/15/2026	Paydown	XXX	40,077	40,077	42,918	41,438		(1,361)		(1,361)		40,077				2,767	12/25/2030	1.A
831628-EG-3	SBA 100135 - RMBS	09/15/2026	Paydown	XXX	5,183	5,183	5,508	5,572		(388)		(388)		5,183				211	04/25/2043	1.A
831628-EM-0	SBA 100140 - RMBS	09/15/2026	Paydown	XXX	5,120	5,120	5,413	5,479		(359)		(359)		5,120				397	01/25/2044	1.A
831628-EP-3	SBA 100142 - RMBS	09/15/2026	Paydown	XXX	1,179	1,179	1,254	1,253		(74)		(74)		1,179				32	05/25/2044	1.A
83162C-C7-6	SBAP 2019-20 H H - ABS	08/01/2026	Paydown	XXX	76,495	76,495	76,495	76,495						76,495				1,708	08/01/2039	1.A
83162C-C8-4	SBAP 2019-25 H H - ABS	08/01/2026	Paydown	XXX	323,596	323,596	323,596	323,220		376		376		323,596				7,685	08/01/2044	1.A
83162C-E4-1	SBAP 2020-20A A - ABS	07/01/2026	Paydown	XXX	122,786	122,786	122,786	122,786						122,786				2,937	01/01/2040	1.A
83162C-QX-4	SBAP 2007-20 C A - ABS	09/01/2026	Paydown	XXX	9,051	9,051	9,051	9,051						9,051				473	03/01/2027	1.A
83162C-SS-3	SBAP 2009-20H A - ABS	08/01/2026	Paydown	XXX	11,125	11,125	11,928	11,397		(272)		(272)		11,125				495	08/01/2029	1.A
83162C-XY-4	SBAP 2016-20 H H - ABS	08/01/2026	Paydown	XXX	99,053	99,053	97,649	97,963		1,090		1,090		99,053				2,033	08/01/2036	1.A
83162C-YM-9	SBAP 2017-20 C C - ABS	09/01/2026	Paydown	XXX	100,377	100,377	100,377	100,377						100,377				3,072	03/01/2037	1.A
83162C-YT-4	SBAP 2017-20G G - ABS	07/01/2026	Paydown	XXX	39,668	39,668	39,668	39,668						39,668				1,201	07/01/2037	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
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					901,563	901,563	905,235	902,956		(1,393)		(1,393)		901,563				24,174	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3128JL-N6-2	FH 1B1412 - RMBS	09/01/2026	Paydown	XXX	6,481	6,481	6,402	6,524		(43)		(43)		6,481				304	12/01/2033	1.A
3128M4-A4-5	FH G02427 - RMBS	09/01/2026	Paydown	XXX	1,814	1,814	1,750	1,743		70		70		1,814				72	12/01/2036	1.A
3128MJ-2D-1	FH G08771 - RMBS	09/01/2026	Paydown	XXX	2,273	2,273	2,359	2,468		(196)		(196)		2,273				61	07/01/2047	1.A
31296M-PS-2	FH A13133 - RMBS	09/01/2026	Paydown	XXX	1,209	1,209	1,217	1,212		(4)		(4)		1,209				44	09/01/2033	1.A
31297K-YN-6	FH A30717 - RMBS	09/01/2026	Paydown	XXX	1,805	1,805	1,734	1,758		47		47		1,805				60	12/01/2034	1.A
3132AE-EY-8	FH ZT1951 - RMBS	09/01/2026	Paydown	XXX	4,491	4,491	4,609	4,894		(403)		(403)		4,491				104	05/01/2049	1.A
3132DN-V2-6	FH SD1533 - RMBS	09/01/2026	Paydown	XXX	33,568	33,568	32,226	32,259		1,309		1,309		33,568				980	09/01/2052	1.A
3132DS-Q6-2	FH SD4977 - RMBS	09/01/2026	Paydown	XXX	178,728	178,728	173,136	173,440		5,288		5,288		178,728				5,866	11/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	09/01/2026	Paydown	XXX	28,772	28,772	27,922	27,966		806		806		28,772				939	07/01/2053	1.A
3132WP-6K-8	FH Q49873 - RMBS	09/01/2026	Paydown	XXX	265	265	271	273		(7)		(7)		265				6	08/01/2047	1.A
31335B-JE-7	FH G61161 - RMBS	09/01/2026	Paydown	XXX	3,309	3,309	3,389	3,426		(117)		(117)		3,309				77	08/01/2047	1.A
3133A4-3A-2	FH QA9793 - RMBS	09/01/2026	Paydown	XXX	2,397	2,397	2,519	2,565		(168)		(168)		2,397				48	05/01/2050	1.A
3133AD-J6-4	FH QB6585 - RMBS	09/01/2026	Paydown	XXX	30,172	30,172	31,775	31,906		(1,734)		(1,734)		30,172				503	12/01/2050	1.A
3133AD-JZ-0	FH QB6580 - RMBS	09/01/2026	Paydown	XXX	5,805	5,805	6,110	6,237		(432)		(432)		5,805				97	12/01/2050	1.A
3133AD-ZP-4	FH QB7050 - RMBS	09/01/2026	Paydown	XXX	31,513	31,513	33,379	33,663		(2,150)		(2,150)		31,513				523	12/01/2050	1.A
3133AY-QF-0	FH QD2254 - RMBS	09/01/2026	Paydown	XXX	3,517	3,517	3,161	3,188		329		329		3,517				82	11/01/2051	1.A
31346Y-MJ-9	FH QA4861 - RMBS	09/01/2026	Paydown	XXX	3,715	3,715	4,032	4,390		(675)		(675)		3,715				112	12/01/2049	1.A
3136BA-UL-6	FNR 2020-48 AB - CMO/RMBS	09/01/2026	Paydown	XXX	30,906	30,906	28,676	28,469		2,437		2,437		30,906				411	07/25/2050	1.A
3136BF-U2-7	FNR 2021-024 AD - CMO/RMBS	09/01/2026	Paydown	XXX	20,279	20,279	20,482	20,499		(220)		(220)		20,279				301	11/25/2049	1.A
3136BT-V6-7	FNR 2024-95 CT - CMO/RMBS	09/01/2026	Paydown	XXX	39,362	39,362	38,034	38,075		1,288		1,288		39,362				1,308	12/25/2054	1.A
31371N-V7-7	FN 257238 - RMBS	09/01/2026	Paydown	XXX	2,220	2,220	2,125	2,179		41		41		2,220				73	06/01/2028	1.A
3137HF-TM-7	FHR 5460 KN - CMO/RMBS	09/01/2026	Paydown	XXX	107,428	107,428	104,251	104,409		3,018		3,018		107,428				3,127	10/25/2054	1.A
3137HF-TV-7	FHR 5460 NH - CMO/RMBS	09/01/2026	Paydown	XXX	25,692	25,692	24,775	24,816		876		876		25,692				786	10/25/2054	1.A
3137HF-VQ-5	FHR 5464 JT - CMO/RMBS	09/01/2026	Paydown	XXX	135,079	135,079	130,098	130,331		4,748		4,748		135,079				4,126	10/25/2054	1.A
3137HH-5Q-0	FHR 5460 HT - CMO/RMBS	09/01/2026	Paydown	XXX	49,356	49,356	47,898	47,952		1,404		1,404		49,356				1,453	10/25/2054	1.A
3138WJ-X2-9	FN AS8796 - RMBS	09/01/2026	Paydown	XXX	4,413	4,413	4,655	4,866		(453)		(453)		4,413				88	02/01/2047	1.A
3138X5-RQ-2	FN AU5894 - RMBS	09/01/2026	Paydown	XXX	17,277	17,277	18,530	18,797		(1,520)		(1,520)		17,277				514	09/01/2043	1.A
31392G-EK-7	FNR 2002-90 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	4,155	4,155	4,327	4,198		(43)		(43)		4,155				174	06/25/2042	1.A
31393B-T6-2	FNW 2003-W6 A43 - CMO/RMBS	09/01/2026	Paydown	XXX	9,589	9,589	9,790	9,629		(40)		(40)		9,589				346	10/25/2042	1.A
31393D-RY-9	FNR 2003-63 A6 - CMO/RMBS	09/01/2026	Paydown	XXX	11,405	11,405	10,928	11,244		161		161		11,405				364	07/25/2044	1.A
31403A-V3-6	FN 743234 - RMBS	09/01/2026	Paydown	XXX	839	839	837	837		2		2		839				31	10/01/2033	1.A
31404B-NA-6	FN 763685 - RMBS	09/01/2026	Paydown	XXX	1,773	1,773	1,814	1,794		(22)		(22)		1,773				65	01/01/2034	1.A
3140F9-7J-8	FN BD2696 - RMBS	09/01/2026	Paydown	XXX	779	779	785	794		(16)		(16)		779				16	07/01/2046	1.A
3140GS-6N-7	FN BH4476 - RMBS	09/01/2026	Paydown	XXX	526	526	539	550		(24)		(24)		526				12	12/01/2047	1.A
3140H2-JG-4	FN BJ1162 - RMBS	09/01/2026	Paydown	XXX	31,934	31,934	32,777	33,175		(1,241)		(1,241)		31,934				745	01/01/2048	1.A
3140H3-GY-6	FN BJ2014 - RMBS	09/01/2026	Paydown	XXX	38,645	38,645	39,390	39,505		(861)		(861)		38,645				901	12/01/2047	1.A
3140H6-AS-8	FN BJ4516 - RMBS	09/01/2026	Paydown	XXX	984	984	1,022	1,070		(85)		(85)		984				26	01/01/2048	1.A
3140H7-PP-6	FN BJ5829 - RMBS	09/01/2026	Paydown	XXX	4,835	4,835	4,956	5,006		(171)		(171)		4,835				145	06/01/2048	1.A
3140HL-JT-4	FN BK6573 - RMBS	09/01/2026	Paydown	XXX	1,835	1,835	1,924	1,986		(151)		(151)		1,835				61	07/01/2048	1.A
3140JW-VN-7	FN BO2420 - RMBS	09/01/2026	Paydown	XXX	5,782	5,782	5,914	6,022		(240)		(240)		5,782				116	08/01/2034	1.A
3140KE-5T-1	FN BP7157 - RMBS	09/01/2026	Paydown	XXX	5,890	5,890	6,194	6,181		(291)		(291)		5,890				118	06/01/2050	1.A
3140KE-CG-1	FN BP6370 - RMBS	09/01/2026	Paydown	XXX	67,642	67,642	71,087	71,731		(4,090)		(4,090)		67,642				1,503	05/01/2050	1.A
3140KE-RN-0	FN BP6792 - RMBS	09/01/2026	Paydown	XXX	15,688	15,688	16,489	16,743		(1,056)		(1,056)		15,688				314	05/01/2050	1.A
3140KU-NU-2	FN BQ8502 - RMBS	09/01/2026	Paydown	XXX	4,996	4,996	5,261	5,285		(290)		(290)		4,996				83	12/01/2050	1.A
3140KV-K7-4	FN BQ9317 - RMBS	09/01/2026	Paydown	XXX	26,675	26,675	28,254	28,282		(1,607)		(1,607)		26,675				489	12/01/2050	1.A
3140KV-KG-4	FN BQ9294 - RMBS	09/01/2026	Paydown	XXX	7,268	7,268	7,691	7,719		(451)		(451)		7,268				122	12/01/2050	1.A
3140NK-L5-8	FN BY3047 - RMBS	09/01/2026	Paydown	XXX	14,816	14,816	14,549	14,572		244		244		14,816				544	07/01/2053	1.A
3140NS-GF-5	FN BY9197 - RMBS	09/01/2026	Paydown	XXX	3,310	3,310	3,269	3,270		39		39		3,310				110	09/01/2053	1.A
3140Q9-TX-1	FN CA2365 - RMBS	09/01/2026	Paydown	XXX	5,509	5,509	5,524	5,535		(26)		(26)		5,509				129	09/01/2048	1.A
3140QA-DC-1	FN CA2798 - RMBS	09/01/2026	Paydown	XXX	75,908	75,908	82,858	88,826		(12,918)		(12,918)		75,908				2,218	12/01/2048	1.A
3140QN-DE-9	FN CB2800 - RMBS	09/01/2026	Paydown	XXX	91,869	91,869	82,650	83,468		8,400		8,400		91,869				1,909	02/01/2052	1.A
3140QQ-DE-2	FN CB4600 - RMBS	09/01/2026	Paydown	XXX	11,321	11,321	10,178	10,274		1,047		1,047		11,321				265	09/01/2052	1.A
31418D-LY-6	FN MA3942 - RMBS	09/01/2026	Paydown	XXX	9,127	9,127	9,276	9,577		(449)		(449)		9,127				173	02/01/2050	1.A
31418D-MV-1	FN MA3971 - RMBS	09/01/2026	Paydown	XXX	11,549	11,549	11,736	12,136		(587)		(587)		11,549				231	03/01/2050	1.A
31418D-RF-1	FN MA4085 - RMBS	09/01/2026	Paydown	XXX	24,267	24,267	24,695	25,098		(831)		(831)		24,267				394	07/01/2050	1.A
31418E-Q8-6	FN MA4978 - RMBS	09/01/2026	Paydown	XXX	200,463	200,463	192,589	192,923		7,540		7,540		200,463				6,661	04/01/2053	1.A
31418E-R7-7	FN MA5009 - RMBS	09/01/2026	Paydown	XXX	75,492	75,492	72,664	72,793		2,699		2,699		75,492				2,520	05/01/2053	1.A
31418E-T5-9	FN MA5071 - RMBS	09/01/2026	Paydown	XXX	52,101	52,101	50,912	50,972		1,128		1,128		52,101				1,723	07/01/2053	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
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	09/01/2026	Paydown	XXX	37,453	37,453	37,400			53		53		37,453				766	03/01/2056	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,626,269	1,626,269	1,603,797	1,579,503		9,365		9,365		1,626,269				45,340	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	4,612	4,612	4,724	4,678		(66)		(66)		4,612				108	07/25/2045	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
12646X-AH-5	CSMC 2013-IVR3 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	1,605	1,605	1,606	1,606		(1)		(1)		1,605				27	05/25/2043	1.A
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS	09/01/2026	Paydown	XXX	3,809	3,810	3,871	3,882		(73)		(73)		3,810				89	08/25/2043	1.A
196479-5T-2	COLORADO HOUSING AND FINANCE AUTHORITY	07/01/2026	Call @ 100.00	XXX	50,000	50,000	49,063			2		2		49,065		935	935	24	11/01/2046	1.A FE
196480-3P-0	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	95,000	95,000	101,123	99,915		(288)		(288)		99,627		(4,627)	(4,627)	3,264	05/01/2049	1.A FE
196480-D6-1	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	135,000	135,000	140,391	138,576		(315)		(315)		138,261		(3,261)	(3,261)	3,603	11/01/2047	1.A FE
196480-MX-2	COLORADO HOUSING AND FINANCE AUTHORITY	07/22/2026	FIRST HORIZON BANK	XXX	367,155	375,000	375,000	375,000						375,000		(7,845)	(7,845)	4,547	05/01/2027	1.A FE
196480-MY-0	COLORADO HOUSING AND FINANCE AUTHORITY	07/22/2026	HILLTOP SECURITIES INC	XXX	463,723	480,000	480,000	480,000						480,000		(16,277)	(16,277)	5,995	11/01/2027	1.A FE
196480-NC-7	COLORADO HOUSING AND FINANCE AUTHORITY	07/22/2026	HILLTOP SECURITIES INC	XXX	276,939	300,000	300,000	300,000						300,000		(23,061)	(23,061)	4,458	11/01/2029	1.A FE
196480-ND-5	COLORADO HOUSING AND FINANCE AUTHORITY	07/22/2026	HILLTOP SECURITIES INC	XXX	319,064	350,000	350,000	350,000						350,000		(30,937)	(30,937)	5,329	05/01/2030	1.A FE
196480-NH-6	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	30,000	30,000	31,510	30,677		(89)		(89)		30,588		(588)	(588)	469	11/01/2050	1.A FE
196480-RL-3	COLORADO HOUSING AND FINANCE AUTHORITY	07/22/2026	MARKET TAXES CORP	XXX	138,221	150,000	150,000	150,000						150,000		(11,780)	(11,780)	2,117	11/01/2029	1.A FE
196480-RN-9	COLORADO HOUSING AND FINANCE AUTHORITY	07/22/2026	MARKET TAXES CORP	XXX	132,735	150,000	150,000	150,000						150,000		(17,265)	(17,265)	2,313	11/01/2031	1.A FE
19648G-A9-3	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	30,000	30,000	32,159	32,095		(109)		(109)		31,986		(1,986)	(1,986)	987	11/01/2055	1.A FE
19648G-CS-9	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	80,000	80,000	84,205	83,375		(262)		(262)		83,112		(3,112)	(3,112)	2,698	05/01/2054	1.A FE
19648G-Q3-9	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	30,000	30,000	31,423	31,378		(64)		(64)		31,314		(1,314)	(1,314)	952	05/01/2056	1.A FE
19648G-QE-5	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	110,000	110,000	116,406	115,926		(244)		(244)		115,683		(5,683)	(5,683)	3,355	11/01/2050	1.A FE
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	17,691	17,691	17,066	17,010		681		681		17,691				249	02/25/2043	1.A
25477P-NT-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL	07/14/2026	Various	XXX	462,756	462,756	462,756	462,756						462,756				10,107	03/01/2049	1.A FE
33851J-AC-3	FSMT 2018-3INV A3 - CMO/RMBS	09/01/2026	Paydown	XXX	17,483	17,483	17,843	17,942		(459)		(459)		17,483				449	05/25/2048	1.A
33851K-AC-0	FSMT 2020-2 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	16,638	16,638	16,970	17,042		(404)		(404)		16,638				339	08/25/2050	1.A
34074M-6C-0	FLORIDA HOUSING FINANCE CORPORATION	07/01/2026	Call @ 100.00	XXX	70,000	70,000	72,701	72,616		(143)		(143)		72,473		(2,473)	(2,473)	4,375	01/01/2055	1.A FE
34074M-PG-0	FLORIDA HOUSING FINANCE CORPORATION	09/01/2026	Redemption @ 100.00	XXX	43,962	43,962	43,962	43,962						43,962				744	01/01/2043	1.A FE
34074M-Z2-0	FLORIDA HOUSING FINANCE CORPORATION	07/01/2026	Call @ 100.00	XXX	165,000	165,000	165,000	165,000						165,000				10,832	07/01/2054	1.A FE
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	57,980	57,980	57,563	57,610		370		370		57,980				728	10/25/2051	1.A
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	31,407	31,407	25,341	25,862		5,545		5,545		31,407				514	08/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS	09/01/2026	Paydown	XXX	97,247	97,247	93,552	93,768		3,479		3,479		97,247				1,575	01/25/2052	1.A
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	86,561	86,561	73,744	74,859		11,702		11,702		86,561				1,409	11/27/2051	1.A
36270W-AD-8	GSMBS 2024-PJ9 A3 - RMBS	09/01/2026	Paydown	XXX	18,672	18,672	18,030			642		642		18,672				78	02/25/2055	1.A FE
36271W-AB-1	GSMBS 25PJ4 A2 - RMBS	09/01/2026	Paydown	XXX	110,310	110,310	108,586	108,573		1,737		1,737		110,310				4,309	09/27/2055	1.A
36273R-AB-0	GSMBS 2025-PJ11 A2 - RMBS	09/01/2026	Paydown	XXX	50,696	50,696	48,969			1,727		1,727		50,696				295	05/25/2056	1.A FE
36275T-AB-4	GSMBS 26PJ1 A2 - RMBS	09/01/2026	Paydown	XXX	21,501	21,501	20,990			511		511		21,501				426	06/26/2056	1.A FE
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	64,424	64,424	62,740			1,684		1,684		64,424				701	10/25/2056	1.A FE
45129Y-2N-5	IDAHO HOUSING AND FINANCE ASSOCIATION	07/01/2026	Call @ 100.00	XXX	55,000	55,000	57,460	57,387		(117)		(117)		57,270		(2,270)	(2,270)	3,300	01/01/2048	1.B FE
45129Y-6U-5	IDAHO HOUSING AND FINANCE ASSOCIATION	07/01/2026	Call @ 100.00	XXX	80,000	80,000	84,638	84,289		(159)		(159)		84,130		(4,130)	(4,130)	5,200	01/01/2065	1.B FE
45129Y-7Z-3	IDAHO HOUSING AND FINANCE ASSOCIATION	07/01/2026	Call @ 100.00	XXX	40,000	40,000	41,492	41,419		(58)		(58)		41,360		(1,360)	(1,360)	2,400	01/01/2065	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
45129Y-V4-5	IDAHO HOUSING AND FINANCE ASSOCIATION	07/01/2026	Call @ 100.00	XXX	260,000	260,000	265,551	264,479		(194)		(194)		264,285		(4,285)	(4,285)	14,300	01/01/2053	1.B FE
45203M-TB-7	ILLINOIS HSG DEV AUTH REV	07/01/2026	Call @ 100.00	XXX	380,000	380,000	380,000	380,000						380,000				13,051	10/01/2048	1.A FE
45203M-VG-3	ILLINOIS HSG DEV AUTH REV	07/01/2026	Call @ 100.00	XXX	20,000	20,000	21,087	21,047		(62)		(62)		20,985		(985)	(985)	684	04/01/2054	1.A FE
45505T-6B-2	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F	07/01/2026	Call @ 100.00	XXX	40,000	40,000	41,138	41,033		(51)		(51)		40,982		(982)	(982)	2,400	07/01/2054	1.B FE
45505T-V6-5	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F	07/01/2026	Call @ 100.00	XXX	60,000	60,000	61,912	61,580		(94)		(94)		61,486		(1,486)	(1,486)	3,600	07/01/2049	1.B FE
45505W-BA-1	INDIANA HOUSING AND COMMUNITY DEVELOPMEN	07/01/2026	Call @ 100.00	XXX	75,000	75,000	78,788	78,597		(168)		(168)		78,429		(3,429)	(3,429)	5,208	07/01/2055	1.A FE
46247E-HU-2	IOWA FINANCE AUTHORITY	07/01/2026	Call @ 100.00	XXX	20,000	20,000	21,012	20,965		(43)		(43)		20,922		(922)	(922)	1,344	07/01/2055	1.A FE
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS	09/01/2026	Paydown	XXX	50,685	50,685	43,969	44,825		5,859		5,859		50,685				892	10/25/2051	1.A
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS	09/01/2026	Paydown	XXX	58,678	58,678	58,962	58,870		(192)		(192)		58,678				971	04/25/2052	1.A
465971-AE-9	JPMMT 247 A3 - RMBS	09/01/2026	Paydown	XXX	28,429	28,429	24,373	24,530		3,899		3,899		28,429				558	04/25/2053	1.A
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS	09/01/2026	Paydown	XXX	10,704	10,704	10,552	10,574		130		130		10,704				250	01/25/2044	1.A
46641Y-AA-1	JPMMT 2014-2 1A1 - CMO/RMBS	09/01/2026	Paydown	XXX	3,749	3,749	3,843	3,775		(27)		(27)		3,749				75	06/25/2029	1.A
46644V-BJ-4	JPMMT 154 2A2 - CMO/RMBS	09/01/2026	Paydown	XXX	13,251	13,251	13,117	13,147		105		105		13,251				265	06/26/2045	1.A
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS	09/01/2026	Paydown	XXX	23,839	23,839	23,575	23,324		515		515		23,839				550	10/25/2046	1.A
46647J-AN-0	JPMMT 2016-4 A13 - CMO/RMBS	09/01/2026	Paydown	XXX	3,762	3,762	3,802	3,800		(39)		(39)		3,762				85	10/25/2046	1.A
46647S-AE-0	JPMMT 2017-3 1A3 - CMO/RMBS	09/01/2026	Paydown	XXX	5,454	5,454	5,568	5,643		(189)		(189)		5,454				127	08/26/2047	1.A
46648H-AC-7	JPMMT 2017-2 A3 - CMO/RMBS	09/01/2026	Paydown	XXX	13,962	13,962	14,206	14,226		(264)		(264)		13,962				320	05/28/2047	1.A
46648U-AD-6	JPMMT 174 A4 - CMO/RMBS	09/01/2026	Paydown	XXX	1,734	1,734	1,733	1,732		1		1		1,734				33	11/25/2048	1.A
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	70,972	70,972	72,169	71,859		(887)		(887)		70,972				1,432	06/25/2052	1.A
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS	09/01/2026	Paydown	XXX	306,933	306,933	291,107	295,912		11,021		11,021		306,933				4,462	08/26/2052	1.A
46657Q-AE-1	JPMMT 243 A3 - RMBS	09/01/2026	Paydown	XXX	96,372	96,372	80,561	81,059		15,312		15,312		96,372				1,870	05/25/2054	1.A
46661N-AD-4	JPMMT 267 A3A - RMBS	09/01/2026	Paydown	XXX	75,125	75,125	72,930			2,195		2,195		75,125				313	02/26/2057	1.A FE
491309-GX-2	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	60,000	60,000	61,798	61,554		(84)		(84)		61,470		(1,470)	(1,470)	3,750	01/01/2055	1.B FE
491309-NP-1	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	35,000	35,000	37,162	37,059		(94)		(94)		36,965		(1,965)	(1,965)	2,446	07/01/2055	1.B FE
491309-QV-5	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	5,000	5,000	5,342	5,336		(15)		(15)		5,321		(321)	(321)	211	07/01/2055	1.B FE
49130T-UR-5	KENTUCKY HSG CORP HSG REV	07/01/2026	Call @ 100.00	XXX	60,000	60,000	62,293	60,000						60,000				2,100	01/01/2040	1.A FE
49130T-VQ-6	KENTUCKY HSG CORP HSG REV - RMBS	07/01/2026	Call @ 100.00	XXX	25,000	25,000	26,018	25,000						25,000				1,000	07/01/2037	1.A FE
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	09/01/2026	Redemption @ 100.00	XXX	17,438	17,438	17,438	17,438						17,438				354	12/01/2038	1.A FE
57419T-3R-0	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/31/2026	Call @ 100.00	XXX	175,000	175,000	182,450	182,126		(658)		(658)		181,468		(6,468)	(6,468)	10,490	09/01/2053	1.B FE
57419U-C7-1	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/31/2026	Call @ 100.00	XXX	50,000	50,000	52,660	52,558		(197)		(197)		52,362		(2,362)	(2,362)	3,160	03/01/2056	1.B FE
57419U-VH-8	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	08/31/2026	Call @ 100.00	XXX	85,000	85,000	87,604	87,538		(181)		(181)		87,357		(2,357)	(2,357)	4,674	09/01/2055	1.B FE
60416S-5F-3	MINNESOTA ST HSG FIN AGY - RMBS	09/01/2026	Call @ 100.00	XXX	75,000	75,000	75,000	75,000						75,000				2,030	07/01/2050	1.B FE
60416T-SV-1	MINNESOTA ST HSG FIN AGY	09/01/2026	Call @ 100.00	XXX	275,000	275,000	273,559	273,628		26		26		273,654		1,346	1,346	12,188	01/01/2047	1.B FE
60416T-ZY-7	MINNESOTA ST HSG FIN AGY	07/01/2026	Call @ 100.00	XXX	15,000	15,000	15,000	15,000						15,000				819	07/01/2048	1.B FE
60416T-ZZ-4	MINNESOTA ST HSG FIN AGY	07/01/2026	Call @ 100.00	XXX	15,000	15,000	15,000	15,000						15,000				839	07/01/2053	1.B FE
60416U-DL-6	MINNESOTA ST HSG FIN AGY	09/01/2026	Call @ 100.00	XXX	100,000	100,000	103,836	103,313		(211)		(211)		103,102		(3,102)	(3,102)	6,595	07/01/2054	1.B FE
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	09/01/2026	Redemption @ 100.00	XXX	12,703	12,703	12,710	12,703						12,703				253	08/01/2036	1.B FE
63968M-3P-2	NEBRASKA INVESTMENT FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	75,000	75,000	77,934	77,683		(203)		(203)		77,479		(2,479)	(2,479)	4,688	09/01/2049	1.A FE
63968X-CJ-2	NEBRASKA INVESTMENT FINANCE AUTHORITY	09/01/2026	Call @ 100.00	XXX	40,000	40,000	42,870	42,809		(201)		(201)		42,608		(2,608)	(2,608)	2,500	09/01/2052	1.A FE
64469D-H8-7	NEW HAMPSHIRE HOUSING FINANCE AUTHORITY	07/01/2026	Call @ 100.00	XXX	295,000	295,000	295,000	295,000						295,000				4,425	07/01/2041	1.B FE
647200-3P-7	NEW MEXICO MORTGAGE FINANCE AUTHORITY	09/01/2026	Redemption @ 100.00	XXX	15,574	15,574	15,574	15,574						15,574				322	09/01/2037	1.B FE
647201-MZ-2	NEW MEXICO MORTGAGE FINANCE AUTHORITY	09/01/2026	Redemption @ 100.00	XXX	32,152	32,152	32,152	32,152						32,152				333	05/01/2042	1.B FE
658207-5H-4	NORTH CAROLINA HOUSING FINANCE AGENCY	07/01/2026	Call @ 100.00	XXX	100,000	100,000	105,895	105,752		(378)		(378)		105,375		(5,375)	(5,375)	6,250	01/01/2055	1.B FE
658207-8U-2	NORTH CAROLINA HOUSING FINANCE AGENCY	07/01/2026	Call @ 100.00	XXX	50,000	50,000	52,137	51,828		(108)		(108)		51,721		(1,721)	(1,721)	3,250	01/01/2055	1.B FE
67647L-AA-9	OCMT 2021-1 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	21,751	21,751	22,162	22,104		(353)		(353)		21,751				361	05/25/2051	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
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	09/01/2026	Call @ 100.00	XXX	20,000	20,000	20,000	20,000						20,000				353	11/01/2041	1.A FE
67756Q-5R-4	OHIO HOUSING FINANCE AGENCY	09/01/2026	Call @ 100.00	XXX	95,000	95,000	101,314	101,182		(436)		(436)		100,746		(5,746)	(5,746)	6,175	03/01/2054	1.B FE
67756Q-NP-8	OHIO HOUSING FINANCE AGENCY	09/01/2026	Redemption @ 100.00	XXX	81,607	81,607	81,622	81,607						81,607				1,471	03/01/2036	1.B FE
69392K-AB-2	PMTLT 25J5 A2 - RMBS	09/01/2026	Paydown	XXX	42,291	42,291	41,300			991		991		42,291				859	01/25/2057	1.A FE
69392T-AC-1	PMTLT 25J2 A3 - RMBS	09/01/2026	Paydown	XXX	106,585	106,585	106,585	106,585						106,585				3,828	08/25/2056	1.A
729906-AB-3	PMTLT 25CNF1 A2 - RMBS	09/01/2026	Paydown	XXX	29,107	29,107	28,825	28,825		282		282		29,107				837	10/25/2056	1.A
729910-AB-5	PMTLT 25J1 A2 - RMBS	09/01/2026	Paydown	XXX	76,996	76,996	75,817	75,836		1,160		1,160		76,996				2,846	06/25/2056	1.A
729921-AB-2	PMTLT 26J2 A2 - RMBS	09/01/2026	Paydown	XXX	86,012	86,012	85,730			282		282		86,012				2,248	03/26/2057	1.A FE
74386P-AB-9	PFMT 261 A2 - RMBS	09/01/2026	Paydown	XXX	77,882	77,882	77,103			779		779		77,882				2,257	02/25/2056	1.A FE
74388R-AB-3	PFMT 255 A2 - RMBS	09/01/2026	Paydown	XXX	19,018	19,018	19,047	19,047		(29)		(29)		19,018				688	11/25/2055	1.A
74389D-AA-5	PFMT 2025-2 A1 - RMBS	09/01/2026	Paydown	XXX	53,894	53,894	53,742	53,740		154		154		53,894				2,174	06/25/2055	1.A
74391J-AB-6	PFMT 263 A2 - RMBS	09/01/2026	Paydown	XXX	53,327	53,327	51,877			1,450		1,450		53,327				327	08/25/2056	1.A FE
749384-AA-1	RCKT 2021-5 A1 - RMBS	09/01/2026	Paydown	XXX	161,620	161,620	156,196	156,981		4,640		4,640		161,620				2,588	11/27/2051	1.A
74938D-AA-1	RCKT 213 A1 - RMBS	09/01/2026	Paydown	XXX	52,193	52,193	40,164	41,295		10,898		10,898		52,193				797	07/25/2051	1.A
74938V-AA-1	RCKT 2021-4 A1 - RMBS	09/01/2026	Paydown	XXX	116,739	116,739	118,326	118,100		(1,361)		(1,361)		116,739				1,894	09/25/2051	1.A
74938W-AB-7	RCKT 2022-2 A2 - RMBS	09/01/2026	Paydown	XXX	15,852	15,852	14,993	15,293		559		559		15,852				264	02/26/2052	1.A
74939K-AE-6	RCKT 2021-6 A5 - CMO/RMBS	09/01/2026	Paydown	XXX	102,401	102,401	102,881	102,781		(381)		(381)		102,401				1,492	12/26/2051	1.A
75024U-AD-9	RMCT 25J4 A3 - RMBS	09/01/2026	Paydown	XXX	24,945	24,945	24,769	24,770		175		175		24,945				835	03/25/2056	1.A
75408V-AA-9	RATE 26J1 A1 - RMBS	09/01/2026	Paydown	XXX	24,087	24,087	23,609			478		478		24,087				546	04/25/2056	1.A FE
75409T-AG-0	RATE 21J3 A7 - CMO/RMBS	09/01/2026	Paydown	XXX	379,980	379,980	386,630	383,408		(3,427)		(3,427)		379,980				6,333	10/25/2051	1.A
75409U-AC-6	RATE 2024-J3 A3 - RMBS	09/01/2026	Paydown	XXX	58,756	58,756	58,398	58,401		355		355		58,756				2,030	10/26/2054	1.A
76221S-CW-9	RHODE ISLAND HSG & MTG FIN CORP	09/01/2026	Call @ 100.00	XXX	485,000	485,000	513,329	510,086		(1,792)		(1,792)		508,295		(23,295)	(23,295)	15,980	10/01/2054	1.B FE
816942-AB-2	SEMT 2026-INV1 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	23,046	23,046	21,494			1,552		1,552		23,046				86	01/25/2056	1.A FE
817370-AB-5	SEMT 2025-3 A2 - RMBS	09/01/2026	Paydown	XXX	73,407	73,407	72,708	72,713		694		694		73,407				2,739	04/26/2055	1.A
81743G-AB-2	SEMT 2025-5 A2 - RMBS	09/01/2026	Paydown	XXX	64,975	64,975	64,001	64,008		968		968		64,975				2,485	06/25/2055	1.A
81745G-AA-2	SEMT 2013-10 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	16,148	16,148	16,431	16,569		(420)		(420)		16,148				400	08/25/2043	1.A
81745J-AQ-1	SEMT 2013-11 B3 - CMO/RMBS	09/01/2026	Paydown	XXX	6,534	6,534	6,681	6,676		(142)		(142)		6,534				174	09/25/2043	1.A
81745L-AF-0	SEMT 2014-4 A6 - CMO/RMBS	09/01/2026	Paydown	XXX	1,398	1,398	1,420	1,425		(28)		(28)		1,398				32	11/25/2044	1.A
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS	09/01/2026	Paydown	XXX	94,430	94,430	87,779	88,968		5,462		5,462		94,430				1,139	02/25/2043	1.A
81746D-AA-8	SEMT 2017-5 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	12,552	12,552	12,773	12,807		(255)		(255)		12,552				287	08/26/2047	1.A
81746G-AA-1	SEMT 2017-7 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	14,584	14,584	14,867	14,980		(396)		(396)		14,584				305	10/25/2047	1.A
81746G-AU-7	SEMT 2017-7 A19 - CMO/RMBS	09/01/2026	Paydown	XXX	7,946	7,946	8,030	8,063		(117)		(117)		7,946				166	10/25/2047	1.A
81746L-AA-0	SEMT 2015-3 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	1,778	1,778	1,757	1,757		21		21		1,778				42	07/25/2045	1.A
81746N-AA-6	SEMT 163 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	20,635	20,635	20,391	20,251		384		384		20,635				469	11/26/2046	1.A
81746R-AU-3	SEMT 162 A19 - CMO/RMBS	09/01/2026	Paydown	XXX	5,373	5,373	5,447	5,413		(40)		(40)		5,373				136	08/25/2046	1.A
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	8,176	8,176	8,128	8,111		66		66		8,176				188	04/25/2047	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	1,708	1,708	1,734	1,734		(26)		(26)		1,708				42	03/25/2050	1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS	09/01/2026	Paydown	XXX	45,146	45,146	46,285	46,371		(1,225)		(1,225)		45,146				1,027	02/25/2050	1.A
81749V-AB-3	SEMT 2025-7 A2 - RMBS	09/01/2026	Paydown	XXX	70,547	70,547	69,599	69,604		943		943		70,547				2,602	08/25/2055	1.A
81750Q-AB-0	SEMT 2026-4 A2 - RMBS	09/01/2026	Paydown	XXX	30,355	30,355	29,577			778		778		30,355				623	03/27/2056	1.A FE
81750T-AB-4	SEMT 265 A2 - CMO/RMBS	09/01/2026	Paydown	XXX	62,188	62,188	61,216			972		972		62,188				1,018	05/25/2056	1.A FE
81750U-AB-1	SEMT 267 A2 - RMBS	09/01/2026	Paydown	XXX	122,457	122,457	118,864			3,593		3,593		122,457				721	06/26/2056	1.A FE
81750V-AB-9	SEMT 266 A2 - RMBS	09/01/2026	Paydown	XXX	85,639	85,639	84,060			1,579		1,579		85,639				1,126	05/25/2056	1.A FE
81751B-AB-2	SEMT 268 A2 - RMBS	09/01/2026	Paydown	XXX	392,772	392,772	380,539			12,232		12,232		392,772				2,398	07/25/2056	1.A FE
81751P-AB-1	SEMT 2610 A2 - RMBS	09/01/2026	Paydown	XXX	123,778	123,778	119,407			4,371		4,371		123,778				516	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-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	07/01/2026	Call @ 100.00	XXX	180,000	180,000	195,475	187,579		(629)		(629)		186,950		(6,950)	(6,950)	6,750	07/01/2050	1.B FE
880461-T7-3	TENNESSEE HOUSING DEVELOPMENT AGENCY	07/01/2026	Call @ 100.00	XXX	30,000	30,000	31,745	30,729		(99)		(99)		30,630		(630)	(630)	1,235	07/01/2040	1.B FE
88046K-NJ-1	TENNESSEE HOUSING DEVELOPMENT AGENCY	07/01/2026	Call @ 100.00	XXX	55,000	55,000	56,691	56,512		(60)		(60)		56,451		(1,451)	(1,451)	3,446	01/01/2055	1.B FE
88046K-PM-2	TENNESSEE HOUSING DEVELOPMENT AGENCY	07/01/2026	Call @ 100.00	XXX	25,000	25,000	26,070	25,958		(57)		(57)		25,901		(901)	(901)	1,563	01/01/2055	1.B FE
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	09/01/2026	Call @ 100.00	XXX	40,000	40,000	40,000	40,000						40,000				931	09/01/2039	1.B FE
917437-XQ-3	UTAH HSG CORP SINGLE FAMILY MTG REV	07/01/2026	Call @ 100.00	XXX	40,000	40,000	42,950	42,903		(81)		(81)		42,822		(2,822)	(2,822)	2,018	07/01/2055	1.C FE
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	08/01/2026	Call @ 100.00	XXX	20,000	20,000	20,000	20,000						20,000				363	09/01/2040	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
93978X-ER-7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	09/01/2026	Call @ 100.00	XXX	60,000	60,000	60,000	60,000						60,000				1,326	05/01/2041	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					11,021,742	11,128,907	11,157,411	9,722,846		104,720		104,720		11,242,569		(220,828)	(220,828)	309,867	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	748,874	748,874	748,874	380,002						748,874				22,068	03/31/2030	2.A PL
24702G-AL-9	DEFT 2024-1 D - ABS	08/27/2026	BANC OF AMERICA SECURITIES LLC	XXX	3,017,578	3,000,000	2,999,889	2,999,949		22		22		2,999,970		17,608	17,608	125,460	09/23/2030	1.A FE
26443Y-AA-3	DUK 2025 A1 - ABS	09/01/2026	Paydown	XXX	11,465	11,465	11,464	11,465						11,465				431	03/01/2046	1.A FE
403963-AF-8	HPEFS 241 D - ABS	08/27/2026	BANC OF AMERICA SECURITIES LLC	XXX	1,006,367	1,000,000	999,792	999,704		28		28		999,732		6,635	6,635	40,093	11/20/2031	1.E FE
44328U-AF-3	HPEFS 2023-2 D - ABS	09/20/2026	Paydown	XXX	1,281,722	1,281,722	1,281,573	1,281,699		23		23		1,281,722				58,525	07/21/2031	1.B FE
46617L-AA-9	HENDR 133 A - ABS	09/15/2026	Paydown	XXX	1,912	1,912	2,141	2,076		(164)		(164)		1,912				51	01/17/2073	1.A FE
46617T-AA-2	HENDR 2014-1 A - ABS	09/15/2026	Paydown	XXX	70,991	70,991	61,519	63,706		7,285		7,285		70,991				1,861	03/15/2063	1.A FE
46620J-AA-9	HENDR 171 A - ABS	09/15/2026	Paydown	XXX	11,570	11,570	13,399	13,118		(1,548)		(1,548)		11,570				302	08/16/2060	1.A FE
46620V-AA-2	HENDR 172 A - ABS	09/15/2026	Paydown	XXX	52,600	52,600	57,066	56,548		(3,949)		(3,949)		52,600				1,234	09/15/2072	1.A FE
46655X-AA-6	HENDR 21A2 A - ABS	08/24/2026	Various	XXX	7,546,581	8,447,741	8,447,741	8,447,741						8,447,741		(901,160)	(901,160)	268,619	02/18/2070	1.F FE
47747D-AA-8	HENDR 23E NT - ABS	08/27/2026	Various	XXX	9,365,128	8,992,242	8,992,242	8,992,242						8,992,242		372,886	372,886	426,880	01/03/2078	1.F FE
491393-AA-2	AEP 2025 A - ABS	09/01/2026	Paydown	XXX	66,013	66,013	65,960	65,971		41		41		66,013				4,263	09/01/2047	1.A FE
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LLC	07/28/2026	Unknown	XXX	487,484	487,484	487,484	441,022						487,484				20,480	12/31/2026	1.F PL
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					23,668,284	24,172,613	24,169,143	23,755,244		1,738		1,738		24,172,315		(504,032)	(504,032)	970,267	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	218,124	218,125	203,446	207,726		10,399		10,399		218,125		(1)	(1)	3,272	10/22/2046	1.F FE
12571W-AL-7	CLIF 251 C - ABS	09/20/2026	Paydown	XXX	11,250	11,250	11,248	11,248		2		2		11,250				478	06/21/2050	2.B FE
872480-AA-6	TIF 2020-1 A - ABS	09/20/2026	Paydown	XXX	21,280	21,200	17,709	19,431		1,769		1,769		21,200		80	80	295	08/21/2045	1.F FE
88315L-AE-8	TMCL 2020-1 A - ABS	09/20/2026	Paydown	XXX	65,866	65,866	63,862	64,688		1,178		1,178		65,866				1,187	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2 A - ABS	09/20/2026	Paydown	XXX	149,530	149,530	148,762	149,038		492		492		149,530				2,088	09/20/2045	1.F FE
88315L-AL-2	TMCL 211 A - ABS	09/20/2026	Paydown	XXX	32,200	32,200	29,653	30,880		1,320		1,320		32,200				361	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	09/20/2026	Paydown	XXX	22,000	22,000	19,794	21,283		717		717		22,000				327	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	09/20/2026	Paydown	XXX	74,600	74,600	70,697	71,934		2,666		2,666		74,600				965	08/20/2046	1.F FE
88316A-AA-9	TMCL 2024-1 A - ABS	09/20/2026	Paydown	XXX	19,250	19,250	19,069	19,087		163		163		19,250				674	08/20/2049	1.C FE
88316A-AC-5	TMCL 2024-1 C - ABS	09/20/2026	Paydown	XXX	19,250	19,250	18,462	18,528		722		722		19,250				724	08/20/2049	2.B FE
88655A-AA-8	TIF 2024-1 A - ABS	09/20/2026	Paydown	XXX	18,750	18,750	18,512	18,520		230		230		18,750				685	04/20/2049	1.C FE
88655A-AE-0	TIF 2024-1 C - ABS	09/20/2026	Paydown	XXX	13,125	13,125	13,045	13,048		77		77		13,125				552	04/20/2049	2.B FE
89679Q-AC-9	TCF 251 C - ABS	09/20/2026	Paydown	XXX	22,500	22,500	22,492	22,493		7		7		22,500				932	06/20/2050	2.B FE
89679Q-AE-5	TCF 2026-1 B - ABS	09/22/2026	Paydown	XXX	62,622	62,622	62,566			56		56		62,622				714	05/22/2051	1.F FE
89680H-AA-0	TCF 2020-1 A - ABS	09/20/2026	Paydown	XXX	23,375	23,375	22,450	22,793		582		582		23,375				329	09/20/2045	1.F FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					773,721	773,642	741,765	690,695		20,382		20,382		773,642		79	79	13,582	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	3,000,000	3,000,000	2,999,880	2,999,307		693		693		3,000,000				161,401	07/15/2053	1.G FE
14855W-AA-4	CASTLELAKE SECURED AVIATION ASSET LLC 20	09/15/2026	Paydown	XXX	48,645	48,645	47,409	48,492		153		153		48,645				2,275	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)					3,048,645	3,048,645	3,047,289	3,047,799		846		846		3,048,645				163,676	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					41,487,225	42,098,640	42,080,683	40,154,316		127,388		127,388		42,212,006		(724,781)	(724,781)	1,538,288	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					41,487,225	42,098,640	42,080,683	40,154,316		127,388		127,388		42,212,006		(724,781)	(724,781)	1,538,288	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					41,487,225	42,098,640	42,080,683	40,154,316		127,388		127,388		42,212,006		(724,781)	(724,781)	1,538,288	XXX	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					66,898,404	70,739,264	71,625,744	69,082,054		86,537		86,537		71,098,894		(4,200,489)	(4,200,489)	2,482,609	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP	07/24/2026	Unknown	9,714.150	971,415		971,415	888,728	(11,999)			(11,999)		971,415				44,467	XXX	2.A PL
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					971,415	XXX	971,415	888,728	(11,999)			(11,999)		971,415				44,467	XXX	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4					971,415	XXX	971,415	888,728	(11,999)			(11,999)		971,415				44,467	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					971,415	XXX	971,415	888,728	(11,999)			(11,999)		971,415				44,467	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	1,126.000	106,457	XXX	43,042	101,374	(58,332)			(58,332)		43,042		63,416	63,416		XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY CL B ORD	09/23/2026	Various	716.000	368,669	XXX	153,765	359,897	(206,133)			(206,133)		153,765		214,904	214,904		XXX	XXX
09260D-10-7	BLACKSTONE ORD	08/03/2026	Return of Capital		1,250	XXX	1,250							1,250					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
184496-10-7	CLEAN HARBORS ORD	09/16/2026	SG AMERICAS SECURITIES LLC	340.000	110,022	XXX	54,808	79,723	(24,916)			(24,916)		54,808		55,214	55,214		XXX	XXX
25754A-20-1	DOMINOS PIZZA ORD	09/16/2026	PERSHING LLC	117.000	35,403	XXX	48,487	48,768	(281)			(281)		48,487		(13,084)	(13,084)	698	XXX	XXX
30303M-10-2	META PLATFORMS CL A ORD	08/26/2026	Various	165.000	96,875	XXX	21,630	108,915	(87,285)			(87,285)		21,630		75,245	75,245	173	XXX	XXX
443320-10-6	HUB GROUP CL A ORD	08/13/2026	SG AMERICAS SECURITIES LLC	1,304.000	52,219	XXX	54,611	55,563	(952)			(952)		54,611		(2,392)	(2,392)	326	XXX	XXX
52110M-10-9	LAZARD ORD	07/30/2026	Various	6,017.000	246,508	XXX	181,832	292,186	(110,353)			(110,353)		181,832		64,676	64,676	6,017	XXX	XXX
57060D-10-8	MARKETAXESS HOLDINGS ORD	08/13/2026	SG AMERICAS SECURITIES LLC	197.000	32,027	XXX	34,165	30,450	(1,287)			(1,287)		34,165		(2,138)	(2,138)	307	XXX	XXX
580135-10-1	MCDONALD'S ORD	08/05/2026	PERSHING LLC	300.000	82,143	XXX	84,299	91,689	(7,390)			(7,390)		84,299		(2,157)	(2,157)	1,116	XXX	XXX
697435-10-5	PALO ALTO NETWORKS ORD	09/16/2026	NATIONAL FINANCIAL SERVICES CORP.	256.000	97,002	XXX	42,697	47,155	(4,459)			(4,459)		42,697		54,305	54,305		XXX	XXX
701094-10-4	PARKER HANNIFIN ORD	08/11/2026	NATIONAL FINANCIAL SERVICES CORP.	70.000	74,660	XXX	23,734	61,527	(37,793)			(37,793)		23,734		50,926	50,926	266	XXX	XXX
717081-10-3	PFIZER ORD	09/16/2026	PERSHING LLC	178.000	4,880	XXX	4,536	4,432	104			104		4,536		344	344	230	XXX	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD	08/21/2026	SG AMERICAS SECURITIES LLC	130.000	24,540	XXX	11,019	20,852	(9,833)			(9,833)		11,019		13,521	13,521	573	XXX	XXX
78409V-10-4	S&P GLOBAL ORD	07/01/2026	Unknown	860.000	190,672	XXX	190,672	449,427	(258,756)			(258,756)		190,672				1,668	XXX	XXX
82835W-10-8	ARS PHARMACEUTICALS ORD	07/15/2026	Stifel Nicolaus & Co.	1,038.000	7,456	XXX	14,512	12,093	2,420			2,420		14,512		(7,056)	(7,056)		XXX	XXX
902252-10-5	TYLER TECHNOLOGIES ORD	09/02/2026	NATIONAL FINANCIAL SERVICES CORP.	54.000	20,291	XXX	27,225	24,513	2,711			2,711		27,225		(6,933)	(6,933)		XXX	XXX
907818-10-8	UNION PACIFIC ORD	08/21/2026	NATIONAL FINANCIAL SERVICES CORP.	242.000	74,114	XXX	52,206	55,979	(3,773)			(3,773)		52,206		21,908	21,908	668	XXX	XXX
92826C-83-9	VISA CL A ORD	09/16/2026	Stifel Nicolaus & Co.	128.000	47,775	XXX	23,408	44,891	(21,482)			(21,482)		23,408		24,367	24,367	257	XXX	XXX
98978V-10-3	ZOETIS CL A ORD	08/21/2026	PERSHING LLC	2,172.000	168,729	XXX	156,080	273,281	46,431		163,633	(117,201)		156,080		12,649	12,649	3,453	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,841,693	XXX	1,223,978	2,162,716	(781,358)		163,633	(944,991)		1,223,978		617,715	617,715	15,754	XXX	XXX
Common Stocks: Exchange Traded Funds																				
78464A-59-9	SS SPDR S&P SFTWRE & SVC	07/28/2026	Various	259.000	45,407	XXX	38,285	48,469	(10,184)			(10,184)		38,285		7,121	7,121		XXX	XXX
5819999999 – Common Stocks: Exchange Traded Funds					45,407	XXX	38,285	48,469	(10,184)			(10,184)		38,285		7,121	7,121		XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4					1,887,099	XXX	1,262,263	2,211,186	(791,543)		163,633	(955,175)		1,262,263		624,836	624,836	15,754	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					1,887,099	XXX	1,262,263	2,211,186	(791,543)		163,633	(955,175)		1,262,263		624,836	624,836	15,754	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks					2,858,514	XXX	2,233,678	3,099,913	(803,541)		163,633	(967,174)		2,233,678		624,836	624,836	60,221	XXX	XXX
6009999999 – Totals					69,756,919	XXX	73,859,422	72,181,967	(803,541)	86,537	163,633	(880,636)		73,332,571		(3,575,653)	(3,575,653)	2,542,830	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	*
State Street Bank & Trust Co. – New York, NY					131,900	81,519	233,615	XXX
PNC Bank, N.A – Pittsburgh, PA					(1,541,256)	(4,819,955)	(3,317,859)	XXX
Bank of America – Charlotte, NC					765,672	1,383,496	873,550	XXX
0199998 – Deposits in 3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories					159,140	166,364	102,995	XXX
0199999 – Total open depositories					(484,544)	(3,188,576)	(2,107,699)	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					(484,544)	(3,188,576)	(2,107,699)	XXX
0499999 – Cash in company's office			XXX	XXX	500	500	500	XXX
0599999 – Total					(484,044)	(3,188,076)	(2,107,199)	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		09/30/2026	3.840	XXX	3,653,587	27,942	471
8309999999 – All Other Money Market Mutual Funds						3,653,587	27,942	471
8589999999 – Total Cash Equivalents (Unaffiliated)						3,653,587	27,942	471
8609999999 – Total cash equivalents						3,653,587	27,942	471