QUARTERLY STATEMENT

of the

CITIZENS PROPERTY INSURANCE CORPORATION

of

TALLAHASSEE

in the

STATE OF FLORIDA

to the

INSURANCE DEPARTMENT

of the

state of

FLORIDA

2026

For the Quarter Ended
September 30, 2026

Property and Casualty

2026

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

CITIZENS PROPERTY INSURANCE CORPORATION

NAIC Group Code ..... 0000, ... 0000 ..... NAIC Company Code ..... 10064 .... Employer's ID Number 59-3164851
(Current) (Prior)

Organized under the Laws of	FL	State of Domicile or Port of Entry	FL
Country of Domicile	US		
Incorporated/Organized	01/21/1993	Commenced Business	01/21/1993
Statutory Home Office	2101 Maryland Circle	Tallahassee, FL, US 32303-1001	
Main Administrative Office	2101 Maryland Circle		
	Tallahassee, FL, US 32303-1001	850-521-8900	
		(Telephone Number)	
Mail Address	2101 Maryland Circle	Tallahassee, FL, US 32303-1001	
Primary Location of Books and Records	2101 Maryland Circle		
	Tallahassee, FL, US 32303-1001	850-513-3892	
		(Telephone Number)	
Internet Website Address	www.citizensfla.com		
Statutory Statement Contact	Andrew Woodward CPA	850-513-3892	
		(Telephone Number)	
	andrew.woodward@citizensfla.com	850-513-3905	
	(E-Mail Address)	*(Fax Number)*	

OFFICERS

Timothy M. Cerio, President/CEO and Executive Director	Brian Newman, Chief Legal Officer and General Counsel
Jennifer Montero, CPA, Chief Financial Officer	

DIRECTORS OR TRUSTEES

Carlos Beruff, Chairman	Josh Becksmith
Jorge Cruz-Bustillo#	Gabby Dieppa#
Erin Knight	Charlie Lydecker
Brian Schmitt#	Jamie Shelton
Frank White	

State of FLORIDA
County of LEON 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
Timothy M. Cerio	Jennifer Montero	Brian Newman
President/CEO and Executive Director	Chief Financial Officer	Chief Legal Officer and General Counsel

Subscribed and sworn to before me
this 6th day of
November, 2026

x Barbara Polen Walker

BARBARA POLEN WALKER
Notary Public - State of Florida
Commission # HH 675662
My Comm. Expires Jun 2, 2029
Bonded through National Notary Assn.

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

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	6,982,120,172		6,982,120,172	6,781,100,792
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $..... encumbrances)				
	4.2 Properties held for the production of income (less $..... encumbrances)				
	4.3 Properties held for sale (less $..... encumbrances)				
5.	Cash ($.....(64,234,131)), cash equivalents ($.....1,225,334,005) and short-term investments ($.....375,497,284)	1,536,597,159		1,536,597,159	2,186,439,722
6.	Contract loans (including $..... premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	5,741,365		5,741,365	10,000,001
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	8,524,458,696		8,524,458,696	8,977,540,516
13.	Title plants less $..... charged off (for Title insurers only)				
14.	Investment income due and accrued	51,674,053		51,674,053	52,559,626
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	61,585,005	1,627,490	59,957,515	140,590,881
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($.....) and contracts subject to redetermination ($.....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	26,939,271		26,939,271	56,824,374
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	3,995,025		3,995,025	10,653,777
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	387,141		387,141	513,716
21.	Furniture and equipment, including health care delivery assets ($.....)	255,090	255,090	–	–
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	34,629		34,629	34,251
24.	Health care ($.....) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	10,955,920	10,955,920	–	43,107,115
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	8,680,284,830	12,838,499	8,667,446,331	9,281,824,255
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	8,680,284,830	12,838,499	8,667,446,331	9,281,824,255
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.	PREMIUM TAX RECEIVABLE				43,107,115
2502.	OTHER ASSETS NONADMITTED	10,955,920	10,955,920	–	–
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	10,955,920	10,955,920	–	43,107,115

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....39,930,429)	1,667,604,202	1,888,926,203
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	848,057,323	1,020,740,104
4.	Commissions payable, contingent commissions and other similar charges	2,839,252	10,448,264
5.	Other expenses (excluding taxes, licenses and fees)	38,086,760	47,963,029
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	3,227,895	87,926
7.1	Current federal and foreign income taxes (including $..... on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $..... and interest thereon $.....		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....256,744,283 and including warranty reserves of $..... and accrued accident and health experience rating refunds including $..... for medical loss ratio rebate per the Public Health Service Act)	224,028,038	582,501,263
10.	Advance premium	18,279,583	48,943,320
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	223,841,735	297,699,654
13.	Funds held by company under reinsurance treaties	6,067	6,067
14.	Amounts withheld or retained by company for account of others	143,203,647	145,571,882
15.	Remittances and items not allocated	4,393,456	7,113,891
16.	Provision for reinsurance (including $.....3,575,986 certified)	5,242,052	5,242,052
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities	3,299,253	9,003,338
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..... and interest thereon $.....		
25.	Aggregate write-ins for liabilities	61,661,994	57,787,476
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,243,771,257	4,122,034,472
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,243,771,257	4,122,034,472
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	5,423,675,074	5,159,789,783
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $.....)		
	36.2 shares preferred (value included in Line 31 $.....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	5,423,675,074	5,159,789,783
38.	Totals (Page 2, Line 28, Col. 3)	8,667,446,331	9,281,824,255
Details of Write-Ins			
2501.	ESCHEAT FUNDS	61,661,994	59,456,139
2502.	RETROACTIVE REINSURANCE RESERVES	–	(1,668,663)
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	61,661,994	57,787,476
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	Underwriting Income			
1.	Premiums earned:			
	1.1. Direct (written $.....675,593,779)	1,427,408,872	2,860,024,607	3,567,528,710
	1.2. Assumed (written $.....)			
	1.3. Ceded (written $.....649,576,597)	1,042,918,466	1,343,008,439	1,852,740,910
	1.4 Net (written $.....26,017,182)	384,490,406	1,517,016,167	1,714,787,801
Deductions:				
2.	Losses incurred (current accident year $73,865,534):			
	2.1 Direct	62,034,702	420,628,119	261,138,582
	2.2 Assumed			
	2.3 Ceded	(167,704)	(622,067)	(67,616,586)
	2.4 Net	62,202,406	421,250,186	328,755,169
3.	Loss adjustment expenses incurred	52,501,723	214,095,960	303,544,373
4.	Other underwriting expenses incurred	214,416,723	348,747,450	403,069,399
5.	Aggregate write-ins for underwriting deductions	(430,612)	41,365,043	40,205,282
6.	Total underwriting deductions (Lines 2 through 5)	328,690,241	1,025,458,639	1,075,574,223
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	55,800,165	491,557,528	639,213,578
	Investment Income			
9.	Net investment income earned	210,322,403	260,512,078	338,668,894
10.	Net realized capital gains (losses) less capital gains tax of $.....	(2,786,139)	(2,075,729)	(2,821,216)
11.	Net investment gain (loss) (Lines 9 + 10)	207,536,264	258,436,349	335,847,678
	Other Income			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....569,299 amount charged off $.....143,756)	425,543	(47,623)	(1,238,929)
13.	Finance and service charges not included in premiums	1,826,394	4,003,199	4,999,570
14.	Aggregate write-ins for miscellaneous income	(1,325,626)	301,406	340,096
15.	Total other income (Lines 12 through 14)	926,312	4,256,982	4,100,737
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	264,262,741	754,250,859	979,161,994
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	264,262,741	754,250,859	979,161,994
19.	Federal and foreign income taxes incurred			
20.	Net income (Line 18 minus Line 19) (to Line 22)	264,262,741	754,250,859	979,161,994
	Capital and Surplus Account			
21.	Surplus as regards policyholders, December 31 prior year	5,159,789,783	4,183,356,808	4,183,356,808
22.	Net income (from Line 20)	264,262,741	754,250,859	979,161,994
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....	(823,421)	(506,886)	(307,921)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax			
27.	Change in nonadmitted assets	445,971	(1,662,280)	1,390,632
28.	Change in provision for reinsurance	–	–	(3,947,113)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1. Paid in			
	32.2. Transferred from surplus (stock dividend)			
	32.3. Transferred to surplus			
33.	Surplus adjustments:			
	33.1. Paid in			
	33.2. Transferred to capital (stock dividend)			
	33.3. Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			135,384
38.	Change in surplus as regards policyholders (Lines 22 through 37)	263,885,291	752,081,693	976,432,975
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,423,675,074	4,935,438,501	5,159,789,783
Details of Write-Ins				
0501.	STATUTORY INSURANCE PREMIUM DEDUCTIONS (LEGISLATIVE PREMIUM DISCOUNT)	(430,612)	41,365,043	40,205,282
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	(430,612)	41,365,043	40,205,282
1401.	OTHER INCOME/(EXPENSE)	(1,325,626)	190,667	229,357
1402.	GAIN(LOSS) FIXED ASSET DISPOSAL		110,739	110,739
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	(1,325,626)	301,406	340,096
3701.	OVERFUNDED PLAN ASSET			135,384
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)			135,384

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	11,195,589	1,200,931,333	736,510,908
2. Net investment income	213,449,479	273,810,145	350,918,608
3. Miscellaneous income	2,324,569	3,763,434	3,427,282
4. Total (Lines 1 to 3)	226,969,637	1,478,504,912	1,090,856,799
5. Benefit and loss related payments	257,104,937	1,010,456,766	1,164,063,096
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	406,415,491	789,383,732	989,413,338
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $..... tax on capital gains (losses)			
10. Total (Lines 5 through 9)	663,520,428	1,799,840,498	2,153,476,434
11. Net cash from operations (Line 4 minus Line 10)	(436,550,790)	(321,335,586)	(1,062,619,636)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,788,047,119	1,416,121,117	1,655,428,839
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,786,139)	(2,075,729)	(2,821,216)
12.7 Miscellaneous proceeds	4,258,636	4,596,383	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,789,519,615	1,418,641,772	1,652,607,623
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,991,863,503	676,504,375	1,001,506,895
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	5,704,085	(11,970,537)	(9,003,338)
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,997,567,588	664,533,838	992,503,557
14. Net increase/(decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(208,047,972)	754,107,934	660,104,066
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(5,243,801)	(3,657,732)	(5,569,403)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(5,243,801)	(3,657,732)	(5,569,403)
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)	(649,842,564)	429,114,615	(408,084,973)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,186,439,722	2,594,524,695	2,594,524,695
19.2 End of period (Line 18 plus Line 19.1)	1,536,597,159	3,023,639,310	2,186,439,722

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

20.0001.			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Citizens Property Insurance Corporation (Citizens or the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Florida Office of Insurance Regulation (the Office).

Although Citizens does not have a certificate of authority, the accompanying financial statements have been prepared in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Office.

Differences between Florida prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect the Company are prescribed in F.S. 625.305. This statute provides limitations on the admission of invested assets classified as medium to lower quality obligations by the Securities Valuation Office (SVO) as a percentage of total admitted assets, among other limitations not applicable to the Company. The effect of the prescribed practice on policyholders' surplus is provided below.

	SSAP #	F/S Page	F/S Line #	09/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 264,262,741	$ 979,161,994
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 264,262,741	$ 979,161,994
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 5,423,675,074	$ 5,159,789,783
(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	$ 5,423,675,074	$ 5,159,789,783

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

The preparation of financial statements requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. Actual results could differ from these estimates

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Investment grade long-term bonds (issuer credit obligations) are reported at amortized cost. Amortized cost is computed using the interest method (scientific). Non-investment grade securities with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value, with a corresponding charge to surplus for the unrealized loss recognized.

(3) Common stocks - Not Applicable

(4) Preferred stocks - Not Applicable

(5) Mortgage loans - Not Applicable

(6) U.S. government agency mortgage-backed securities are valued at amortized value. Other mortgage-backed securities which are modeled by an NAIC vendor are valued at amortized value or fair value based on either a) the relationship of amortized value to certain vendor-generated values; or b) credit ratings as assigned by the Structured Securities Group. All other asset-backed and structured securities are valued based upon their credit rating where investment grade securities with NAIC designations of 1 or 2 are stated at amortized value, while non-investment grade securities with NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value. The retrospective adjustment method is used to value all securities except for interest-only securities or securities where the yield has become negative, that are valued using the prospective method.

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

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

(9) Derivatives - Not Applicable

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

D. Going Concern

Based upon the Company's Plan of Operation and role within the Florida insurance market, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

Notes to the Financial Statements

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Asset-Backed Securities

(1) Prepayment assumptions for asset-backed securities were obtained from broker dealer survey values or internal estimates.

(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

Citizens did not recognize any other-than-temporary-impairments (OTTI) on asset-backed securities due to the present value of cash flows being less than the amortized cost basis through the quarter ended September 30, 2026.

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

Asset-backed and structured securities in unrealized loss positions as of September 30, 2026, stratified by length of time continuously in these unrealized loss positions, are as follows:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months ..... $ 8,995,841
   2. 12 months or longer 24,082,062

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months ..... $ 507,384,591
   2. 12 months or longer 187,602,223

(5) Citizens undertook a thorough analysis of all asset-backed securities in an unrealized loss position to determine if any other- than-temporary impairment should be recognized during the quarter ended September 30, 2026. Declines in market value of invested assets are continually evaluated to determine whether these declines are temporary or other-than-temporary in nature. In making this determination, the Company monitors external impairment indicators such as issuer credit ratings as well as the extent and duration of the related declines and internal impairment indicators such as the Company's intent and ability with respect to retention of the impaired securities. These indicators are obtained from both third-party valuation services and internal analyses performed by the Company. No such other-than-temporary declines in market value have been recognized in the reporting period, as these declines are primarily attributable to changes in overall interest rates in addition to credit spread fluctuations and increased liquidity discounts. It is possible that Citizens 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 value are other-than-temporary.

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

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

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

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

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

J. Real Estate - Not Applicable

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

L. Restricted Assets - Not Applicable

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

The Company had 78 securities called through the quarter ended September 30, 2026, 4 of which included prepayment penalties or acceleration fees totaling $267,919.

	General Account	Protected Cell
(1) Number of CUSIPs	4	
(2) Aggregate amount of investment income	$ 267,919	$

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - Not Applicable

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

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

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

Notes to the Financial Statements

7. Investment Income (Continued)

B. Total Amount Excluded - Not Applicable

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

Interest Income Due and Accrued	Amount
1. Gross	$ 51,674,053
2. Nonadmitted	$
3. Admitted	$ 51,674,053

D. The aggregate deferred interest - Not Applicable

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

8. Derivative Instruments - Not Applicable

9. Income Taxes

Pursuant to a determination letter received from the Internal Revenue Service, Citizens is exempt from federal income tax as a political subdivision and integral part of the State of Florida. As such, Citizens is liable for income taxes only on business income unrelated to the purpose for which it is exempt.

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

Citizens Property Insurance Corporation (Citizens) was established on August 1, 2002, pursuant to Section 627.351(6), Florida Statutes (the Act), to provide certain residential and non-residential property insurance coverage to qualified risks in the State of Florida under circumstances specified in the Act. This legislation was enacted such that property insurance be provided through Citizens to applicants who are in good faith entitled to procure insurance through the voluntary market but are unable to do so. Citizens results from a combination of the Florida Residential Property and Casualty Joint Underwriting Association (FRPCJUA) and the Florida Windstorm Underwriting Association (FWUA). The FRPCJUA was renamed Citizens and the FWUA's rights, obligations, assets, liabilities and all insurance policies were transferred to Citizens. Unlike private insurers offering coverage through the admitted market, Citizens is not required to obtain or to hold a certificate of authority issued by the Florida Department of Financial Services, Office of Insurance Regulation (the Office). Likewise, Citizens is not subject to Risk-Based Capital (RBC) requirements or required to have a pledged deposit on file with the State of Florida. For purposes of its tax-exempt status, Citizens is considered a political subdivision and an integral part of the State of Florida. As such, Citizens' operations may be affected by the legislative process.

Citizens operates pursuant to a Plan of Operation (the Plan), under the Act, approved by the Financial Services Commission (the Commission) of the State of Florida. The Commission is composed of the Governor, the Chief Financial Officer, the Attorney General and the Commissioner of Agriculture of the State of Florida.

Citizens is supervised by a Board of Governors (the Board) which consists of nine individuals who reside in the State of Florida. The Governor appoints three members, and the Chief Financial Officer, the President of the Senate and the Speaker of the House of Representatives each appoint two members of the Board. At least one member appointed by each appointing officer must have a demonstrated expertise in the insurance industry. The Chief Financial Officer designates one of the appointees as the Board's chair. All Board members serve at the pleasure of their appointing officers.

Citizens' President and Chief Executive Officer (Executive Director) and senior managers are engaged by and serve at the pleasure of the Board. The Executive Director is subject to confirmation by the Florida Senate. In January 2024, pursuant to Florida Senate Bill 2-A and upon the extinguishment of all financing obligations, Citizens three operating accounts - the Personal Lines Account, Commercial Lines Account, and the Coastal Account - were combined into a single account. Prior to the account consolidation, each operating account could impose a policyholder surcharge of up to 15% per account, as well as an Emergency Assessment of up to 10% per account, per year on assessable premium. Following the account consolidation, Citizens may impose a policyholder surcharge of up to 15% and an Emergency Assessment of up to 10% on assessable premium for the combined account only. In addition, the Regular Assessment of up to 2% of state-wide assessable premium previously applicable to the Coastal Account only was eliminated as part of the account consolidation.

A. Nature of Relationships - Not Applicable

B. Detail of Related Party Transactions - Not Applicable

C. Transactions with related party who are not reported on Schedule Y - Not Applicable

D. As of September 30, 2026, Citizens reported amounts due from the Florida Market Assistance Plan (FMAP) of $34,629. Balances due from FMAP relate to operating expenses funded initially by Citizens and subsequently recouped through regular invoicing.

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

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations - Not Applicable

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs - Not Applicable

Notes to the Financial Statements

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

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt - Not Applicable

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

A. Defined Benefit Plan

Citizens administers a frozen plan for former employees of the FWUA. During 2026, no new contributions were made to the plan. At September 30, 2026, Citizens recorded a net asset relating to the Projected Benefit Obligation of $1,231,758.

(1) Change in benefit obligation - Not Applicable

(2) Change in plan assets - Not Applicable

(3) Funded status - Not Applicable

(4) Components of net periodic benefit cost - Not Applicable

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - Not Applicable

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - Not Applicable

(7) Weighted-average assumptions used to determine net periodic benefit cost - Not Applicable

(8) Accumulated benefit obligation - Not Applicable

(9) Assumed health care cost trend rate(s) - Not Applicable

(10) Estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated - Not Applicable

(11) Contributions expected to be paid to the plan during the next fiscal year - Not Applicable

(12) Amounts and types of securities of the reporting entity and related parties included in plan assets - Not Applicable

(13) Alternative method used to amortize prior service amounts or net gains and losses - Not Applicable

(14) Substantive commitments used as the basis for accounting for the benefit obligation - Not Applicable

(15) Special or contractual termination benefits recognized during the period - Not Applicable

(16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - Not Applicable

(17) Funded status of the plan and surplus impact - Not Applicable

B. Investment Policies and Strategies of Plan Assets - Not Applicable

C. Fair Value of Each Class of Plan Assets - Not Applicable

D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans - Not Applicable

H. Postemployment Benefits and Compensated Absences - No Significant Changes

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - No Significant Changes

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - No Significant Changes

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

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

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - No Significant Changes

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows:

- Level 1 – Quoted Prices in Active Markets for Identical Assets and Liabilities: The estimated fair value of these items were based on quoted prices in active markets and are thus classified as Level 1.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- Level 2 – Significant Other Observable Inputs: This category, for items measured at fair value on a recurring basis, includes bonds which are not exchange-traded. The estimated fair values of these items were determined by independent pricing services using observable inputs.
- Level 3 – Significant Unobservable Inputs: The Company has no assets or liabilities measured at fair value in this category.

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Issuer Credit Obligations	$	$ 9,474,457	$	$	$ 9,474,457
	Money-market mutual funds	1,155,609,148				1,155,609,148
	Total assets at fair value/NAV	$ 1,155,609,148	$ 9,474,457	$	$	$ 1,165,083,604
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

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

(3) At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

(4) Bonds carried at fair value categorized as Level 2 are valued using the market approach. The estimated fair values of some of these items were determined by independent pricing services and relevant market data observable inputs. Others were based on broker quotes from markets which were not considered actively traded. Some valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values or NAV for All Financial Instruments

The following table reflects the admitted values and estimated aggregate fair values of all admitted assets and liabilities that are financial instruments at September 30, 2026. The estimated fair values are categorized into the three-level fair value hierarchy as described below:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 6,481,636,578	$ 6,982,120,172	$ 1,187,158,001	$ 5,294,478,577	$	$	$
Short-term investments	375,161,029	375,497,284	330,844,065	44,316,964			
Cash and cash equivalents	1,161,099,875	1,161,099,875	1,161,099,875				
Investment income due and accrued	51,674,053	51,674,053		51,674,053			

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items

A. Unusual or Infrequent Items

Pursuant to Rule 69OER24-1, insurers must provide discounts to their policyholders for policies that provide residential coverage on a dwelling for a 12-month period with an effective date beginning between October 1, 2024, and September 30, 2025, of 1.75% of the premium and a discount for the amount charged for the State Fire Marshal Regulatory Assessment. These discounts are passthroughs and will be reflected as a tax credit for the total amount of the discounts provided by the Company to its policyholders. For the period ending September 30, 2026, discounts totaling ($430,612) were provided by the Company and are reported on Line 5, Aggregate write-ins for underwriting deductions, on Page 4 of the Quarterly Statement.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures - No Significant Changes

D. Business Interruption Insurance Recoveries - Not Applicable

E. State and Federal Tax Credits - Not Applicable

F. Subprime-Mortgage-Related Risk Exposure - Not Applicable

Notes to the Financial Statements

21. Other Items (Continued)

G. Insurance-Linked Securities (ILS) Contracts

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
1. Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$
b. ILS Contracts as Ceding Insurer	7	2,125,000,000
c. ILS Contracts as Counterparty		
2. Assumed Insurance Risks		
a. ILS Contracts as Issuer		$
b. ILS Contracts as Ceding Insurer		
c. ILS Contracts as Counterparty		

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

Subsequent events have been considered through Friday, September 13, 2026, the date of issuance of these statutory financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

Citizens does not have an unsecured aggregate reinsurance recoverable for paid and unpaid losses, loss adjustment expenses and unearned premiums from any individual reinsurer that exceeds 3% of policyholders' surplus.

B. Reinsurance Recoverable in Dispute

Citizens does not have reinsurance recoverables in dispute for paid losses and loss adjustment expenses that exceed 5% of policyholders' surplus from an individual reinsurer or exceed 10% of policyholders' surplus in aggregate.

C. Reinsurance Assumed and Ceded

None of the Company's reinsurance arrangements provide for commissions, contingent commissions, sliding scale adjustments, other profit commissions or other similar provisions.

D. Uncollectible Reinsurance - Not Applicable

F. Retroactive Reinsurance - Not Applicable

G. Reinsurance Accounted for as a Deposit - Not Applicable

H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements - Not Applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - Not Applicable

K. Reinsurance Credit - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years' decreased by approximately $11.0 million, net of reinsurance, through the quarter ended September 30, 2026. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims.

(000's omitted) Lines of Business	Current Calendar Year Losses and LAE Incurred			Current Loss Year Losses and LAE Incurred	Shortage (Redundancy)
	Losses Incurred	LAE Incurred	Totals		
Homeowners	32,896	33,176	**66,072**	80,596	**(14,524)**
Fire and Allied Lines	29,307	19,326	**48,633**	45,111	**3,522**
Totals	**62,203**	**52,502**	**114,705**	**125,707**	**(11,002)**

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

Notes to the Financial Statements

30. **Premium Deficiency Reserves** - Not Applicable
31. **High Deductibles** - Not Applicable
32. **Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses** - Not Applicable
33. **Asbestos/Environmental Reserves** - Not Applicable
34. **Subscriber Savings Accounts** - Not Applicable
35. **Multiple Peril Crop Insurance** - Not Applicable
36. **Financial Guaranty Insurance** - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? 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? NO
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?

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? N/A
If yes, attach an explanation.

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

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.

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).

6.4 By what department or departments?
N/A

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? N/A

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

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? NO

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? NO

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? YES
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? NO

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

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

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? 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*? YES

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
BNY Mellon Bank, N.A.	One Mellon Center, 500 Grant Street, Suite 1315 Pittsburgh, PA 15258

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? 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
AllianceBernstein L.P.	U
Conning, Inc.	U
Federated Investment Counseling	U
Goldman Sachs Asset Management LP	U
Hartford Investment Management	U
Insight North America	U
New England Asset Management	U
RBC Global Asset Management, Inc.	U
UBS Global Asset Management	U
Wellington Management	U
Raymond James & Associates, Inc.	U
Jennifer Montero	I
Jonathan Norfleet	I
Long Yang	I
Joshua Bruce	I

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? YES

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? YES

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
108477	AllianceBernstein L.P.	SEC	No
107423	Conning, Inc.	SEC	No
105325	Federated Investment Counseling	SEC	No
107738	Goldman Sachs Asset Management LP	SEC	No
106699	Hartford Investment Management	SEC	No
145995	Insight North America	SEC	No
105900	New England Asset Management	SEC	No
107173	RBC Global Asset Management, Inc.	SEC	No
106838	UBS Global Asset Management	SEC	No
106595	Wellington Management	SEC	No
705	Raymond James & Associates, Inc.	SEC	No

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

17.2 If no, list exceptions:

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities per the criteria listed? NO

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

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? NO

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

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

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? N/A
   If yes, attach an explanation.

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

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

3.2 If yes, give full and complete information thereto

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

4.2 If yes, complete the following schedule:

			Total Discount				Discount Taken During Period			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Total										

5. Operating Percentages:
   5.1 A&H loss percent %
   5.2 A&H cost containment percent %
   5.3 A&H expense percent excluding cost containment expenses %

6.1 Do you act as a custodian for health savings accounts? NO

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

6.3 Do you act as an administrator for health savings accounts? NO

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? NO

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
10117	75-3176411	Security First Insurance Company	FL	Authorized		
29068	39-1173498	American Family Connect P&C Ins Co	WI	Authorized		
10677	31-0542366	The Cincinnati Insurance Company	OH	Authorized		
26921	22-2005057	Everest Reinsurance Company	NJ	Authorized		
10227	13-4924125	Munich Reinsurance America, Inc.	NJ	Authorized		
23680	47-0698507	Odyssey Reinsurance Company	CT	Authorized		
25364	13-1675535	Swiss Reinsurance America Corporation	NY	Authorized		
19453	13-5616275	Transatlantic Reinsurance Company	NY	Authorized		
00000	AA-9991310	Florida Hurricane Catastrophe Fund	FL	Authorized		
12841	20-5239410	American Integrity Insurance Company	FL	Authorized		
17742	99-0917284	Apex Star Reciprocal Exchange	FL	Authorized		
17580	93-4573098	Manatee Insurance	FL	Authorized		
17735	33-2474951	Mangrove Property Insurance Company	FL	Authorized		
15617	47-2169789	Patriot Select	FL	Authorized		
17835	37-4276200	Praxis Reciprocal Exchange	FL	Authorized		
17227	88-0769007	Slide Insurance Company	FL	Authorized		
12247	02-0733996	Southern Oak Insurance Company	FL	Authorized		
10759	20-3073837	One Alliance North America Insurance	TX	Authorized		
Pools and Associations						
All Other Insurers						
	AA-3191352	Ascot Bermuda Limited	BMU	Reciprocal Jurisdiction		
	AA-3194126	Arch Reinsurance Ltd.	BMU	Reciprocal Jurisdiction		
	AA-3190871	Lancashire Insurance Company Limited	BMU	Reciprocal Jurisdiction		
	AA-3191489	Nectaris Re Ltd.	BMU	Unauthorized		
	AA-3190829	Markel Bermuda Limited	BMU	Certified	3	03/23/2011
	AA-3191307	Cavello Bay Limited	BMU	Reciprocal Jurisdiction		
	AA-3190686	Partner Reinsurance Company Ltd	BMU	Reciprocal Jurisdiction		
	AA-3191239	Lumen Re Ltd.	BMU	Reciprocal Jurisdiction		
	AA-5420050	Korean Reinsurance Company	KOR	Unauthorized		
	AA-1340125	Hannover Rück SE	DEU	Reciprocal Jurisdiction		
	AA-1127414	Lloyd's Syndicate 1414	GBR	Reciprocal Jurisdiction		
	AA-1120083	Lloyd's Syndicate 1910	GBR	Reciprocal Jurisdiction		
	AA-1120152	Lloyd's Syndicate 2357	GBR	Reciprocal Jurisdiction		
	AA-1120253	Lloyd's Syndicate 2359	GBR	Reciprocal Jurisdiction		
	AA-1128791	Lloyd's Syndicate 2791	GBR	Reciprocal Jurisdiction		
	AA-3190936	D. E. Shaw Re (Bermuda), Ltd.	BMU	Reciprocal Jurisdiction		
	AA-3191293	Everglades Re II Ltd	BMU	Unauthorized		

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.			1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1.	Alabama	AL	N						
2.	Alaska	AK	N						
3.	Arizona	AZ	N						
4.	Arkansas	AR	N						
5.	California	CA	N						
6.	Colorado	CO	N						
7.	Connecticut	CT	N						
8.	Delaware	DE	N						
9.	District of Columbia	DC	N						
10.	Florida	FL	L	675,593,779	2,138,431,343	327,776,674	1,087,358,174	1,990,050,660	2,614,060,781
11.	Georgia	GA	N						
12.	Hawaii	HI	N						
13.	Idaho	ID	N						
14.	Illinois	IL	N						
15.	Indiana	IN	N						
16.	Iowa	IA	N						
17.	Kansas	KS	N						
18.	Kentucky	KY	N						
19.	Louisiana	LA	N						
20.	Maine	ME	N						
21.	Maryland	MD	N						
22.	Massachusetts	MA	N						
23.	Michigan	MI	N						
24.	Minnesota	MN	N						
25.	Mississippi	MS	N						
26.	Missouri	MO	N						
27.	Montana	MT	N						
28.	Nebraska	NE	N						
29.	Nevada	NV	N						
30.	New Hampshire	NH	N						
31.	New Jersey	NJ	N						
32.	New Mexico	NM	N						
33.	New York	NY	N						
34.	North Carolina	NC	N						
35.	North Dakota	ND	N						
36.	Ohio	OH	N						
37.	Oklahoma	OK	N						
38.	Oregon	OR	N						
39.	Pennsylvania	PA	N						
40.	Rhode Island	RI	N						
41.	South Carolina	SC	N						
42.	South Dakota	SD	N						
43.	Tennessee	TN	N						
44.	Texas	TX	N						
45.	Utah	UT	N						
46.	Vermont	VT	N						
47.	Virginia	VA	N						
48.	Washington	WA	N						
49.	West Virginia	WV	N						
50.	Wisconsin	WI	N						
51.	Wyoming	WY	N						
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate other alien	OT	XXX						
59.	Totals		XXX	675,593,779	2,138,431,343	327,776,674	1,087,358,174	1,990,050,660	2,614,060,781
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX						

(a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

NONE

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 *

Asterisk	Explanation

PART 1 – LOSS EXPERIENCE

Line of Business		Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	25,737,461	3,997,450	15.532	14.591
2.1	Allied lines	633,987,752	24,843,082	3.919	7.367
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	767,683,660	33,194,170	4.324	19.304
5.1	Commercial multiple peril (non-liability portion)				
5.2	Commercial multiple peril (liability portion)				
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine				
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims made				
12.	Earthquake				
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation				
17.1	Other liability occurrence				
17.2	Other liability-claims made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims made				
19.1	Private passenger auto no-fault (personal injury protection)				
19.2	Other private passenger auto liability				
19.3	Commercial auto no-fault (personal injury protection)				
19.4	Other commercial auto liability				
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	1,427,408,873	62,034,702	4.346	14.707
Details of Write-Ins					
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Summary of remaining write-ins for Line 34 from overflow page				

PART 2 – DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	2,893,811	13,185,412	42,234,036
2.1	Allied lines	115,565,567	401,686,781	870,940,807
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	55,424,659	260,721,586	1,225,256,500
5.1	Commercial multiple peril (non-liability portion)			
5.2	Commercial multiple peril (liability portion)			
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine			
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake			
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation			
17.1	Other liability occurrence			
17.2	Other liability-claims made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability			
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability			
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	173,884,037	675,593,779	2,138,431,343
Details of Write-Ins				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Summary of remaining write-ins for Line 34 from overflow page			

PART 3 ($000 OMITTED)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year End Known Case Loss and LAE Reserves	2 Prior Year End IBNR Loss and LAE Reserves	3 Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2023 + Prior	112,809	765,832	878,640	142,572	177	142,749	49,349	18,654	666,304	734,307	79,112	(80,696)	(1,585)
2. 2024	107,030	1,484,283	1,591,314	187,674	409	188,083	29,268	13,486	1,350,849	1,393,604	109,911	(119,539)	(9,628)
3. Subtotals 2024 + prior	219,839	2,250,115	2,469,954	330,245	586	330,831	78,617	32,141	2,017,153	2,127,911	189,023	(200,235)	(11,212)
4. 2025	38,644	401,068	439,712	94,161	17,588	111,749	7,595	6,303	314,275	328,173	63,112	(62,902)	210
5. Subtotals 2025 + prior	258,483	2,651,183	2,909,666	424,407	18,174	442,580	86,211	38,444	2,331,428	2,456,083	252,135	(263,137)	(11,003)
6. 2026	XXX	XXX	XXX	XXX	66,128	66,128	XXX	9,758	49,821	59,578	XXX	XXX	XXX
7. Totals	258,483	2,651,183	2,909,666	424,407	84,302	508,709	86,211	48,202	2,381,248	2,515,662	252,135	(263,137)	(11,003)
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
8. Prior year-end's surplus as regards policyholders	5,159,790										97.544 %	(9.925)%	(0.378)%
													Col. 13, Line 7 / Line 8
													(0.213)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATION:

1. The Company does not write this business.
2. The Company does not write this business.
3. The Company does not write this business.
4. The Company does not write this business.
5.

BARCODES:

1. 

2. 

3. 

4. 

5.

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,781,100,806	7,438,355,477
2.	Cost of bonds and stocks acquired	1,622,473,117	1,001,506,906
3.	Accrual of discount	8,404,472	11,423,452
4.	Unrealized valuation increase / (decrease)	(823,421)	(307,921)
5.	Total gain (loss) on disposals	(2,879,378)	(2,910,496)
6.	Deduct consideration for bonds and stocks disposed of	1,415,777,354	1,652,518,338
7.	Deduct amortization of premium	10,645,974	14,883,078
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	267,919	434,818
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,982,120,187	6,781,100,806
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	6,982,120,187	6,781,100,806

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)	4,531,960,187	410,627,950	459,361,119	44,797,680	4,933,917,918	4,531,960,187	4,528,024,698	4,995,349,168
2. NAIC 2 (a)	2,082,094,501	57,304,947	73,388,471	(46,351,035)	2,183,477,155	2,082,094,501	2,019,659,942	2,133,859,794
3. NAIC 3 (a)	5,317,435			1,560,798	5,296,789	5,317,435	6,878,233	3,405,364
4. NAIC 4 (a)				2,596,223			2,596,223	
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	6,619,372,123	467,932,897	532,749,590	2,603,666	7,122,691,862	6,619,372,123	6,557,159,096	7,132,614,326
Asset-Backed Securities (ABS)								
8. NAIC 1	907,270,606	87,076,392	123,985,240	(178,544)	963,211,338	907,270,606	870,183,214	801,775,707
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	907,270,606	87,076,392	123,985,240	(178,544)	963,211,338	907,270,606	870,183,214	801,775,707
Preferred Stock								
15. NAIC 1								
16. NAIC 2								
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock								
22. Total ICO, ABS, & Preferred Stock	7,526,642,729	555,009,289	656,734,830	2,425,122	8,085,903,200	7,526,642,729	7,427,342,310	7,934,390,033

(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 $ 434,138,382; NAIC 2 $ 11,083,760; 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	375,497,283	XXX	372,756,629	635,796	431,900

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	1,027,052,721	1,233,517,674
2.	Cost of short-term investments acquired	748,249,688	3,042,289,655
3.	Accrual of discount	13,151,628	52,869,408
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	93,397	89,278
6.	Deduct consideration received on disposals	1,412,740,137	3,301,471,729
7.	Deduct amortization of premium	310,014	241,565
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)	375,497,283	1,027,052,721
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	375,497,283	1,027,052,721

(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	1,278,153,116	1,640,821,212
2.	Cost of cash equivalents acquired	8,442,477,862	13,143,848,321
3.	Accrual of discount	1,131,325	8,773,161
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	(159)	
6.	Deduct consideration received on disposals	8,496,428,138	13,515,289,578
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)	1,225,334,006	1,278,153,116
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,225,334,006	1,278,153,116

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

(E-03) Schedule BA - Part 2

NONE

(E-03) Schedule BA - Part 3

NONE

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)								
91282C-GQ-8	UNITED STATES TREASURY NOTE/BOND	09/29/2026	BMOCM/BONDS	XXX	9,004,055	9,297,100	30,819	1.A
91282C-JG-7	UNITED STATES TREASURY NOTE/BOND	09/29/2026	DEUTSCHE BANK SECURI	XXX	9,003,970	9,059,500	183,621	1.A
91282C-QB-0	UNITED STATES TREASURY NOTE/BOND	08/31/2026	RBC CAPITAL MARKETS	XXX	9,374,602	9,500,000	886	1.A
91282C-QZ-7	UNITED STATES TREASURY NOTE/BOND	07/30/2026	DEUTSCHE BANC/ALEX B	XXX	1,842,202	1,850,000	3,318	1.A
91282C-RG-8	UNITED STATES TREASURY NOTE/BOND	09/01/2026	VARIOUS	XXX	2,264,060	2,270,000	2,779	1.A
91282C-RH-6	UNITED STATES TREASURY NOTE/BOND	09/22/2026	WELLS FARGO SECS LLC	XXX	1,977,578	2,000,000	5,242	1.A
91282C-RL-7	UNITED STATES TREASURY NOTE/BOND	09/30/2026	VARIOUS	XXX	10,382,791	10,558,100	19,309	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					43,849,258	44,534,700	245,974	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
00138C-BD-9	COREBRIDGE GLOBAL FUNDING	09/23/2026	BARCLAYS CAPITAL FIX	XXX	4,983,600	5,000,000	52,403	1.F FE
00287Y-ED-7	ABBVIE INC	09/11/2026	LLOYDS SECS INC	XXX	1,650,713	1,675,000	1,932	1.G FE
00784M-AB-9	AERCAP FUNDING DAC	09/23/2026	MIZUHO SECURITIES US	XXX	1,918,417	1,925,000		2.A FE
02005N-CC-2	ALLY FINANCIAL INC	09/09/2026	TORONTO-DOMINION BAN	XXX	2,940,000	2,940,000		2.C FE
022249-AU-0	HOWMET AEROSPACE INC	07/22/2026	J.P. MORGAN SECURITI	XXX	1,854,810	1,800,000	2,700	2.A FE
031162-CQ-1	AMGEN INC	07/22/2026	MORGAN STANLEY & CO	XXX	1,843,519	1,875,000	13,500	2.A FE
031162-CU-2	AMGEN INC	08/07/2026	BARCLAYS CAPITAL INC	XXX	1,918,670	2,075,000	23,865	2.A FE
05523R-AD-9	BAE SYSTEMS PLC	08/07/2026	MORGAN STANLEY & CO	XXX	3,193,488	3,350,000	36,385	1.G FE
05964H-AF-2	BANCO SANTANDER SA	09/11/2026	BANC/AMERICA SECUR.L	XXX	1,576,944	1,600,000	3,547	1.G FE
06405L-AK-7	BANK OF NEW YORK MELLON/THE	08/17/2026	BANC/AMERICA SECUR.L	XXX	8,000,000	8,000,000		1.C FE
06675D-CW-0	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	07/06/2026	WELLS FARGO SECS LLC	XXX	2,065,000	2,065,000		1.E FE
101137-BA-4	BOSTON SCIENTIFIC CORP	08/07/2026	BARCLAYS CAPITAL INC	XXX	3,220,317	3,475,000	17,650	1.G FE
10373Q-BY-5	BP CAPITAL MARKETS AMERICA INC	08/20/2026	BARCLAYS CAPITAL INC	XXX	1,436,015	1,425,000	18,667	1.E FE
14040H-BW-4	CAPITAL ONE FINANCIAL CORP	08/21/2026	MORGAN STANLEY & CO	XXX	2,969,340	3,000,000	7,600	2.A FE
15189X-BM-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	09/22/2026	VARIOUS	XXX	3,204,359	3,200,000		1.F FE
22535W-AW-7	CREDIT AGRICOLE SA	09/08/2026	CREDIT AGRICOLE SEC	XXX	2,975,000	2,975,000		1.G FE
233853-AQ-3	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	07/22/2026	CITADEL SECS INST LL	XXX	1,709,809	1,700,000	968	1.G FE
25160P-AU-1	DEUTSCHE BANK AG/NEW YORK NY	09/22/2026	JANE STREET EXECUTIO	XXX	4,996,900	5,000,000	3,658	1.E FE
25278X-AY-5	DIAMONDBACK ENERGY INC	08/07/2026	PERSHING & COMPANY	XXX	1,945,213	1,925,000	2,754	2.B FE
26441C-BH-7	DUKE ENERGY CORP	08/07/2026	CITIGROUP GLOBAL MKT	XXX	1,925,364	2,100,000	9,861	2.B FE
29449W-AR-8	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	09/21/2026	GOLDMAN SACHS & CO	XXX	3,826,779	3,825,000	45,669	1.E FE
316773-DR-8	FIFTH THIRD BANCORP	09/23/2026	EXCHANGE OFFER	XXX	5,131,238	5,000,000	44,034	2.A FE
33767B-AG-4	FIRSTENERGY TRANSMISSION LLC	08/07/2026	PERSHING & COMPANY	XXX	1,932,626	1,950,000	6,161	2.A FE
378272-AQ-1	GLENCORE FUNDING LLC	07/09/2026	J.P. MORGAN SECURITI	XXX	842,461	850,000	6,679	2.A FE
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE	08/07/2026	PERSHING & COMPANY	XXX	2,247,660	2,425,000	525	1.F FE
43849R-AN-5	HONEYWELL AEROSPACE INC	08/12/2026	EXCHANGE OFFER	XXX	525,000	525,000	3,546	1.G FE
50540R-AU-6	LABORATORY CORP OF AMERICA HOLDINGS	07/22/2026	MORGAN STANLEY & CO	XXX	1,830,723	1,850,000	26,270	2.B FE
55336V-BN-9	MPLX LP	08/20/2026	VARIOUS	XXX	1,842,591	1,850,000	14,663	2.B FE
571676-AB-1	MARS INC	08/07/2026	J.P. MORGAN SECURITI	XXX	3,196,800	3,375,000	38,700	1.F FE
571748-BY-7	MARSH & MCLENNAN COS INC	07/08/2026	LOOP CAPITAL MARKETS	XXX	1,826,953	1,825,000	14,070	1.G FE
571903-BJ-1	MARRIOTT INTERNATIONAL INC/MD	08/20/2026	DAIWA CAP MKTS AMERI	XXX	1,834,819	1,825,000	31,938	2.B FE
57629W-DL-1	MASSMUTUAL GLOBAL FUNDING II	09/23/2026	WELLS FARGO SECS LLC	XXX	1,753,588	1,750,000	26,267	1.B FE
615369-AM-7	MOODY'S CORP	09/11/2026	WELLS FARGO SECS LLC	XXX	1,838,288	1,875,000	9,987	2.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
620076-CD-9	MOTOROLA SOLUTIONS INC	08/06/2026	J.P. MORGAN SECURITI	XXX	1,174,871	1,175,000		2.B FE
666807-BN-1	NORTHROP GRUMMAN CORP	09/11/2026	BARCLAYS CAPITAL INC	XXX	1,836,938	1,875,000	9,987	2.A FE
682680-BB-8	ONEOK LLC	08/07/2026	DEUTSCHE BANK SECURI	XXX	1,905,869	2,025,000	25,284	2.B FE
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	09/23/2026	BANC/AMERICA SECUR.L	XXX	1,908,320	2,000,000	5,156	1.D FE
718172-CV-9	PHILIP MORRIS INTERNATIONAL INC	07/22/2026	BANC/AMERICA SECUR.L	XXX	1,712,325	1,700,000	15,973	1.F FE
718172-DM-8	PHILIP MORRIS INTERNATIONAL INC	07/08/2026	MORGAN STANLEY & CO	XXX	1,822,573	1,825,000	15,082	1.F FE
74368C-CF-9	PROTECTIVE LIFE GLOBAL FUNDING	07/09/2026	BARCLAYS CAPITAL INC	XXX	650,000	650,000		1.D FE
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP INC	08/20/2026	GOLDMAN SACHS & CO	XXX	1,828,638	1,800,000	28,080	2.B FE
78016F-ZU-1	ROYAL BANK OF CANADA	08/20/2026	MORGAN STANLEY & CO	XXX	1,835,100	1,800,000	33,000	1.E FE
80281L-BA-2	SANTANDER UK GROUP HOLDINGS PLC	09/22/2026	HSBC SECURITIES INC.	XXX	4,954,100	5,000,000	5,904	2.A FE
822905-AS-4	SHELL FINANCE US INC	07/13/2026	EXCHANGE OFFER	XXX	2,000,387	2,000,000	12,917	1.D FE
866966-AB-0	SUNBELT RENTALS HOLDINGS INC	07/07/2026	VARIOUS	XXX	1,687,734	1,695,000		2.C FE
87264A-BF-1	T-MOBILE USA INC	08/07/2026	BANC/AMERICA SECUR.L	XXX	1,758,935	1,825,000	22,591	2.A FE
89115A-2M-3	TORONTO-DOMINION BANK/THE	08/12/2026	NBC CLEARING SERVICE	XXX	3,027,600	3,000,000	14,179	1.F FE
91324P-DE-9	UNITEDHEALTH GROUP INC	08/20/2026	BANC/AMERICA SECUR.L	XXX	1,551,611	1,575,000	16,262	1.F FE
928668-DC-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	09/09/2026	MORGAN STANLEY & CO	XXX	1,924,269	1,925,000		2.A FE
92939U-AJ-5	WEC ENERGY GROUP INC	08/20/2026	BANC/AMERICA SECUR.L	XXX	1,814,382	1,800,000	36,050	2.A FE
94106L-BE-8	WASTE MANAGEMENT INC	08/20/2026	BANC/AMERICA SECUR.L	XXX	1,847,663	1,875,000	15,750	1.G FE
95000U-4L-4	WELLS FARGO & CO	09/22/2026	WELLS FARGO SECS LLC	XXX	4,990,800	5,000,000		1.E FE
969457-DA-5	WILLIAMS COS INC/THE	09/09/2026	VARIOUS	XXX	1,925,073	1,925,000		2.B FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					127,114,192	128,500,000	720,214	XXX
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)								
03027X-AR-1	AMERICAN TOWER CORP	07/22/2026	RBC CAPITAL MARKETS	XXX	935,313	950,000	760	2.A FE
756109-AU-8	REALTY INCOME CORP	09/11/2026	RBC CAPITAL MARKETS	XXX	812,823	825,000	4,935	1.G FE
756109-BH-6	REALTY INCOME CORP	07/22/2026	WELLS FARGO SECS LLC	XXX	1,841,944	1,875,000	1,417	1.G FE
828807-DE-4	SIMON PROPERTY GROUP LP	07/22/2026	GOLDMAN SACHS & CO	XXX	1,551,375	1,575,000	7,678	1.G FE
0169999999 – Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)					5,141,455	5,225,000	14,790	XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					176,104,905	178,259,700	980,978	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					176,104,905	178,259,700	980,978	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					176,104,905	178,259,700	980,978	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)								
3133QB-EN-9	FREDDIE MAC STRIPS	09/09/2026	MORGAN STANLEY & CO	XXX	1,290,565	1,291,574	2,122	1.A
31418F-TC-1	FANNIE MAE POOL	06/30/2026	BANC/AMERICA SECUR.L	XXX	(32,728)	(31,981)		1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,257,837	1,259,593	2,122	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
924936-AE-7	VERUS SECURITIZATION TRUST 2026-4	09/24/2026	MORGAN STANLEY & CO	XXX	4,023,797	4,125,483	13,746	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					4,023,797	4,125,483	13,746	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)								
08182D-AN-4	BENEFIT STREET PARTNERS CLO LTD	08/19/2026	DEUTSCHE BANK SECURI	XXX	2,000,800	2,000,000	8,455	1.A FE
12575V-AA-9	CIFC FUNDING 2025-VII LTD	08/19/2026	MORGAN STANLEY & CO	XXX	2,002,600	2,000,000	7,948	1.A FE
15033E-AY-4	CEDAR FUNDING IX CLO LTD	07/24/2026	CITIGROUP GLOBAL MKT	XXX	2,000,000	2,000,000	5,149	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
55817E-BJ-4	MADISON PARK FUNDING XXXVII LTD	09/08/2026	WELLS FARGO SECS LLC	XXX	1,075,000	1,075,000		1.A FE
696918-AA-9	PALMER SQUARE LOAN FUNDING 2025-3 LTD	07/10/2026	BAIRD ROBERT W & CO	XXX	1,800,630	1,800,000	49,862	1.A FE
1099999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					8,879,030	8,875,000	71,414	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								
05595N-AC-3	BMW VEHICLE OWNER TRUST 2026-A	08/11/2026	BARCLAYS CAPITAL FIX	XXX	1,575,000	1,575,000		1.A FE
14042U-AB-0	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	09/09/2026	VARIOUS	XXX	2,549,825	2,550,000		1.A FE
16145N-AC-5	CHASE AUTO OWNER TRUST 2025-1	08/21/2026	CIBC WORLD MARKETS C	XXX	4,139,981	4,145,000	14,324	1.A FE
29374L-AC-4	ENTERPRISE FLEET FINANCING 2023-3 LLC	07/28/2026	BANC/AMERICA SECUR.L	XXX	1,958,688	1,925,000	3,085	1.A FE
34529B-AA-4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST	08/20/2026	SG AMERICAS SECURITI	XXX	3,707,227	3,700,000	2,855	1.A FE
34535Q-AA-3	FORD CREDIT AUTO OWNER TRUST 2023-REV1	08/31/2026	VARIOUS	XXX	5,120,732	5,100,000	9,498	1.A FE
34536E-AB-7	FORD CREDIT AUTO OWNER TRUST	09/22/2026	BNP PARIBAS SEC CORP	XXX	1,999,977	2,000,000		1.A FE
362546-AB-9	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	07/09/2026	MIZUHO SECURITIES US	XXX	809,979	810,000		1.A FE
43815X-AC-6	HONDA AUTO RECEIVABLES 2026-3 OWNER TRUS	08/04/2026	BANC/AMERICA SECUR.L	XXX	2,500,000	2,500,000		1.A FE
44935M-AB-5	HYUNDAI AUTO RECEIVABLES TRUST 2026-C	09/15/2026	JPM SECURITIES-FIXED	XXX	1,899,856	1,900,000		1.A FE
587918-AE-3	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202	08/25/2026	LLOYDS SECS INC	XXX	3,690,342	3,669,000	3,239	1.A FE
65481V-AB-8	NISSAN AUTO RECEIVABLES OWNER TRUST	09/22/2026	VARIOUS	XXX	2,124,907	2,125,000		1.A FE
73329J-AB-5	PORSCHE FINANCIAL AUTO SECURITIZATION TR	09/23/2026	WELLS FARGO SECS LLC	XXX	2,114,980	2,115,000		1.A FE
891941-AE-6	TOYOTA AUTO RECEIVABLES 2023-B OWNER TRU	07/28/2026	US BANKCORP INVESTME	XXX	613,291	612,000	1,109	1.A FE
89231B-AA-7	TOYOTA AUTO LOAN EXTENDED NOTE TRUST 202	09/01/2026	ING FINANCIAL MARKET	XXX	1,875,063	1,900,000	1,692	1.A FE
92348K-FC-2	VERIZON MASTER TRUST SERIES 2026-1	08/25/2026	VARIOUS	XXX	4,937,748	4,970,000	1,950	1.A FE
96043Y-AG-7	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 20	08/11/2026	WELLS FARGO SECS LLC	XXX	749,901	750,000		1.A FE
98164H-AE-8	WORLD OMNI AUTO RECEIVABLES TRUST 2024-B	08/25/2026	WELLS FARGO SECS LLC	XXX	3,394,054	3,355,000	5,361	1.A FE
98165L-AC-2	WORLD OMNI AUTO RECEIVABLES TRUST 2026-C	08/18/2026	TORONTO DOMINION SEC	XXX	2,250,000	2,250,000		1.A FE
981936-AC-1	WORLD OMNI AUTO RECEIVABLES TRUST 2025-C	08/21/2026	BNY/SUNTRUST CAPITAL	XXX	2,492,188	2,500,000	2,550	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					50,503,739	50,451,000	45,663	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Lease-Backed Securities - Full Analysis (Unaffiliated)								
03237G-AA-1	AMUR EQUIPMENT FINANCE RECEIVABLES XVI L	07/14/2026	BANC/AMERICA SECUR.L	XXX	2,515,000	2,515,000		1.D FE
05594Y-AD-8	BMW VEHICLE LEASE TRUST 2026-1	08/20/2026	PIERPONT SECURITIES	XXX	4,526,073	4,544,000	13,619	1.A FE
06765D-AB-9	BARINGS EQUIPMENT FINANCE LLC 2026-B	09/11/2026	J.P. MORGAN SECURITI	XXX	229,985	230,000		1.A FE
06765D-AC-7	BARINGS EQUIPMENT FINANCE LLC 2026-B	09/11/2026	JPM SECURITIES-FIXED	XXX	999,905	1,000,000		1.A FE
23292R-AB-5	DLLAA LLC	08/19/2026	SG AMERICAS SECURITI	XXX	460,000	460,000		1.A FE
34528J-AB-6	FORD CREDIT AUTO LEASE TRUST 2026-B	07/21/2026	BANC/AMERICA SECUR.L	XXX	664,951	665,000		1.A FE
362011-AC-2	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	08/04/2026	BMOCM/BONDS	XXX	1,360,000	1,360,000		1.A FE
36275A-AD-1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	08/19/2026	SG AMERICAS SECURITI	XXX	1,852,029	1,855,000		1.A FE
362962-AE-2	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	07/28/2026	J.P. MORGAN SECURITI	XXX	501,113	500,000	580	1.A FE
44935L-AB-7	HYUNDAI AUTO LEASE SECURITIZATION TRUST	07/21/2026	SMBC NIKKO SECURITIE	XXX	619,954	620,000		1.A FE
50119A-AB-6	KUBOTA CREDIT OWNER TRUST 2026-2	07/14/2026	MIZUHO SECURITIES US	XXX	159,995	160,000		1.A FE
55318C-AC-8	MMAF EQUIPMENT FINANCE LLC 2024-A	07/28/2026	US BANKCORP INVESTME	XXX	603,211	600,000	1,320	1.A FE
65481Q-AB-9	NISSAN AUTO LEASE TRUST 2026-B	07/21/2026	CITIGROUP GLOBAL MKT	XXX	494,991	495,000		1.A FE
73328F-AD-0	PORSCHE INNOVATIVE LEASE OWNER TRUST 202	08/25/2026	SG AMERICAS SECURITI	XXX	1,556,990	1,559,000	1,146	1.A FE
92868C-AD-3	VOLKSWAGEN AUTO LEASE TRUST 2026-A	08/19/2026	US BANKCORP INVESTME	XXX	2,530,475	2,540,000		1.A FE
92892P-AB-8	VOLKSWAGEN AUTO LEASE TRUST 2026-B	09/15/2026	BK OF NY/MIZUHO SECU	XXX	1,499,894	1,500,000		1.A FE
96328G-CP-0	WHEELS FLEET LEASE FUNDING 1 LLC	08/21/2026	MITSUBISHI UFJ SECS	XXX	1,837,426	1,850,000	1,258	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
1719999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Lease-Backed Securities - Full Analysis (Unaffiliated)					22,411,992	22,453,000	17,923	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					87,076,395	87,164,076	150,868	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					87,076,395	87,164,076	150,868	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					87,076,395	87,164,076	150,868	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					263,181,300	265,423,776	1,131,846	XXX
6009999999 – Totals					263,181,300	XXX	1,131,846	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)																				
912828-2A-7	UNITED STATES TREASURY NOTE/BOND	08/15/2026	MATURITY	XXX	9,250,000	9,250,000	9,005,412	9,105,907		144,093		144,093		9,250,000				138,750	08/15/2026	1.A
91282C-CZ-2	UNITED STATES TREASURY NOTE/BOND	09/30/2026	MATURITY	XXX	6,750,000	6,750,000	6,700,693	6,742,502		7,498		7,498		6,750,000				59,063	09/30/2026	1.A
91282C-LH-2	UNITED STATES TREASURY NOTE/BOND	08/31/2026	MATURITY	XXX	10,000,000	10,000,000	10,028,159	10,009,816		(9,816)		(9,816)		10,000,000				375,000	08/31/2026	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					26,000,000	26,000,000	25,734,264	25,858,225		141,775		141,775		26,000,000				572,813	XXX	XXX
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)																				
3130A2-VE-3	FEDERAL HOME LOAN BANKS	09/11/2026	MATURITY	XXX	10,000,000	10,000,000	10,179,900	10,015,390		(15,390)		(15,390)		10,000,000				300,000	09/11/2026	1.A
3135G0-Q2-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/24/2026	MATURITY	XXX	6,000,000	6,000,000	5,774,320	5,979,622		20,378		20,378		6,000,000				112,500	09/24/2026	1.A
0029999999 – Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)					16,000,000	16,000,000	15,954,220	15,995,012		4,988		4,988		16,000,000				412,500	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																				
68609T-T9-9	STATE OF OREGON	08/01/2026	MATURITY	XXX	300,000	300,000	300,000	300,000						300,000				3,159	08/01/2026	1.B FE
802385-RA-4	SANTA MONICA COMMUNITY COLLEGE DISTRICT	08/01/2026	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,120	08/01/2026	1.C FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				36,279	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
00138C-AU-2	COREBRIDGE GLOBAL FUNDING	07/02/2026	MATURITY	XXX	2,200,000	2,200,000	2,224,024	2,206,401		(6,401)		(6,401)		2,200,000				126,500	07/02/2026	1.F FE
02079K-AC-1	ALPHABET INC	08/15/2026	MATURITY	XXX	1,250,000	1,250,000	1,178,925	1,244,553		5,447		5,447		1,250,000				24,975	08/15/2026	1.C FE
02665W-BH-3	AMERICAN HONDA FINANCE CORP	09/09/2026	MATURITY	XXX	1,445,000	1,445,000	1,440,636	1,444,668		332		332		1,445,000				33,235	09/09/2026	1.G FE
031162-CJ-7	AMGEN INC	08/19/2026	MATURITY	XXX	1,500,000	1,500,000	1,499,085	1,499,935		65		65		1,500,000				39,000	08/19/2026	2.A FE
037833-BZ-2	APPLE INC	08/04/2026	MATURITY	XXX	5,831,000	5,831,000	5,770,415	5,826,708		4,292		4,292		5,831,000				142,860	08/04/2026	1.B FE
04685A-4A-6	ATHENE GLOBAL FUNDING	08/27/2026	MATURITY	XXX	2,050,000	2,050,000	2,055,802	2,052,925		(2,925)		(2,925)		2,050,000				99,630	08/27/2026	1.E FE
053332-BE-1	AUTOZONE INC	07/15/2026	MATURITY	XXX	1,225,000	1,225,000	1,232,558	1,228,174		(3,174)		(3,174)		1,225,000				61,863	07/15/2026	2.B FE
05565E-BW-4	BMW US CAPITAL LLC	08/12/2026	MATURITY	XXX	2,150,000	2,150,000	2,063,871	2,107,694		42,306		42,306		2,150,000				26,875	08/12/2026	1.F FE
064159-QE-9	BANK OF NOVA SCOTIA/THE	08/03/2026	MATURITY	XXX	5,000,000	5,000,000	4,987,000	4,998,811		1,189		1,189		5,000,000				135,000	08/03/2026	1.F FE
120568-AX-8	BUNGE LTD FINANCE CORP	08/15/2026	MATURITY	XXX	1,455,000	1,455,000	1,431,007	1,443,209		11,791		11,791		1,455,000				47,288	08/15/2026	2.A FE
12803R-AB-0	CAIXABANK SA	09/13/2026	CALL 100	XXX	1,775,000	1,775,000	1,823,280	1,798,391		(23,391)		(23,391)		1,775,000				118,641	09/13/2027	1.G FE
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES CORP	08/09/2026	MATURITY	XXX	750,000	750,000	749,933	749,995		5		5		750,000				18,000	08/09/2026	1.F FE
17275R-BL-5	CISCO SYSTEMS INC	09/20/2026	MATURITY	XXX	1,000,000	1,000,000	999,120	999,930		70		70		1,000,000				25,000	09/20/2026	1.D FE
17325F-BJ-6	CITIBANK NA	07/06/2026	CALL 100	XXX	1,225,000	1,225,000	1,232,142	1,227,910		(2,910)		(2,910)		1,225,000				55,349	08/06/2026	1.D FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC	07/27/2026	MATURITY	XXX	5,000,000	5,000,000	4,989,900	4,999,101		899		899		5,000,000				142,500	07/27/2026	2.A FE
20030N-CU-3	COMCAST CORP	08/19/2026	JPM SECURITIES-FIXED	XXX	4,400,672	4,520,000	4,794,138	4,643,641		(16,123)		(16,123)		4,627,518		(226,846)	(226,846)	162,751	10/15/2030	1.G FE
22534P-AE-3	CREDIT AGRICOLE SA	07/05/2026	MATURITY	XXX	2,835,000	2,835,000	2,851,443	2,838,924		(3,924)		(3,924)		2,835,000				158,448	07/05/2026	1.E FE
25468P-DM-5	TWDC ENTERPRISES 18 CORP	07/30/2026	MATURITY	XXX	2,000,000	2,000,000	1,957,940	1,997,335		2,665		2,665		2,000,000				37,000	07/30/2026	1.F FE
26138E-AU-3	KEURIG DR PEPPER INC	09/15/2026	MATURITY	XXX	665,000	665,000	662,845	664,830		170		170		665,000				16,958	09/15/2026	2.C FE
26441C-AS-4	DUKE ENERGY CORP	09/01/2026	MATURITY	XXX	4,500,000	4,500,000	4,288,051	4,483,279		16,721		16,721		4,500,000				119,250	09/01/2026	2.B FE
29364G-AJ-2	ENTERGY CORP	09/01/2026	MATURITY	XXX	2,088,000	2,088,000	2,052,212	2,067,756		20,244		20,244		2,088,000				61,596	09/01/2026	2.B FE
29365T-AL-8	ENTERGY TEXAS INC	09/01/2026	MATURITY	XXX	3,269,000	3,269,000	3,261,826	3,268,025		975		975		3,269,000				49,035	09/01/2026	1.G FE
30040W-AN-8	EVERSOURCE ENERGY	08/15/2026	MATURITY	XXX	1,382,000	1,382,000	1,330,755	1,355,127		26,873		26,873		1,382,000				19,348	08/15/2026	2.B FE
316773-DQ-0	FIFTH THIRD BANCORP	09/23/2026	EXCHANGE OFFER	XXX	5,131,238	5,000,000	5,146,450			(15,212)		(15,212)		5,131,238				193,584	01/30/2030	2.A FE
337738-AT-5	FISERV INC	07/01/2026	MATURITY	XXX	2,475,000	2,475,000	2,474,827	2,474,986		14		14		2,475,000				79,200	07/01/2026	2.B FE
404280-BK-4	HSBC HOLDINGS PLC	08/17/2026	CA_CASH_CLOSE	XXX	1,249,138	1,250,000	1,254,838	1,250,741		(382)		(382)		1,250,360		(1,222)	(1,222)	46,864	03/13/2028	1.G FE
437076-BN-1	HOME DEPOT INC/THE	09/15/2026	MATURITY	XXX	510,000	510,000	485,158	507,846		2,154		2,154		510,000				10,838	09/15/2026	1.F FE
43849R-AD-7	HONEYWELL AEROSPACE INC	08/12/2026	EXCHANGE OFFER	XXX	525,000	525,000	525,000							525,000				9,272	03/16/2029	1.G FE
46647P-CP-9	JPMORGAN CHASE & CO	09/22/2026	CALL 100	XXX	3,959,000	3,959,000	3,753,301	3,836,372		50,482		50,482		3,886,854		72,146	72,146	58,197	09/22/2027	1.E FE
534187-BF-5	LINCOLN NATIONAL CORP	09/14/2026	CALL 100	XXX	3,455,000	3,455,000	3,630,257	3,481,689		(26,583)		(26,583)		3,455,106		(106)	(106)	125,940	12/12/2026	2.B FE
539439-AY-5	LLOYDS BANKING GROUP PLC	08/07/2026	CALL 100	XXX	1,775,000	1,775,000	1,803,010	1,787,519		(12,519)		(12,519)		1,775,000				106,234	08/07/2027	1.G FE
55336V-AK-6	MPLX LP	09/23/2026	CALL 100	XXX	3,500,000	3,500,000	3,502,050	3,497,805		1,231		1,231		3,499,037		963	963	153,198	03/01/2027	2.B FE
58769J-AT-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	07/31/2026	MATURITY	XXX	2,025,000	2,025,000	2,031,460	2,028,087		(3,087)		(3,087)		2,025,000				98,719	07/31/2026	1.F FE
58989V-2D-5	MET TOWER GLOBAL FUNDING	09/14/2026	MATURITY	XXX	3,000,000	3,000,000	2,874,420	2,934,511		65,489		65,489		3,000,000				37,500	09/14/2026	1.D FE
594918-BR-4	MICROSOFT CORP	08/08/2026	MATURITY	XXX	1,500,000	1,500,000	1,467,110	1,497,596		2,404		2,404		1,500,000				36,000	08/08/2026	1.A FE
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP INC	07/20/2026	CALL 100	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				61,520	07/20/2027	1.G FE
61747Y-EC-5	MORGAN STANLEY	07/20/2026	CALL 100	XXX	6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				98,280	07/20/2027	1.E FE
61761J-3R-8	MORGAN STANLEY	07/27/2026	MATURITY	XXX	4,750,000	4,750,000	4,676,403	4,714,527		35,473		35,473		4,750,000				148,438	07/27/2026	1.G FE
64953B-BF-4	NEW YORK LIFE GLOBAL FUNDING	09/18/2026	MATURITY	XXX	1,225,000	1,225,000	1,244,208	1,234,392		(9,392)		(9,392)		1,225,000				66,763	09/18/2026	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
682680-BH-5	ONEOK LLC	09/21/2026	CALL 100.037	XXX	2,134,790	2,134,000	2,162,468	2,150,990		(16,367)		(16,367)		2,134,624		(624)	(624)	106,067	11/01/2026	2.B FE
682680-CB-7	ONEOK LLC	09/21/2026	CALL 100	XXX	970,000	970,000	965,315	367,310		1,362		1,362		967,802		2,198	2,198	28,131	09/24/2027	2.B FE
68389X-BM-6	ORACLE CORP	07/15/2026	MATURITY	XXX	3,150,000	3,150,000	3,088,733	3,118,518		31,482		31,482		3,150,000				83,475	07/15/2026	2.B FE
68902V-AK-3	OTIS WORLDWIDE CORP	07/29/2026	MERRILL LYNCH PIERCE	XXX	1,915,931	2,075,000	1,792,987	1,890,743		23,624		23,624		1,914,367		1,563	1,563	51,006	02/15/2030	2.B FE
693475-BY-0	PNC FINANCIAL SERVICES GROUP INC/THE	07/23/2026	CALL 100	XXX	4,913,000	4,913,000	4,914,256	4,913,497		(497)		(497)		4,913,000				250,661	07/23/2027	1.G FE
6944PL-2W-8	PACIFIC LIFE GLOBAL FUNDING II	08/28/2026	MATURITY	XXX	1,225,000	1,225,000	1,243,044	1,233,461		(8,461)		(8,461)		1,225,000				67,375	08/28/2026	1.D FE
74153W-CT-4	PRICOA GLOBAL FUNDING I	08/28/2026	MATURITY	XXX	1,200,000	1,200,000	1,219,776	1,209,271		(9,271)		(9,271)		1,200,000				66,600	08/28/2026	1.D FE
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO	09/15/2026	MATURITY	XXX	1,000,000	1,000,000	996,710	999,744		256		256		1,000,000				22,500	09/15/2026	1.F FE
78016H-ZX-1	ROYAL BANK OF CANADA	07/23/2026	CALL 100	XXX	2,701,000	2,701,000	2,702,225	2,701,485		(485)		(485)		2,701,000				136,914	07/23/2027	1.E FE
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	09/12/2026	MATURITY	XXX	2,400,000	2,400,000	2,292,505	2,390,537		9,463		9,463		2,400,000				60,000	09/12/2026	1.D FE
822905-AR-6	SHELL FINANCE US INC	07/13/2026	EXCHANGE OFFER	XXX	2,000,387	2,000,000	2,000,481	2,000,470		(83)		(83)		2,000,387				51,667	11/13/2028	1.D FE
842587-CV-7	SOUTHERN CO/THE	07/01/2026	MATURITY	XXX	12,434,000	12,434,000	12,656,880	12,439,758		(5,758)		(5,758)		12,434,000				404,105	07/01/2026	2.A FE
86765B-AT-6	ENERGY TRANSFER LP	07/15/2026	MATURITY	XXX	1,250,000	1,250,000	1,239,375	1,245,538		4,462		4,462		1,250,000				48,750	07/15/2026	2.B FE
87020P-AX-5	SWEDBANK AB	09/12/2026	MATURITY	XXX	1,600,000	1,600,000	1,630,944	1,620,252		(20,252)		(20,252)		1,600,000				98,176	09/12/2026	1.F FE
871829-BC-0	SYSCO CORP	07/15/2026	MATURITY	XXX	1,250,000	1,250,000	1,229,938	1,241,575		8,425		8,425		1,250,000				41,250	07/15/2026	2.B FE
88579Y-AV-3	3M CO	09/19/2026	MATURITY	XXX	2,250,000	2,250,000	2,225,700	2,248,075		1,925		1,925		2,250,000				50,625	09/19/2026	2.A FE
89115A-2S-0	TORONTO-DOMINION BANK/THE	07/17/2026	MATURITY	XXX	1,125,000	1,125,000	1,138,815	1,132,166		(7,166)		(7,166)		1,125,000				62,235	07/17/2026	1.F FE
89236T-MJ-1	TOYOTA MOTOR CREDIT CORP	08/07/2026	MATURITY	XXX	2,175,000	2,175,000	2,173,652	2,174,582		418		418		2,175,000				98,963	08/07/2026	1.E FE
91159H-HN-3	US BANCORP	07/22/2026	MATURITY	XXX	500,000	500,000	469,050	497,925		2,075		2,075		500,000				11,875	07/22/2026	1.G FE
92338C-AB-9	VERALTO CORP	08/18/2026	CALL 100	XXX	2,225,000	2,225,000	2,250,012	2,237,494		(12,494)		(12,494)		2,225,000				112,177	09/18/2026	2.B FE
92343V-ER-1	VERIZON COMMUNICATIONS INC	09/21/2026	CALL 100	XXX	742,000	742,000	798,978	760,445		(4,707)		(4,707)		755,737		(13,737)	(13,737)	32,121	09/21/2028	2.A FE
94988J-6D-4	WELLS FARGO BANK NA	07/07/2026	CALL 100	XXX	1,200,000	1,200,000	1,215,504	1,206,336		(6,336)		(6,336)		1,200,000				59,950	08/07/2026	1.D FE
961214-DC-4	WESTPAC BANKING CORP	08/19/2026	MATURITY	XXX	1,000,000	1,000,000	1,004,870	1,000,348		(348)		(348)		1,000,000				27,000	08/19/2026	1.D FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					151,936,156	152,083,000	151,657,618	145,673,913		156,535		156,535		152,101,030		(165,665)	(165,665)	5,023,272	XXX	XXX
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)																				
30225V-AL-1	EXTRA SPACE STORAGE LP	07/01/2026	MATURITY	XXX	8,800,000	8,800,000	8,562,137	8,732,315		67,685		67,685		8,800,000				308,000	07/01/2026	2.B FE
49803X-AA-1	KITE REALTY GROUP LP	07/30/2026	CALL 100	XXX	1,385,000	1,385,000	1,342,522	1,370,198		11,362		11,362		1,381,560		3,440	3,440	46,013	10/01/2026	2.B FE
90265E-AL-4	UDR INC	09/01/2026	MATURITY	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				73,750	09/01/2026	2.A FE
948741-AM-5	KIMCO REALTY OP LLC	08/15/2026	MATURITY	XXX	2,000,000	2,000,000	1,967,540	1,982,976		17,024		17,024		2,000,000				65,000	08/15/2026	1.G FE
0169999999 – Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)					14,685,000	14,685,000	14,372,199	14,585,489		96,071		96,071		14,681,560		3,440	3,440	492,763	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					209,921,156	210,068,000	209,018,301	203,412,639		399,369		399,369		210,082,590		(162,225)	(162,225)	6,537,627	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					209,921,156	210,068,000	209,018,301	203,412,639		399,369		399,369		210,082,590		(162,225)	(162,225)	6,537,627	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	XXX
0509999999 – Subtotals - Issuer Credit Obligations					209,921,156	210,068,000	209,018,301	203,412,639		399,369		399,369		210,082,590		(162,225)	(162,225)	6,537,627	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
36179U-Q7-0	GINNIE MAE II POOL	09/01/2026	PAYDOWN	XXX	28,165	28,165	30,242	28,362		(197)		(197)		28,165				950	04/01/2049	1.A
38376M-6Y-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	PAYDOWN	XXX	226,629	226,629	216,998	218,977		7,652		7,652		226,629				3,725	02/01/2045	1.A
38380C-EJ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	PAYDOWN	XXX	13,402	13,402	14,249	13,699		(297)		(297)		13,402				224	03/01/2039	1.A
38380W-ZN-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	PAYDOWN	XXX	3,103	3,103	3,192	3,131		(28)		(28)		3,103				54	09/01/2046	1.A
38383Y-KX-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	PAYDOWN	XXX	189,190	189,190	185,494	186,128		3,062		3,062		189,190				5,801	11/01/2046	1.A
38384D-GG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	PAYDOWN	XXX	376,357	376,357	375,637	376,034		323		323		376,357				13,556	09/01/2047	1.A
38384H-6B-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	PAYDOWN	XXX	319,063	319,063	318,764	318,808		255		255		319,063				9,654	06/01/2050	1.A
38384Q-SG-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	PAYDOWN	XXX	227,366	227,366	226,371	226,701		665		665		227,366				6,671	04/01/2052	1.A
38385J-YU-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/20/2026	PAYDOWN	XXX	81,812	81,812	82,349			(537)		(537)		81,812				2,177	11/20/2055	1.A
38385K-5V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/20/2026	PAYDOWN	XXX	185,890	185,890	187,226			(1,336)		(1,336)		185,890				5,210	01/20/2056	1.A
38385K-6C-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/20/2026	PAYDOWN	XXX	93,320	93,320	94,020			(700)		(700)		93,320				2,573	01/20/2056	1.A
38385K-6L-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/20/2026	PAYDOWN	XXX	59,515	59,515	59,887			(372)		(372)		59,515				1,374	01/20/2056	1.A
38385L-CJ-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/20/2026	PAYDOWN	XXX	68,640	68,640	69,176			(536)		(536)		68,640				1,875	12/20/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38385L-U7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/20/2026	PAYDOWN	XXX	62,760	62,760	62,760							62,760				1,728	01/20/2056	1.A
38385N-AE-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/20/2026	PAYDOWN	XXX	101,504	101,504	102,233			(730)		(730)		101,504				2,376	02/20/2056	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,036,716	2,036,716	2,028,598	1,371,840		7,224		7,224		2,036,716				57,948	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
83162C-B3-6	UNITED STATES SMALL BUSINESS ADMINISTRAT	09/01/2026	PAYDOWN	XXX	97,538	97,538	105,570	101,632		(4,094)		(4,094)		97,538				3,241	03/01/2039	1.A
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					97,538	97,538	105,570	101,632		(4,094)		(4,094)		97,538				3,241	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3128MD-AD-5	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	520	520	527	520						520				11	11/01/2026	1.A
3128MD-KL-6	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	13,416	13,416	13,428	13,416						13,416				221	11/01/2027	1.A
3128MF-E7-9	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	10,117	10,117	10,058	10,110		6		6		10,117				171	06/01/2032	1.A
3128MF-EM-6	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	4,123	4,123	4,187	4,126		(3)		(3)		4,123				82	08/01/2030	1.A
3128MF-GN-2	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	6,641	6,641	6,744	6,645		(4)		(4)		6,641				131	06/01/2029	1.A
3128MF-J9-0	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	8,018	8,018	8,145	8,029		(11)		(11)		8,018				160	12/01/2031	1.A
3128MF-QP-6	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	36,530	36,530	36,872	36,558		(28)		(28)		36,530				867	08/01/2033	1.A
3128MM-SR-5	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	12,858	12,858	13,075	12,868		(11)		(11)		12,858				258	10/01/2029	1.A
3128MM-TP-8	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	15,737	15,737	16,002	15,754		(17)		(17)		15,737				318	06/01/2030	1.A
3128MM-U3-5	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	10,403	10,403	10,582	10,415		(13)		(13)		10,403				211	05/01/2031	1.A
3128MM-VG-5	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	20,836	20,836	20,728	20,826		9		9		20,836				346	10/01/2031	1.A
3128MM-VM-2	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	9,522	9,522	9,467	9,517		5		5		9,522				158	11/01/2031	1.A
3128MM-W8-2	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	17,640	17,640	17,886	17,657		(17)		(17)		17,640				354	12/01/2032	1.A
3128MM-XF-5	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	14,800	14,800	14,931	14,808		(8)		(8)		14,800				298	02/01/2033	1.A
3128PX-K9-6	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	315,839	315,839	312,828	314,515		1,323		1,323		315,839				6,361	12/01/2026	1.A
3128PX-VQ-6	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	291,922	291,922	289,025	290,596		1,326		1,326		291,922				5,818	01/01/2027	1.A
31294M-NS-6	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	191,875	191,875	190,389	191,003		873		873		191,875				3,833	04/01/2027	1.A
31307B-5M-8	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	18,251	18,251	18,268	18,251						18,251				303	05/01/2028	1.A
31307V-D3-7	FREDDIE MAC GOLD POOL	09/01/2026	PAYDOWN	XXX	12,929	12,929	13,111	12,944		(16)		(16)		12,929				259	12/01/2032	1.A
3132A8-MU-0	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	89,010	89,010	90,414	89,163		(153)		(153)		89,010				1,769	04/01/2031	1.A
3132A8-NT-2	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	25,049	25,049	25,454	25,099		(50)		(50)		25,049				506	08/01/2031	1.A
3132A8-Q8-5	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	48,127	48,127	48,882	48,227		(100)		(100)		48,127				951	03/01/2032	1.A
3132CJ-BR-3	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	312,574	312,574	316,677	314,188		(1,614)		(1,614)		312,574				11,451	08/01/2033	1.A
3132CJ-BZ-5	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	438,932	438,932	444,693	440,914		(1,982)		(1,982)		438,932				15,748	11/01/2033	1.A
3132CJ-CJ-0	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	320,930	320,930	325,894	322,582		(1,652)		(1,652)		320,930				10,511	08/01/2034	1.A
3132CX-4G-4	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	477,007	477,007	471,790	471,889		5,118		5,118		477,007				9,498	09/01/2030	1.A
3132DM-KC-8	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	28,370	28,370	30,742	28,682		(312)		(312)		28,370				937	03/01/2050	1.A
3132DV-LC-7	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	92,134	92,134	98,022	94,390		(2,256)		(2,256)		92,134				1,524	08/01/2050	1.A
3132DV-LF-0	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	72,656	72,656	77,242	74,506		(1,851)		(1,851)		72,656				1,196	10/01/2050	1.A
3132DW-N8-2	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	43,847	43,847	44,559			(713)		(713)		43,847				1,178	03/01/2055	1.A
3132DW-NX-7	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	47,731	47,731	48,506			(776)		(776)		47,731				1,304	02/01/2055	1.A
3133A4-BS-4	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	4,834	4,834	5,107	4,903		(69)		(69)		4,834				95	04/01/2050	1.A
3133A4-ST-4	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	7,625	7,625	7,903	7,673		(49)		(49)		7,625				130	05/01/2050	1.A
3133G9-AX-7	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	58,683	58,683	61,205	59,305		(622)		(622)		58,683				818	07/01/2035	1.A
3133GD-ZW-3	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	97,453	97,453	101,184	98,975		(1,522)		(1,522)		97,453				1,291	07/01/2036	1.A
3133GE-X4-5	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	29,277	29,277	30,205	29,592		(315)		(315)		29,277				390	09/01/2036	1.A
3133KG-6M-5	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	47,180	47,180	48,521	48,008		(829)		(829)		47,180				959	12/01/2049	1.A
3133KJ-4M-1	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	148,108	148,108	158,753	154,043		(5,935)		(5,935)		148,108				2,489	09/01/2050	1.A
3133KJ-MH-2	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	4,929	4,929	5,221	4,971		(42)		(42)		4,929				99	07/01/2050	1.A
3136A9-GX-0	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	117,263	117,263	115,009			2,254		2,254		117,263				919	10/01/2027	1.A
3136A9-V9-6	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	8,941	8,941	8,867	8,928		13		13		8,941				89	11/01/2042	1.A
3136AT-PN-8	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	22,946	22,946	23,918	23,335		(389)		(389)		22,946				534	09/01/2043	1.A
3136AV-6R-5	FANNIE MAE GRANTOR TRUST 2017-T1	08/01/2026	PAYDOWN	XXX	3,178,024	3,178,024	3,178,024	3,178,024						3,178,024				53,729	06/01/2027	1.A
3136AX-C4-5	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	14,111	14,111	14,865	14,370		(259)		(259)		14,111				284	06/01/2046	1.A
3136B2-TU-6	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	7,979	7,979	8,290	8,052		(73)		(73)		7,979				184	01/01/2047	1.A
3136BL-KF-6	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	27,284	27,284	26,822	27,066		218		218		27,284				267	02/01/2052	1.A
3136BL-KK-5	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	109,694	109,694	110,084	109,892		(198)		(198)		109,694				1,459	02/01/2052	1.A
3136BM-JF-6	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	53,636	53,636	53,722	53,674		(38)		(38)		53,636				704	01/01/2039	1.A
3136BR-TV-9	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	100,928	100,928	100,770	100,824		104		104		100,928				3,320	03/01/2044	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
3136BS-HM-0	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	461,658	461,658	465,120			(3,462)		(3,462)		461,658				8,701	08/01/2050	1.A
3136BT-L2-7	FANNIE MAE REMICS	09/25/2026	PAYDOWN	XXX	216,772	216,772	219,550			(2,777)		(2,777)		216,772				7,361	12/25/2054	1.A
3136BY-UC-4	FANNIE MAE REMICS	09/01/2026	PAYDOWN	XXX	52,890	52,890	52,737			153		153		52,890				1,200	04/01/2048	1.A
3137AM-Q5-9	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	53,526	53,526	58,443	55,184		(1,658)		(1,658)		53,526				1,260	01/01/2041	1.A
3137F6-6V-4	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	26,417	26,417	26,739	26,541		(124)		(124)		26,417				176	05/01/2041	1.A
3137F7-T2-1	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	151,953	151,953	148,462	150,250		1,702		1,702		151,953				1,015	07/01/2039	1.A
3137FB-3M-6	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	214,503	214,503	211,536			2,966		2,966		214,503				2,684	03/01/2045	1.A
3137FC-5R-1	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	23,945	23,945	23,047	23,251		695		695		23,945				477	08/01/2045	1.A
3137FJ-X7-9	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	43,430	43,430	47,393	44,476		(1,045)		(1,045)		43,430				1,130	03/01/2036	1.A
3137H5-WR-4	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	69,233	69,233	68,887	69,012		221		221		69,233				803	02/01/2052	1.A
3137HC-QG-0	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	214,513	214,513	203,721	205,717		8,796		8,796		214,513				4,199	03/01/2044	1.A
3137HD-2A-7	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	149,731	149,731	149,485	149,587		144		144		149,731				4,884	01/01/2044	1.A
3137HP-7A-5	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	44,562	44,562	44,165			397		397		44,562				997	12/01/2055	1.A
3137HP-R7-0	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	73,659	73,659	73,642			17		17		73,659				1,633	03/01/2053	1.A
3137HQ-6Z-9	FREDDIE MAC REMICS	09/01/2026	PAYDOWN	XXX	40,601	40,601	40,271			330		330		40,601				914	06/01/2055	1.A
3138AU-QT-7	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	78,365	78,365	77,890	78,146		219		219		78,365				1,782	10/01/2026	1.A
3138E2-MD-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	7,205	7,205	7,333	7,206		(1)		(1)		7,205				144	01/01/2027	1.A
3138E7-TW-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	248,143	248,143	245,303	246,766		1,377		1,377		248,143				4,936	02/01/2027	1.A
3138EH-JU-7	FANNIE MAE POOL	08/01/2026	PAYDOWN	XXX	242	242	256	242						242				6	11/01/2026	1.A
3138EK-NU-5	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	11,228	11,228	11,407	11,231		(3)		(3)		11,228				223	11/01/2027	1.A
3138EL-KP-7	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	296,863	296,863	293,431	295,092		1,772		1,772		296,863				5,914	04/01/2027	1.A
3138ER-CB-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	18,372	18,372	18,682	18,395		(23)		(23)		18,372				366	09/01/2031	1.A
3138LA-GP-8	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	81,797	81,797	82,960	81,927		(130)		(130)		81,797				1,834	06/01/2030	1.A
3138LA-LZ-0	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	36,689	36,689	37,670	36,815		(126)		(126)		36,689				834	09/01/2030	1.A
3138LG-G8-3	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	38,382	38,382	37,326	38,196		186		186		38,382				794	12/01/2031	1.A
3138LG-JW-7	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	10,785	10,785	10,952	10,818		(32)		(32)		10,785				251	03/01/2032	1.A
3138LH-HD-9	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	47,654	47,654	48,218	47,758		(104)		(104)		47,654				1,092	02/01/2032	1.A
3138LJ-D9-8	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	1,330	1,330	1,329	1,330						1,330				27	07/01/2029	1.A
3138LJ-UN-8	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	6,574	6,574	6,570	6,574		1		1		6,574				132	07/01/2029	1.A
3138WB-B6-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	16,945	16,945	17,204	16,955		(10)		(10)		16,945				338	03/01/2029	1.A
3138WD-HS-3	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	32,227	32,227	33,188	32,313		(86)		(86)		32,227				660	11/01/2029	1.A
3138WH-P4-8	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	22,346	22,346	22,224	22,336		10		10		22,346				372	08/01/2031	1.A
3138WJ-C8-9	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	32,000	32,000	31,840	31,985		16		16		32,000				524	10/01/2031	1.A
3138WK-R8-0	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	176,728	176,728	182,223	177,373		(645)		(645)		176,728				3,447	04/01/2032	1.A
3138YD-4J-5	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	29,869	29,869	29,822	29,866		3		3		29,869				500	05/01/2030	1.A
3140GV-2P-9	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	13,800	13,800	13,724	13,795		5		5		13,800				230	12/01/2032	1.A
3140J5-XZ-7	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	644,274	644,274	635,851	636,012		8,262		8,262		644,274				10,664	03/01/2031	1.A
3140J7-MD-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	27,566	27,566	27,588	27,567		(1)		(1)		27,566				460	03/01/2029	1.A
3140J7-MF-9	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	14,748	14,748	15,015	14,767		(19)		(19)		14,748				296	09/01/2030	1.A
3140J7-SZ-9	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	16,859	16,859	17,147	16,888		(28)		(28)		16,859				338	02/01/2032	1.A
3140J9-GJ-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	9,644	9,644	9,380	9,637		6		6		9,644				161	06/01/2028	1.A
3140KE-QH-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	20,665	20,665	21,175	20,788		(123)		(123)		20,665				208	09/01/2035	1.A
3140KG-5R-0	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	4,103	4,103	4,311	4,175		(73)		(73)		4,103				68	08/01/2050	1.A
3140KG-SF-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	16,354	16,354	16,963	16,434		(80)		(80)		16,354				230	06/01/2035	1.A
3140KP-JP-9	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	61,958	61,958	64,069	62,904		(946)		(946)		61,958				844	09/01/2050	1.A
3140KT-T9-6	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	144,549	144,549	148,253	145,848		(1,298)		(1,298)		144,549				1,896	03/01/2036	1.A
3140QF-S2-6	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	74,207	74,207	78,219	75,261		(1,054)		(1,054)		74,207				1,199	11/01/2050	1.A
3140X5-QP-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	51,429	51,429	52,413	51,590		(161)		(161)		51,429				858	01/01/2035	1.A
3140X6-4H-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	48,000	48,000	50,782	48,578		(579)		(579)		48,000				957	11/01/2034	1.A
3140X6-XZ-9	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	4,344	4,344	4,588	4,393		(49)		(49)		4,344				91	06/01/2050	1.A
3140X7-2Z-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	58,814	58,814	61,158	59,235		(421)		(421)		58,814				761	09/01/2035	1.A
3140X7-4F-3	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	43,057	43,057	45,021	43,615		(558)		(558)		43,057				578	10/01/2035	1.A
3140X7-JL-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	135,836	135,836	141,481	136,970		(1,134)		(1,134)		135,836				1,757	07/01/2035	1.A
3140X8-PQ-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	25,803	25,803	26,989	26,132		(329)		(329)		25,803				347	11/01/2035	1.A
3140X8-W4-5	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	12,032	12,032	12,810	12,214		(182)		(182)		12,032				237	12/01/2050	1.A
3140X9-V5-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	44,850	44,850	46,601	45,416		(567)		(567)		44,850				609	02/01/2036	1.A
3140XE-CK-8	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	213,948	213,948	212,945	213,335		613		613		213,948				4,221	08/01/2051	1.A
3140XF-XG-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	36,689	36,689	37,073	36,909		(220)		(220)		36,689				863	02/01/2052	1.A
3140XF-ZZ-7	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	93,813	93,813	97,726	95,797		(1,985)		(1,985)		93,813				2,325	02/01/2052	1.A
3140XM-3Z-7	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	266,571	266,571	265,321	266,058		513		513		266,571				8,570	10/01/2033	1.A
3140XP-G2-9	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	484,184	484,184	481,915	483,236		948		948		484,184				16,067	03/01/2034	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
3140XP-G3-7	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	141,135	141,135	143,230	141,990		(855)		(855)		141,135				5,029	02/01/2034	1.A
31410L-UG-5	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	66,132	66,132	66,659	66,188		(55)		(55)		66,132				1,082	06/01/2032	1.A
31410L-V5-8	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	2,962	2,962	2,974	2,962						2,962				67	11/01/2027	1.A
31417G-3W-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	9,816	9,816	9,532	9,804		12		12		9,816				163	07/01/2028	1.A
31418C-PK-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	21,068	21,068	21,384	21,090		(21)		(21)		21,068				418	09/01/2032	1.A
31418C-QL-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	76,942	76,942	75,716	76,114		828		828		76,942				1,269	10/01/2027	1.A
31418C-WA-8	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	27,389	27,389	27,864	27,422		(33)		(33)		27,389				633	04/01/2033	1.A
31418D-BA-9	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	9,918	9,918	10,133	9,920		(3)		(3)		9,918				232	04/01/2034	1.A
31418D-EH-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	11,717	11,717	12,002	11,722		(5)		(5)		11,717				232	08/01/2029	1.A
31418D-MD-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	89,361	89,361	91,107	89,412		(51)		(51)		89,361				1,469	03/01/2035	1.A
31418D-N6-5	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	22,493	22,493	23,214	22,554		(61)		(61)		22,493				299	05/01/2035	1.A
31418D-RR-5	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	124,257	124,257	128,456	124,749		(491)		(491)		124,257				1,653	08/01/2035	1.A
31418D-RW-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	32,207	32,207	33,386	32,555		(348)		(348)		32,207				426	08/01/2050	1.A
31418D-TM-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	55,457	55,457	57,511	55,810		(353)		(353)		55,457				737	10/01/2035	1.A
31418D-UD-2	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	111,691	111,691	115,896	112,583		(892)		(892)		111,691				1,484	11/01/2035	1.A
31418F-GY-7	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	63,575	63,575	64,534			(959)		(959)		63,575				1,709	02/01/2055	1.A
31418F-PH-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	55,771	55,771	57,066			(1,295)		(1,295)		55,771				1,394	09/01/2055	1.A
31418F-QG-5	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	63,313	63,313	64,669			(1,356)		(1,356)		63,313				1,203	10/01/2055	1.A
31418F-T6-4	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	360,417	360,417	365,771			(5,354)		(5,354)		360,417				9,748	02/01/2056	1.A
31418F-TB-3	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	77,103	77,103	78,362			(1,259)		(1,259)		77,103				2,113	01/01/2056	1.A
31418F-TC-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	41,104	41,104	42,065			(961)		(961)		41,104				262	01/01/2056	1.A
31418F-TH-0	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	123,757	123,757	125,488			(1,731)		(1,731)		123,757				3,000	01/01/2041	1.A
31418F-UY-1	FANNIE MAE POOL	09/01/2026	PAYDOWN	XXX	129,019	129,019	131,368			(2,350)		(2,350)		129,019				3,508	03/01/2056	1.A
3142J6-DZ-3	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	39,620	39,620	39,979			(359)		(359)		39,620				702	05/01/2056	1.A
3142JC-A3-4	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	75,976	75,976	77,006			(1,030)		(1,030)		75,976				1,907	09/01/2040	1.A
3142JC-B8-2	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	90,480	90,480	91,745			(1,265)		(1,265)		90,480				2,227	02/01/2041	1.A
3142JC-BA-7	FREDDIE MAC POOL	09/01/2026	PAYDOWN	XXX	79,978	79,978	81,074			(1,097)		(1,097)		79,978				1,957	10/01/2040	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					14,649,131	14,649,131	14,743,333	12,137,604		(22,703)		(22,703)		14,649,131				305,861	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3136AN-6U-6	FANNIE MAE-ACES	09/01/2026	PAYDOWN	XXX	85,700	85,700	87,853	85,788		(88)		(88)		85,700				1,765	04/01/2027	1.A
3136B2-6W-7	FANNIE MAE-ACES	09/01/2026	PAYDOWN	XXX	3,162	3,162	3,423	3,243		(81)		(81)		3,162				78	08/01/2030	1.A
3136B4-KB-3	FANNIE MAE-ACES	09/01/2026	PAYDOWN	XXX	23,049	23,049	24,194	23,287		(238)		(238)		23,049				541	02/01/2029	1.A
3137F4-D4-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	09/01/2026	PAYDOWN	XXX	12,088	12,088	12,887	12,191		(103)		(103)		12,088				289	01/01/2028	1.A
3137FE-BQ-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	09/01/2026	PAYDOWN	XXX	183,244	183,244	191,633	184,295		(1,051)		(1,051)		183,244				4,312	12/01/2027	1.A
1049999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					307,243	307,243	319,990	308,804		(1,561)		(1,561)		307,243				6,985	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
00040D-AC-7	A&D MORTGAGE TRUST 2026-NQM1	09/01/2026	PAYDOWN	XXX	44,016	44,016	43,911			105		105		44,016				827	02/01/2071	1.A FE
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 2024-9	09/01/2026	PAYDOWN	XXX	41,217	41,217	41,217	41,217						41,217				1,411	09/01/2069	1.A FE
10570Y-AH-7	BRAVO RESIDENTIAL FUNDING TRUST SERIES 2	09/01/2026	PAYDOWN	XXX	6,896	6,896	6,896							6,896				86	06/01/2066	1.A FE
12570S-AE-3	CLIP 2026-NQM1 TRUST	09/01/2026	PAYDOWN	XXX	81,627	81,627	81,627							81,627				1,384	05/01/2071	1.A FE
16160B-AB-3	CHASE HOME LENDING MORTGAGE TRUST 2025-1	09/01/2026	PAYDOWN	XXX	126,704	126,704	127,951			(1,247)		(1,247)		126,704				3,390	07/01/2056	1.A FE
16160E-AJ-0	CHASE HOME LENDING MORTGAGE TRUST SERIES	09/01/2026	PAYDOWN	XXX	34,861	34,861	34,963			(102)		(102)		34,861				877	12/01/2056	1.A FE
161938-AK-1	CHASE HOME LENDING MORTGAGE TRUST SERIES	09/01/2026	PAYDOWN	XXX	15,455	15,455	15,423			32		32		15,455				300	01/01/2057	1.A FE
227924-AE-7	CROSS 2026-NQM2 MORTGAGE TRUST	09/01/2026	PAYDOWN	XXX	403,330	403,330	403,322			7		7		403,330				9,704	03/01/2061	1.A FE
227925-AA-2	CROSS 2026-NQM3 MORTGAGE TRUST	09/01/2026	PAYDOWN	XXX	71,871	71,871	71,747			124		124		71,871				1,557	03/01/2071	1.A FE
24380N-AD-1	DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 202	07/01/2026	PAYDOWN	XXX	1,311,231	1,311,231	1,264,621	1,276,415		34,817		34,817		1,311,231				31,452	05/01/2065	1.A FE
26846J-AF-8	EFMT 2026-NQM3	09/01/2026	PAYDOWN	XXX	81,809	81,809	81,808							81,809				1,819	03/01/2071	1.A FE
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE TRUST 2022-	09/01/2026	PAYDOWN	XXX	68,796	68,796	68,510	68,603		193		193		68,796				2,097	04/01/2067	1.A
36169K-AA-4	GCAT 2022-NQM2 TRUST	09/01/2026	PAYDOWN	XXX	35,003	35,003	34,840	34,897		106		106		35,003				1,034	02/01/2067	1.A
403972-AC-6	HOMES 2026-AFC1 TRUST	09/01/2026	PAYDOWN	XXX	229,687	229,687	229,685			2		2		229,687				5,656	02/01/2061	1.A FE
43761F-AD-7	HOMES 2026-INV1 TRUST	09/01/2026	PAYDOWN	XXX	165,567	165,567	165,565			2		2		165,567				5,068	08/01/2060	1.A FE
46654U-BC-8	JP MORGAN MORTGAGE TRUST 2022-3	09/01/2026	PAYDOWN	XXX	106,527	106,527	100,202	101,095		5,432		5,432		106,527				2,199	08/01/2052	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
46660D-AE-5	JP MORGAN MORTGAGE TRUST 2026-NQM1	09/01/2026	PAYDOWN	XXX	182,394	182,394	182,393							182,394				5,152	06/01/2066	1.A FE
61779J-AC-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	PAYDOWN	XXX	94,767	94,767	94,804			(37)		(37)		94,767				2,704	09/01/2070	1.A FE
64831H-AM-5	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2023	09/01/2026	PAYDOWN	XXX	108,737	108,737	110,742	110,156		(1,420)		(1,420)		108,737				5,053	10/01/2063	1.A
67118T-AA-2	OBX 2024-NQM4 TRUST	09/01/2026	PAYDOWN	XXX	138,452	138,452	138,449	138,451		1		1		138,452				5,813	01/01/2064	1.A
67124A-AC-1	OBX 2026-R1 TRUST	09/01/2026	PAYDOWN	XXX	59,972	59,972	59,971			1		1		59,972				1,432	01/01/2063	1.A FE
67124D-AF-8	OBX 2026-NQM5 TRUST	09/01/2026	PAYDOWN	XXX	340,528	340,528	340,527			1		1		340,528				7,444	01/01/2066	1.A FE
67124E-AC-3	OBX 2026-NQM6 TRUST	09/01/2026	PAYDOWN	XXX	250,561	250,561	250,556			5		5		250,561				4,214	04/02/2066	1.A FE
67124F-AF-3	OBX 2026-NQM4 TRUST	09/01/2026	PAYDOWN	XXX	98,274	98,274	98,272			2		2		98,274				2,139	02/01/2066	1.A FE
69383X-AF-6	PMT LOAN TRUST 2026-CNF3	09/01/2026	PAYDOWN	XXX	37,033	37,033	36,705			328		328		37,033				769	04/01/2057	1.A FE
69383Y-AE-7	PRKCM 2026-AFC2 TRUST	09/01/2026	PAYDOWN	XXX	132,526	132,526	132,524			2		2		132,526				2,791	04/01/2061	1.A FE
69393J-AE-8	PRKCM 2026-AFC3 TRUST	09/01/2026	PAYDOWN	XXX	68,498	68,498	68,498			1		1		68,498				1,350	04/07/2061	1.A FE
73015J-AA-6	PMT LOAN TRUST 2025-INV2	09/01/2026	PAYDOWN	XXX	85,646	85,646	87,543	87,514		(1,868)		(1,868)		85,646				3,401	02/01/2056	1.A
74389B-AC-5	PROVIDENT FUNDING MORTGAGE TRUST 2024-1	09/01/2026	PAYDOWN	XXX	46,365	46,365	46,416			(51)		(51)		46,365				597	12/01/2054	1.A FE
75409U-AB-8	RATE MORTGAGE TRUST 2024-J3	09/01/2026	PAYDOWN	XXX	58,756	58,756	58,939	58,829		(73)		(73)		58,756				2,222	10/01/2054	1.A
78398M-AA-5	SG RESIDENTIAL MORTGAGE TRUST 2026-3	09/01/2026	PAYDOWN	XXX	11,064	11,064	11,064							11,064				196	04/01/2066	1.A FE
80262C-AA-6	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	09/01/2026	PAYDOWN	XXX	449,444	449,444	450,533			(1,089)		(1,089)		449,444				9,358	08/01/2065	1.A FE
802635-AC-6	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	09/01/2026	PAYDOWN	XXX	44,681	44,681	44,657			24		24		44,681				635	05/01/2066	1.A FE
81750V-AD-5	SEQUOIA MORTGAGE TRUST 2026-6	09/01/2026	PAYDOWN	XXX	109,904	109,904	110,265			(361)		(361)		109,904				1,589	06/01/2056	1.A FE
89172H-AE-7	TOWD POINT MORTGAGE TRUST 2015-3	09/01/2026	PAYDOWN	XXX	292,497	292,497	280,043	281,854		10,642		10,642		292,497				8,021	03/01/2054	1.A
89175J-AA-8	TOWD POINT MORTGAGE TRUST 2017-6	09/01/2026	PAYDOWN	XXX	372,561	372,561	358,852	360,358		12,203		12,203		372,561				6,875	10/01/2057	1.A
89175M-AA-1	TOWD POINT MORTGAGE TRUST 2018-3	09/01/2026	PAYDOWN	XXX	74,696	74,696	71,954	72,310		2,387		2,387		74,696				1,863	05/01/2058	1.A
89176L-AA-2	TOWD POINT MORTGAGE TRUST 2018-6	08/01/2026	PAYDOWN	XXX	55,537	55,537	55,572	55,563		(26)		(26)		55,537				1,373	03/01/2058	1.A
89176U-AN-4	TOWD POINT MORTGAGE TRUST 2020-2	09/01/2026	PAYDOWN	XXX	54,783	54,783	48,466	49,220		5,563		5,563		54,783				597	04/01/2060	1.A
89178W-AU-2	TOWD POINT MORTGAGE TRUST 2020-1	09/01/2026	PAYDOWN	XXX	118,935	118,935	111,260	112,136		6,800		6,800		118,935				2,179	01/01/2060	1.A
92490G-AF-5	VERUS SECURITIZATION TRUST 2026-2	09/01/2026	PAYDOWN	XXX	287,328	287,328	287,328							287,328				6,585	02/01/2071	1.A FE
924928-AA-2	VERUS SECURITIZATION TRUST 2025-3	09/01/2026	PAYDOWN	XXX	207,935	207,935	208,975	208,743		(807)		(807)		207,935				7,834	05/01/2070	1.A
924931-AA-6	VERUS SECURITIZATION TRUST 2025-7	09/01/2026	PAYDOWN	XXX	317,501	317,501	317,690	317,675		(174)		(174)		317,501				10,968	08/01/2070	1.A FE
92540X-AA-9	VERUS SECURITIZATION TRUST 2025-5	09/01/2026	PAYDOWN	XXX	279,147	279,147	279,235	279,219		(71)		(71)		279,147				10,252	06/01/2070	1.A
92540Y-AA-7	VERUS SECURITIZATION TRUST 2025-6	09/01/2026	PAYDOWN	XXX	236,310	236,310	236,679	236,635		(325)		(325)		236,310				8,655	07/01/2070	1.A
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					7,439,429	7,439,429	7,351,200	3,890,890		71,129		71,129		7,439,429				190,922	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
08162C-AB-6	BENCHMARK 2018-B6 MORTGAGE TRUST	09/01/2026	PAYDOWN	XXX	7,941	7,941	7,976	7,970		(30)		(30)		7,941				229	10/01/2051	1.A
48128K-AS-0	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	09/01/2026	PAYDOWN	XXX	6,924	6,924	6,795	6,819		104		104		6,924				143	07/01/2050	1.A
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					14,865	14,865	14,771	14,789		74		74		14,865				372	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																				
06744N-BQ-9	BARDOT CLO LTD	07/22/2026	PAYDOWN	XXX	310,785	310,785	310,760			25		25		310,785				7,260	10/22/2032	1.A FE
15033E-AN-8	CEDAR FUNDING IX CLO LTD	08/07/2026	PAYDOWN	XXX	2,000,000	2,000,000	2,003,000			(3,000)		(3,000)		2,000,000				30,908	07/20/2037	1.A FE
37148B-AC-4	KENNEDY LEWIS CLO 4 LTD	09/24/2026	PAYDOWN	XXX	5,000,000	5,000,000	5,005,000			(5,000)		(5,000)		5,000,000				175,538	07/20/2037	1.A FE
38136R-AS-6	GOLDENTREE LOAN MANAGEMENT US CLO 14 LTD	08/06/2026	PAYDOWN	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				61,533	07/20/2037	1.A FE
696918-AA-9	PALMER SQUARE LOAN FUNDING 2025-3 LTD	07/15/2026	PAYDOWN	XXX	258,888	258,888	258,978			(91)		(91)		258,888				7,218	01/15/2034	1.A FE
1099999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					9,069,673	9,069,673	9,077,738	1,500,000		(8,066)		(8,066)		9,069,673				282,457	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				

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
02008F-AC-8	ALLY AUTO RECEIVABLES TRUST 2024-1	09/15/2026	PAYDOWN	XXX	364,478	364,478	364,425	364,463		14		14		364,478				12,293	12/15/2028	1.A FE
02008K-AB-9	ALLY AUTO RECEIVABLES TRUST 2025-1	09/15/2026	PAYDOWN	XXX	1,062,446	1,062,446	1,062,363	1,062,376		70		70		1,062,446				28,450	07/17/2028	1.A FE
02008P-AB-8	ALLY AUTO RECEIVABLES TRUST 2026-1	09/15/2026	PAYDOWN	XXX	224,987	224,987	224,981			6		6		224,987				4,352	11/15/2028	1.A FE
05594B-AB-2	BOFA AUTO TRUST 2025-1	08/20/2026	PAYDOWN	XXX	62,671	62,671	62,666	62,668		2		2		62,671				1,749	11/22/2027	1.A FE
05594B-AD-8	BOFA AUTO TRUST 2025-1	09/20/2026	PAYDOWN	XXX	106,740	106,740	106,733	106,735		5		5		106,740				3,389	11/20/2029	1.A FE
05620E-AB-4	BOFA AUTO TRUST 2026-1	09/15/2026	PAYDOWN	XXX	7,544	7,544	7,544			1		1		7,544				121	11/15/2028	1.A FE
096919-AD-7	BMW VEHICLE OWNER TRUST 2024-A	09/25/2026	PAYDOWN	XXX	289,412	289,412	289,368	289,398		15		15		289,412				9,932	02/26/2029	1.A FE
096924-AB-1	BMW VEHICLE OWNER TRUST 2025-A	07/25/2026	PAYDOWN	XXX	93,755	93,755	93,722	93,739		15		15		93,755				2,423	10/25/2027	1.A FE
105926-AA-7	BRAVO RESIDENTIAL FUNDING TRUST 2026-CES	09/01/2026	PAYDOWN	XXX	30,833	30,833	30,833			1		1		30,833				531	04/01/2056	1.A FE
14041N-FV-8	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	08/15/2026	PAYDOWN	XXX	2,125,000	2,125,000	2,062,910	2,093,860		31,140		31,140		2,125,000				29,183	08/15/2028	1.A FE
14043Y-AB-1	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	09/15/2026	PAYDOWN	XXX	1,477,482	1,477,482	1,477,423	1,477,429		53		53		1,477,482				38,108	01/16/2029	1.A FE
14043Y-AC-9	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	09/15/2026	PAYDOWN	XXX	1,231,235	1,231,235	1,231,235	1,231,235						1,231,235				33,422	01/16/2029	1.A FE
14290D-AC-5	CARMAX AUTO OWNER TRUST 2024-4	09/15/2026	PAYDOWN	XXX	306,883	306,883	309,976	309,917		(3,034)		(3,034)		306,883				9,409	10/15/2029	1.A FE
14290F-AB-2	CARMAX AUTO OWNER TRUST 2025-3	09/15/2026	PAYDOWN	XXX	62,011	62,011	62,009	62,010		1		1		62,011				1,825	08/15/2028	1.A FE
14318D-AC-3	CARMAX AUTO OWNER TRUST 2023-1	07/15/2026	PAYDOWN	XXX	80,476	80,476	80,366	80,452		24		24		80,476				2,230	10/15/2027	1.A FE
14319E-AE-6	CARMAX AUTO OWNER TRUST 2024-2	09/15/2026	PAYDOWN	XXX	146,048	146,048	147,987	147,532		(1,484)		(1,484)		146,048				5,346	01/16/2029	1.A FE
14320A-AB-7	CARMAX AUTO OWNER TRUST 2025-2	09/15/2026	PAYDOWN	XXX	108,525	108,525	108,523	108,524		1		1		108,525				3,316	07/17/2028	1.A FE
14320A-AC-5	CARMAX AUTO OWNER TRUST 2025-2	09/15/2026	PAYDOWN	XXX	280,669	280,669	280,669	280,669						280,669				8,479	07/17/2028	1.A FE
14320H-AC-0	CARMAX AUTO OWNER TRUST 2025-4	09/15/2026	PAYDOWN	XXX	378,922	378,922	378,922	378,922						378,922				10,542	03/15/2029	1.A FE
14320X-AB-7	CARMAX AUTO OWNER TRUST 2026-1	09/15/2026	PAYDOWN	XXX	19,552	19,552	19,551			2		2		19,552				472	04/16/2029	1.A FE
14320X-AC-5	CARMAX AUTO OWNER TRUST 2026-1	09/15/2026	PAYDOWN	XXX	143,283	143,283	143,283							143,283				3,638	04/16/2029	1.A FE
14688A-AB-3	CARVANA AUTO RECEIVABLES TRUST 2025-P3	09/10/2026	PAYDOWN	XXX	821,177	821,177	821,142	821,147		29		29		821,177				22,184	02/12/2029	1.A FE
146919-AC-9	CARVANA AUTO RECEIVABLES TRUST 2024-P3	09/10/2026	PAYDOWN	XXX	44,651	44,651	44,535	44,581		70		70		44,651				1,263	10/10/2029	1.A FE
16144B-AC-2	CHASE AUTO OWNER TRUST 2024-1	09/25/2026	PAYDOWN	XXX	257,461	257,461	257,444	257,456		5		5		257,461				8,755	05/25/2029	1.A FE
16144C-AC-0	CHASE AUTO OWNER TRUST 2024-2	09/25/2026	PAYDOWN	XXX	511,723	511,723	511,661	511,702		21		21		511,723				18,743	06/25/2029	1.A FE
16144Y-AC-2	CHASE AUTO OWNER TRUST 2024-4	09/25/2026	PAYDOWN	XXX	429,659	429,659	432,114	431,575		(1,915)		(1,915)		429,659				14,071	07/25/2029	1.A FE
29374G-AC-5	ENTERPRISE FLEET FINANCING 2022-4 LLC	09/20/2026	PAYDOWN	XXX	107,187	107,187	108,741	108,177		(990)		(990)		107,187				4,112	10/22/2029	1.A FE
29375U-AB-5	ENTERPRISE FLEET FINANCING 2025-3 LLC	09/20/2026	PAYDOWN	XXX	271,729	271,729	271,715	271,719		10		10		271,729				8,162	04/20/2028	1.A FE
30167K-AC-5	EXETER AUTOMOBILE RECEIVABLES TRUST 2025	09/15/2026	PAYDOWN	XXX	127,696	127,696	127,865			(170)		(170)		127,696				2,737	09/17/2029	1.A FE
34531Q-AD-1	FORD CREDIT AUTO OWNER TRUST 2024-B	09/15/2026	PAYDOWN	XXX	471,777	471,777	471,773	471,776		2		2		471,777				15,940	04/15/2029	1.A FE
34532B-AB-7	FORD CREDIT AUTO OWNER TRUST 2025-B	09/15/2026	PAYDOWN	XXX	214,506	214,506	214,499	214,500		6		6		214,506				5,515	06/15/2028	1.A FE
34532B-AC-5	FORD CREDIT AUTO OWNER TRUST 2025-B	09/15/2026	PAYDOWN	XXX	501,768	501,768	501,768	501,768						501,768				13,475	06/15/2028	1.A FE
34532U-AB-5	FORD CREDIT AUTO OWNER TRUST 2024-C	07/15/2026	PAYDOWN	XXX	27,510	27,510	27,509	27,510						27,510				693	08/15/2027	1.A FE
34532U-AD-1	FORD CREDIT AUTO OWNER TRUST 2024-C	09/15/2026	PAYDOWN	XXX	493,183	493,183	493,180	493,182		2		2		493,183				13,422	07/15/2029	1.A FE
34535E-AD-4	FORD CREDIT AUTO OWNER TRUST 2024-A	09/15/2026	PAYDOWN	XXX	439,570	439,570	439,496	439,548		22		22		439,570				14,825	12/15/2028	1.A FE
34535K-AB-4	FORD CREDIT AUTO OWNER TRUST 2025-A	09/15/2026	PAYDOWN	XXX	1,876,076	1,876,076	1,875,965	1,876,024		52		52		1,876,076				55,581	12/15/2027	1.A FE
34535L-AB-2	FORD CREDIT AUTO OWNER TRUST 2025-C	09/15/2026	PAYDOWN	XXX	1,486,571	1,486,571	1,486,562	1,486,563		8		8		1,486,571				39,521	09/15/2028	1.A FE
34535L-AC-0	FORD CREDIT AUTO OWNER TRUST 2025-C	09/15/2026	PAYDOWN	XXX	1,343,368	1,343,368	1,343,368	1,343,368						1,343,368				36,825	09/15/2028	1.A FE
362549-AB-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	09/16/2026	PAYDOWN	XXX	68,045	68,045	68,043	68,044		1		1		68,045				1,986	02/16/2028	1.A FE
362955-AB-2	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	07/16/2026	PAYDOWN	XXX	257,598	257,598	257,658	257,634		(36)		(36)		257,598				6,672	01/18/2028	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
362970-AB-1	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	09/16/2026	PAYDOWN	XXX	92,732	92,732	92,732							92,732				2,066	03/16/2029	1.A FE
379957-AB-9	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	09/16/2026	PAYDOWN	XXX	1,368,923	1,368,923	1,368,842	1,368,866		56		56		1,368,923				39,251	06/16/2028	1.A FE
38013J-AD-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	09/16/2026	PAYDOWN	XXX	266,314	266,314	266,512	266,404		(90)		(90)		266,314				8,236	02/16/2028	1.A FE
38013K-AD-2	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	09/16/2026	PAYDOWN	XXX	737,859	737,859	737,745	737,816		43		43		737,859				25,128	04/16/2029	1.A FE
380143-AB-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	09/16/2026	PAYDOWN	XXX	16,875	16,875	16,874			1		1		16,875				290	05/16/2029	1.A FE
380143-AC-1	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	09/16/2026	PAYDOWN	XXX	17,698	17,698	17,698							17,698				305	05/16/2029	1.A FE
412922-AC-0	HARLEY-DAVIDSON MOTORCYCLE TRUST 2024-A	09/15/2026	PAYDOWN	XXX	542,370	542,370	542,342	542,360		9		9		542,370				19,344	03/15/2029	1.A FE
437918-AC-9	HONDA AUTO RECEIVABLES 2024-1 OWNER TRUS	09/15/2026	PAYDOWN	XXX	1,041,982	1,041,982	1,044,184	1,043,258		(1,276)		(1,276)		1,041,982				36,050	08/15/2028	1.A FE
437921-AB-5	HONDA AUTO RECEIVABLES 2025-2 OWNER TRUS	09/15/2026	PAYDOWN	XXX	130,534	130,534	130,522	130,527		6		6		130,534				3,727	01/18/2028	1.A FE
437921-AC-3	HONDA AUTO RECEIVABLES 2025-2 OWNER TRUS	09/15/2026	PAYDOWN	XXX	334,701	334,701	334,701	334,701						334,701				9,645	01/18/2028	1.A FE
437930-AC-4	HONDA AUTO RECEIVABLES 2024-2 OWNER TRUS	09/18/2026	PAYDOWN	XXX	766,099	766,099	766,006	766,069		29		29		766,099				26,805	11/20/2028	1.A FE
43813Q-AB-5	HONDA AUTO RECEIVABLES 2025-3 OWNER TRUS	09/21/2026	PAYDOWN	XXX	822,203	822,203	822,140	822,158		45		45		822,203				22,896	03/21/2028	1.A FE
43813Q-AC-3	HONDA AUTO RECEIVABLES 2025-3 OWNER TRUS	09/21/2026	PAYDOWN	XXX	1,699,388	1,699,388	1,699,388	1,699,388						1,699,388				46,679	03/21/2028	1.A FE
43813Y-AC-6	HONDA AUTO RECEIVABLES 2024-3 OWNER TRUS	09/21/2026	PAYDOWN	XXX	201,227	201,227	201,195	201,214		12		12		201,227				6,109	03/21/2029	1.A FE
43814X-AB-9	HONDA AUTO RECEIVABLES 2025-4 OWNER TRUS	09/15/2026	PAYDOWN	XXX	424,921	424,921	424,897	424,899		22		22		424,921				11,423	06/15/2028	1.A FE
446144-AE-7	HUNTINGTON AUTO TRUST 2024-1	09/15/2026	PAYDOWN	XXX	111,363	111,363	111,359	111,362		1		1		111,363				3,871	01/16/2029	1.A FE
44891X-AB-3	HYUNDAI AUTO RECEIVABLES TRUST 2025-D	09/15/2026	PAYDOWN	XXX	487,398	487,398	487,347	487,351		47		47		487,398				13,070	11/15/2028	1.A FE
448973-AD-9	HYUNDAI AUTO RECEIVABLES TRUST 2024-A	09/15/2026	PAYDOWN	XXX	667,956	667,956	667,809	667,909		46		46		667,956				22,148	02/15/2029	1.A FE
44934Q-AD-3	HYUNDAI AUTO RECEIVABLES TRUST 2024-B	09/15/2026	PAYDOWN	XXX	177,057	177,057	177,030	177,046		10		10		177,057				5,686	03/15/2029	1.A FE
44935C-AB-7	HYUNDAI AUTO RECEIVABLES TRUST 2025-A	09/15/2026	PAYDOWN	XXX	1,704,088	1,704,088	1,704,058	1,704,074		14		14		1,704,088				49,007	12/15/2027	1.A FE
44935J-AB-2	HYUNDAI AUTO RECEIVABLES TRUST 2025-C	09/15/2026	PAYDOWN	XXX	836,239	836,239	836,164	836,135		104		104		836,239				22,099	07/17/2028	1.A FE
44935J-AC-0	HYUNDAI AUTO RECEIVABLES TRUST 2025-C	09/15/2026	PAYDOWN	XXX	1,674,870	1,674,870	1,674,870	1,674,870						1,674,870				46,389	07/17/2028	1.A FE
44935X-AB-1	HYUNDAI AUTO RECEIVABLES TRUST 2025-B	09/15/2026	PAYDOWN	XXX	1,163,071	1,163,071	1,163,052	1,163,058		13		13		1,163,071				34,412	08/15/2028	1.A FE
505708-AB-3	LAD AUTO RECEIVABLES TRUST 2026-1	09/15/2026	PAYDOWN	XXX	222,579	222,579	222,566			13		13		222,579				4,164	05/15/2029	1.A FE
505912-AB-1	LAD AUTO RECEIVABLES TRUST 2025-2	09/15/2026	PAYDOWN	XXX	1,543,784	1,543,784	1,543,737	1,543,750		34		34		1,543,784				44,207	07/17/2028	1.A FE
505920-AD-0	LAD AUTO RECEIVABLES TRUST 2024-2	09/15/2026	PAYDOWN	XXX	37,519	37,519	37,516	37,518		1		1		37,519				1,536	07/16/2029	1.A FE
58769F-AC-9	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202	09/15/2026	PAYDOWN	XXX	109,932	109,932	111,323	110,738		(806)		(806)		109,932				4,347	11/15/2028	1.A FE
58770A-AC-7	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202	09/15/2026	PAYDOWN	XXX	186,432	186,432	185,080	186,189		243		243		186,432				5,429	11/15/2027	1.A FE
65479U-AD-0	NISSAN AUTO RECEIVABLES 2024-A OWNER TRU	09/15/2026	PAYDOWN	XXX	1,150,492	1,150,492	1,154,141	1,153,436		(2,943)		(2,943)		1,150,492				40,221	12/15/2028	1.A FE
65480J-AC-4	NISSAN AUTO RECEIVABLES 2022-B OWNER TRU	07/15/2026	PAYDOWN	XXX	8,121	8,121	8,119	8,121						8,121				211	05/17/2027	1.A FE
65480J-AD-2	NISSAN AUTO RECEIVABLES 2022-B OWNER TRU	09/15/2026	PAYDOWN	XXX	79,238	79,238	79,260	79,253		(14)		(14)		79,238				2,348	11/15/2029	1.A FE
65480M-AD-5	NISSAN AUTO RECEIVABLES 2023-B OWNER TRU	09/15/2026	PAYDOWN	XXX	250,183	250,183	252,626	251,426		(1,243)		(1,243)		250,183				9,820	03/15/2028	1.A FE
65490D-AB-7	NISSAN AUTO RECEIVABLES 2025-B OWNER TRU	09/15/2026	PAYDOWN	XXX	1,784,337	1,784,337	1,784,331	1,784,331		6		6		1,784,337				47,804	07/17/2028	1.A FE
706916-AB-9	PENFED AUTO RECEIVABLES OWNER TRUST 2025	09/15/2026	PAYDOWN	XXX	1,409,749	1,409,749	1,409,685	1,409,697		52		52		1,409,749				38,636	09/15/2028	1.A FE
74940L-AA-9	RCKT MORTGAGE TRUST 2026-CES3	09/01/2026	PAYDOWN	XXX	120,783	120,783	120,780			3		3		120,783				2,618	03/01/2056	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78398H-AB-4	SFS AUTO RECEIVABLES SECURITIZATION TRUS	09/20/2026	PAYDOWN	XXX	302,814	302,814	302,792	302,799		14		14		302,814				9,056	11/20/2028	1.A FE
858928-AB-0	STELLANTIS FINANCIAL UNDERWRITTEN ENHANC	09/20/2026	PAYDOWN	XXX	944,331	944,331	944,293	944,312		19		19		944,331				29,140	07/20/2027	1.A FE
89190M-AA-2	TOWD POINT MORTGAGE TRUST 2026-CES2	09/01/2026	PAYDOWN	XXX	12,348	12,348	12,348							12,348				288	02/01/2066	1.A FE
89231G-AC-2	TOYOTA AUTO RECEIVABLES 2025-D OWNER TRU	09/15/2026	PAYDOWN	XXX	744,816	744,816	744,816	744,816						744,816				20,142	08/15/2028	1.A FE
89231H-AB-2	TOYOTA AUTO RECEIVABLES 2025-B OWNER TRU	09/15/2026	PAYDOWN	XXX	157,260	157,260	157,253	157,256		4		4		157,260				4,657	03/15/2028	1.A FE
89231H-AC-0	TOYOTA AUTO RECEIVABLES 2025-B OWNER TRU	09/15/2026	PAYDOWN	XXX	589,725	589,725	589,725	589,725						589,725				17,259	03/15/2028	1.A FE
89237N-AD-9	TOYOTA AUTO RECEIVABLES 2024-B OWNER TRU	09/15/2026	PAYDOWN	XXX	1,098,124	1,098,124	1,097,968	1,098,075		49		49		1,098,124				38,886	01/16/2029	1.A FE
89238V-AB-4	TOYOTA AUTO RECEIVABLES 2025-C OWNER TRU	09/15/2026	PAYDOWN	XXX	478,369	478,369	478,358	478,361		8		8		478,369				13,638	06/15/2028	1.A FE
89238V-AC-2	TOYOTA AUTO RECEIVABLES 2025-C OWNER TRU	09/15/2026	PAYDOWN	XXX	712,998	712,998	712,998	712,998						712,998				19,549	06/15/2028	1.A FE
89239T-AD-4	TOYOTA AUTO RECEIVABLES 2024-D OWNER TRU	09/15/2026	PAYDOWN	XXX	531,743	531,743	535,316	535,250		(3,507)		(3,507)		531,743				15,541	06/15/2029	1.A FE
89240K-AB-4	TOYOTA AUTO RECEIVABLES 2026-A OWNER TRU	09/15/2026	PAYDOWN	XXX	93,281	93,281	93,280			2		2		93,281				2,016	12/15/2028	1.A FE
90327H-AB-5	USAA AUTO OWNER TRUST 2025-A	09/15/2026	PAYDOWN	XXX	962,693	962,693	962,684	962,685		7		7		962,693				25,419	03/15/2028	1.A FE
90367V-AB-5	USB AUTO OWNER TRUST 2025-1	09/15/2026	PAYDOWN	XXX	451,607	451,607	451,591	451,597		9		9		451,607				13,543	06/15/2028	1.A FE
92868M-AB-5	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2025	09/20/2026	PAYDOWN	XXX	1,953,230	1,953,230	1,953,168	1,953,200		30		30		1,953,230				58,442	01/20/2028	1.A FE
92869Q-AB-5	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2025	09/20/2026	PAYDOWN	XXX	598,208	598,208	598,200	598,201		7		7		598,208				15,894	08/21/2028	1.A FE
92869Q-AC-3	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2025	09/21/2026	PAYDOWN	XXX	615,187	615,187	615,187	615,187						615,187				16,642	08/21/2028	1.A FE
98164N-AD-7	WORLD OMNI AUTO RECEIVABLES TRUST 2024-C	09/15/2026	PAYDOWN	XXX	620,277	620,277	620,152	620,225		51		51		620,277				18,265	12/17/2029	1.A FE
98164T-AB-8	WORLD OMNI AUTO RECEIVABLES TRUST 2025-B	09/15/2026	PAYDOWN	XXX	180,150	180,150	180,133	180,139		10		10		180,150				5,237	08/15/2028	1.A FE
98165H-AB-3	WORLD OMNI AUTO RECEIVABLES TRUST 2025-D	09/15/2026	PAYDOWN	XXX	1,613,945	1,613,945	1,613,842	1,613,855		91		91		1,613,945				41,907	02/15/2029	1.A FE
98165H-AC-1	WORLD OMNI AUTO RECEIVABLES TRUST 2025-D	09/15/2026	PAYDOWN	XXX	766,624	766,624	766,624	766,624						766,624				20,685	02/15/2029	1.A FE
981936-AG-2	WORLD OMNI AUTO RECEIVABLES TRUST 2025-C	09/15/2026	PAYDOWN	XXX	824,634	824,634	824,634	824,634						824,634				22,888	10/16/2028	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					54,795,588	54,795,588	54,752,520	53,650,066		15,181		15,181		54,795,588				1,558,763	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)																				
65481D-AD-4	NISSAN AUTO LEASE TRUST 2024-B	09/15/2026	PAYDOWN	XXX	1,115,634	1,115,634	1,120,274	1,119,167		(3,533)		(3,533)		1,115,634				38,735	11/15/2027	1.A FE
881934-AD-5	TESLA AUTO LEASE TRUST 2024-B	09/20/2026	PAYDOWN	XXX	2,089,742	2,089,742	2,099,620	2,094,390		(4,648)		(4,648)		2,089,742				67,567	10/20/2027	1.A FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					3,205,376	3,205,376	3,219,894	3,213,557		(8,181)		(8,181)		3,205,376				106,302	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Lease-Backed Securities - Full Analysis (Unaffiliated)																				
00219N-AA-4	ARI FLEET LEASE TRUST 2026-B	09/15/2026	PAYDOWN	XXX	290,835	290,835	290,835							290,835				3,064	05/17/2027	1.C FE
03237G-AA-1	AMUR EQUIPMENT FINANCE RECEIVABLES XVI L	09/21/2026	PAYDOWN	XXX	733,756	733,756	733,756							733,756				3,697	07/20/2027	1.D FE
03238B-AB-9	AMUR EQUIPMENT FINANCE RECEIVABLES XIV L	09/20/2026	PAYDOWN	XXX	363,073	363,073	364,423	364,117		(1,044)		(1,044)		363,073				12,546	07/21/2031	1.A FE
04033H-AB-1	ARI FLEET LEASE TRUST 2024-B	09/15/2026	PAYDOWN	XXX	28,691	28,691	28,688	28,689		2		2		28,691				1,054	04/15/2033	1.A FE
05594H-AB-9	BMW VEHICLE LEASE TRUST 2025-2	09/25/2026	PAYDOWN	XXX	405,556	405,556	405,539	405,542		14		14		405,556				10,654	11/26/2027	1.A FE
05594Y-AC-0	BMW VEHICLE LEASE TRUST 2026-1	09/25/2026	PAYDOWN	XXX	5,057	5,057	5,057							5,057				88	07/25/2028	1.A FE
05613M-AD-1	BMW VEHICLE LEASE TRUST	09/25/2026	PAYDOWN	XXX	241,476	241,476	242,051	241,906		(431)		(431)		241,476				6,763	10/25/2027	1.A FE
096912-AB-6	BMW VEHICLE LEASE TRUST 2025-1	09/25/2026	PAYDOWN	XXX	791,942	791,942	791,853	791,891		51		51		791,942				23,427	09/27/2027	1.A FE
12515P-AB-3	CCG RECEIVABLES TRUST 2024-1	09/14/2026	PAYDOWN	XXX	476,081	476,081	480,451	480,420		(4,339)		(4,339)		476,081				16,294	03/15/2032	1.A FE
12674B-AB-1	CNH EQUIPMENT TRUST 2025-A	09/15/2026	PAYDOWN	XXX	621,908	621,908	621,894	621,902		6		6		621,908				18,145	08/15/2028	1.A FE
18978F-AC-0	CNH EQUIPMENT TRUST 2024-A	09/15/2026	PAYDOWN	XXX	65,955	65,955	65,152	65,765		190		190		65,955				2,107	06/15/2029	1.A FE
18978G-AD-6	CNH EQUIPMENT TRUST 2024-C	09/15/2026	PAYDOWN	XXX	646,870	646,870	647,999	648,009		(1,139)		(1,139)		646,870				17,040	01/15/2030	1.A FE
18978J-AD-0	CNH EQUIPMENT TRUST 2024-B	09/15/2026	PAYDOWN	XXX	192,944	192,944	192,927	192,938		6		6		192,944				6,758	09/17/2029	1.A FE
189920-AC-5	CNH EQUIPMENT TRUST 2026-A	09/15/2026	PAYDOWN	XXX	356,620	356,620	356,620							356,620				7,934	06/15/2029	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
23292H-AC-5	DLLAA 2023-1 LLC	09/20/2026	PAYDOWN	XXX	471,285	471,285	477,213	474,434		(3,149)		(3,149)		471,285				17,597	02/22/2028	1.A FE
23346M-AC-0	DLLAD 2024-1 LLC	09/20/2026	PAYDOWN	XXX	63,606	63,606	63,593	63,600		6		6		63,606				2,420	07/20/2029	1.A FE
233868-AC-2	DAIMLER TRUCKS RETAIL TRUST 2023-1	07/15/2026	PAYDOWN	XXX	81,218	81,218	82,496	81,493		(275)		(275)		81,218				2,795	03/15/2027	1.A FE
233874-AC-0	DAIMLER TRUCKS RETAIL TRUST 2024-1	09/15/2026	PAYDOWN	XXX	275,379	275,379	275,355	275,373		6		6		275,379				9,852	12/15/2027	1.A FE
24702G-AE-5	DELL EQUIPMENT FINANCE TRUST 2024-1	09/22/2026	PAYDOWN	XXX	104,332	104,332	104,330	104,331		1		1		104,332				3,809	03/22/2030	1.A FE
24703V-AC-5	DELL EQUIPMENT FINANCE TRUST 2025-2	09/22/2026	PAYDOWN	XXX	1,942,068	1,942,068	1,944,667	1,944,627		(2,559)		(2,559)		1,942,068				54,381	02/22/2028	1.A FE
252154-AB-5	DEXT ABS 2025-1 LLC	09/15/2026	PAYDOWN	XXX	882,138	882,138	882,084	882,113		25		25		882,138				27,067	08/16/2027	1.A FE
345276-AB-5	FORD CREDIT AUTO LEASE TRUST 2026-A	09/15/2026	PAYDOWN	XXX	156,006	156,006	155,992			14		14		156,006				3,371	08/15/2028	1.A FE
345279-AD-5	FORD CREDIT AUTO LEASE TRUST 2024-B	09/15/2026	PAYDOWN	XXX	204,235	204,235	205,344	204,914		(679)		(679)		204,235				6,783	12/15/2027	1.A FE
36269W-AD-1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	08/20/2026	PAYDOWN	XXX	590,563	590,563	590,529	590,555		8		8		590,563				18,751	07/20/2027	1.A FE
36273V-AB-1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	09/20/2026	PAYDOWN	XXX	27,658	27,658	27,656			3		3		27,658				631	04/20/2028	1.A FE
379965-AB-2	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	09/20/2026	PAYDOWN	XXX	455,946	455,946	455,920	455,928		18		18		455,946				12,718	10/20/2027	1.A FE
38012Q-AD-0	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	09/20/2026	PAYDOWN	XXX	3,830,690	3,830,690	3,825,095	3,828,233		2,457		2,457		3,830,690				106,548	10/20/2027	1.A FE
39154G-AH-9	GREATAMERICA LEASING RECEIVABLES FUNDING	09/15/2026	PAYDOWN	XXX	356,910	356,910	356,899	356,905		5		5		356,910				10,770	10/15/2027	1.A FE
39154T-CP-1	GREATAMERICA LEASING RECEIVABLES FUNDING	09/15/2026	PAYDOWN	XXX	244,179	244,179	244,173	244,173		5		5		244,179				7,604	05/15/2028	1.A FE
40444M-AE-1	HPEFS EQUIPMENT TRUST 2024-2	09/20/2026	PAYDOWN	XXX	148,612	148,612	148,607	148,609		3		3		148,612				5,236	10/20/2031	1.A FE
40446E-AB-3	HPEFS EQUIPMENT TRUST 2025-1	09/20/2026	PAYDOWN	XXX	1,425,501	1,425,501	1,425,477	1,425,480		21		21		1,425,501				42,398	09/20/2032	1.A FE
448970-AB-9	HYUNDAI AUTO LEASE SECURITIZATION TRUST	09/15/2026	PAYDOWN	XXX	438,985	438,985	438,971			14		14		438,985				9,655	05/15/2028	1.A FE
448984-AB-0	HYUNDAI AUTO LEASE SECURITIZATION TRUST	07/15/2026	PAYDOWN	XXX	29,701	29,701	29,740	29,717		(16)		(16)		29,701				826	03/15/2027	1.A FE
448984-AD-6	HYUNDAI AUTO LEASE SECURITIZATION TRUST	09/15/2026	PAYDOWN	XXX	3,377,513	3,377,513	3,378,922	3,378,588		(1,075)		(1,075)		3,377,513				104,592	04/17/2028	1.A FE
44935D-AB-5	HYUNDAI AUTO LEASE SECURITIZATION TRUST	09/15/2026	PAYDOWN	XXX	145,810	145,810	145,802	145,805		4		4		145,810				4,460	09/15/2027	1.A FE
44935D-AC-3	HYUNDAI AUTO LEASE SECURITIZATION TRUST	09/15/2026	PAYDOWN	XXX	507,164	507,164	507,164	507,164						507,164				15,104	09/15/2027	1.A FE
47786W-AD-2	JOHN DEERE OWNER TRUST 2024-B	09/15/2026	PAYDOWN	XXX	283,474	283,474	283,418	283,451		22		22		283,474				9,875	03/15/2029	1.A FE
47800D-AB-0	JOHN DEERE OWNER TRUST 2025	09/15/2026	PAYDOWN	XXX	433,365	433,365	433,336	433,350		15		15		433,365				12,304	03/15/2028	1.A FE
47800R-AD-5	JOHN DEERE OWNER TRUST 2024	09/15/2026	PAYDOWN	XXX	204,759	204,759	204,748	204,755		4		4		204,759				6,801	11/15/2028	1.A FE
47800U-AB-2	JOHN DEERE OWNER TRUST 2025-B	09/15/2026	PAYDOWN	XXX	1,281,800	1,281,800	1,281,671	1,281,709		92		92		1,281,800				36,578	07/17/2028	1.A FE
50117D-AC-0	KUBOTA CREDIT OWNER TRUST 2024-2	09/15/2026	PAYDOWN	XXX	347,876	347,876	347,868	347,873		3		3		347,876				12,175	11/15/2028	1.A FE
55318C-AC-8	MMAF EQUIPMENT FINANCE LLC 2024-A	09/13/2026	PAYDOWN	XXX	14,611	14,611	14,689			(78)		(78)		14,611				116	07/14/2031	1.A FE
58768Y-AB-1	MERCEDES-BENZ AUTO LEASE TRUST 2025-A	09/15/2026	PAYDOWN	XXX	348,881	348,881	348,880	348,881		1		1		348,881				10,670	04/17/2028	1.A FE
58769G-AD-5	MERCEDES-BENZ AUTO LEASE TRUST 2024-B	09/15/2026	PAYDOWN	XXX	486,975	486,975	486,893	486,945		30		30		486,975				13,665	02/15/2028	1.A FE
65481H-AB-9	NISSAN AUTO LEASE TRUST 2026-A	09/15/2026	PAYDOWN	XXX	22,457	22,457	22,457							22,457				484	05/15/2028	1.A FE
69433B-AB-3	PEAC SOLUTIONS RECEIVABLES 2024-1 LLC	09/20/2026	PAYDOWN	XXX	234,137	234,137	234,112	234,131		6		6		234,137				9,002	06/21/2027	1.A FE
73329K-AB-2	PORSCHE INNOVATIVE LEASE OWNER TRUST 202	09/20/2026	PAYDOWN	XXX	309,987	309,987	309,983	309,985		3		3		309,987				9,463	12/20/2027	1.A FE
78437V-AG-5	SBNA AUTO LEASE TRUST 2024-B	09/20/2026	PAYDOWN	XXX	27,760	27,760	27,746	27,754		6		6		27,760				1,156	12/20/2028	1.A FE
85855E-AB-2	STELLANTIS FINANCIAL UNDERWRITTEN ENHANC	09/20/2026	PAYDOWN	XXX	553,713	553,713	553,668	553,670		43		43		553,713				15,634	06/20/2028	1.A FE
88162V-AB-6	TESLA LEASE ELECTRIC VEHICLE SECURITIZAT	09/20/2026	PAYDOWN	XXX	463,185	463,185	463,127	463,137		47		47		463,185				12,763	06/20/2028	1.A FE
891943-AD-4	TOYOTA LEASE OWNER TRUST 2024-B	09/20/2026	PAYDOWN	XXX	2,388,093	2,388,093	2,387,814	2,388,013		80		80		2,388,093				66,657	09/20/2027	1.A FE
89240N-AB-8	TOYOTA LEASE OWNER TRUST 2025-B	09/20/2026	PAYDOWN	XXX	407,968	407,968	407,940	407,946		22		22		407,968				10,586	05/22/2028	1.A FE
92866E-AD-1	VOLKSWAGEN AUTO LEASE TRUST 2024-A	09/20/2026	PAYDOWN	XXX	1,720,867	1,720,867	1,727,781	1,725,394		(4,528)		(4,528)		1,720,867				59,767	06/21/2027	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
92868B-AB-9	VOLKSWAGEN AUTO LEASE TRUST 2025-B	09/20/2026	PAYDOWN	XXX	441,496	441,496	441,446	441,456		40		40		441,496				11,693	04/20/2028	1.A FE
92868W-AB-3	VOLKSWAGEN AUTO LEASE TRUST 2025-A	09/20/2026	PAYDOWN	XXX	349,653	349,653	349,636	349,643		10		10		349,653				10,318	12/20/2027	1.A FE
92887T-AB-7	VOLVO FINANCIAL EQUIPMENT LLC SERIES 202	09/15/2026	PAYDOWN	XXX	325,547	325,547	325,532	325,540		8		8		325,547				9,573	11/15/2027	1.A FE
96328G-CK-1	WHEELS FLEET LEASE FUNDING 1 LLC	09/18/2026	PAYDOWN	XXX	117,066	117,066	117,051	117,052		14		14		117,066				3,436	05/18/2040	1.A FE
96328G-CP-0	WHEELS FLEET LEASE FUNDING 1 LLC	09/18/2026	PAYDOWN	XXX	52,179	52,179	51,825			355		355		52,179				177	09/18/2040	1.A FE
98164P-AB-6	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	09/15/2026	PAYDOWN	XXX	573,580	573,580	573,544	573,563		17		17		573,580				16,609	12/15/2027	1.A FE
1719999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Lease-Backed Securities - Full Analysis (Unaffiliated)					32,369,692	32,369,692	32,388,439	30,287,469		(15,635)		(15,635)		32,369,692				936,441	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					123,985,251	123,985,251	124,002,053	106,476,651		33,368		33,368		123,985,251				3,449,292	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					123,985,251	123,985,251	124,002,053	106,476,651		33,368		33,368		123,985,251				3,449,292	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					123,985,251	123,985,251	124,002,053	106,476,651		33,368		33,368		123,985,251				3,449,292	XXX	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					333,906,407	334,053,251	333,020,354	309,889,290		432,737		432,737		334,067,841		(162,225)	(162,225)	9,986,919	XXX	XXX
6009999999 – Totals					333,906,407	XXX	333,020,354	309,889,290		432,737		432,737		334,067,841		(162,225)	(162,225)	9,986,919	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	*
Citizens Return Items - 1018 – J.P. Morgan		–	–	–	(1,951)	–	5,487	XXX
Flexible Spending - 8016 – J.P. Morgan		–	–	–	86,065	2,897	17,866	XXX
Blocked Policy - 0852 – J.P. Morgan		–	–	–	214	214	214	XXX
Payroll - 1058 – J.P. Morgan		–	–	–	–	–	–	XXX
PLA Agent Contract - 1363 – J.P. Morgan		–	–	–	4,604	14,392	8,282	XXX
CITIZENS Master - 0556 – J.P. Morgan		–	–	–	2,130,345	2,995,556	459,368	XXX
PLA Operating - 3385 – J.P. Morgan		–	–	–	(1,135,845)	(674,796)	(194,385)	XXX
PLA Field Claims - 5257 – J.P. Morgan		–	–	–	2,500	–	–	XXX
Citizens Return Premium - 0697 – J.P. Morgan		–	–	–	(21,285,925)	(19,907,161)	(19,130,195)	XXX
PLA BC Return Premium - 5638 – J.P. Morgan		–	–	–	812	–	–	XXX
CLA BC Return Premium - 8626 – J.P. Morgan		–	–	–	–	–	–	XXX
CST BC Return Premium - 7618 – J.P. Morgan		–	–	–	–	–	–	XXX
CITIZENS Depository - 0622 – J.P. Morgan		–	–	–	754,636	1,467,573	363,649	XXX
BC Commissions - 6693 – J.P. Morgan		–	–	–	(76,031)	(85,623)	(67,659)	XXX
Self-Funded Health Ins Plan - 7758 – J.P. Morgan		–	–	–	778,988	125	(709,743)	XXX
CITIZENS Indemnity - 0820 – J.P. Morgan		–	–	–	(48,165,004)	(51,703,899)	(40,204,018)	XXX
PLA CC Indemnity - 8715 – J.P. Morgan		–	–	–	–	–	–	XXX
CLA CC Indemnity - 0936 – J.P. Morgan		–	–	–	–	–	–	XXX
CST CC Indemnity - 1980 – J.P. Morgan		–	–	–	–	–	–	XXX
Citizens LAE - 0903 – J.P. Morgan		–	–	–	(5,694,898)	(5,422,117)	(4,789,408)	XXX
PLA CC LAE - 0257 – J.P. Morgan		–	–	–	–	–	–	XXX
CLA CC LAE - 1207 – J.P. Morgan		–	–	–	–	–	–	XXX
CST CC LAE - 2186 – J.P. Morgan		–	–	–	–	–	–	XXX
Emergency Assessments - 5925 – J.P. Morgan		–	–	–	–	–	–	XXX
CASH RETIREMENT HEALTH REIMBURSMENT - 6283 – J.P. Morgan		–	–	–	–	2,649	6,429	XXX
Citizens Wage Garnishment - 1617 – J.P. Morgan		–	–	–	–	–	–	XXX
BANK OF NEW YOR – K MEL						(53,940)	(16)	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories								XXX
0199999 – Total open depositories			–	–	(72,601,493)	(73,364,132)	(64,234,131)	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			–	–	(72,601,493)	(73,364,132)	(64,234,131)	XXX
0499999 – Cash in company's office			XXX	XXX				XXX
0599999 – Total			–	–	(72,601,493)	(73,364,132)	(64,234,131)	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
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
XXX	UNITED STATES TREASURY BILL		09/17/2026		12/17/2026	29,745,611		45,151
XXX	UNITED STATES TREASURY BILL		09/25/2026		10/27/2026	32,910,463		130,953
XXX	UNITED STATES TREASURY BILL		09/29/2026		11/10/2026	7,068,784		780
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)						69,724,858		176,884
0489999999 – Total - Issuer Credit Obligations (Unaffiliated)						69,724,858		176,884
0509999999 – Total Issuer Credit Obligations						69,724,858		176,884
Exempt Money Market Mutual Funds – as Identified by SVO								
262006-20-8	BNY DREYFUS GOVERNMENT CASH		09/30/2026		XXX	561,654,371	1,736,181	13,226,202
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						561,654,371	1,736,181	13,226,202
All Other Money Market Mutual Funds								
25160K-20-7	DWS GOVT MMKT SER-INST		09/23/2026		XXX	200,000,000	426,009	
61747C-70-7	MSILF GOVERNMENT-INST		09/23/2026		XXX	193,954,777	162,034	
825252-88-5	INVESCO GVT & AGNCY-INST		07/23/2026		XXX	200,000,000	614,366	974,521
8309999999 – All Other Money Market Mutual Funds						593,954,777	1,202,409	974,521
8589999999 – Total Cash Equivalents (Unaffiliated)						1,225,334,006	2,938,590	14,377,607
8609999999 – Total cash equivalents						1,225,334,006	2,938,590	14,377,607