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LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Washington National Insurance Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 70319 Employer's ID Number 36-1933760

Organized under the Laws of Indiana, State of Domicile or Port of Entry IN

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 05/26/1923 Commenced Business 09/07/1923

Statutory Home Office 11299 Illinois Street, Suite 200 (Street and Number), Carmel, IN, US 46032 (City or Town, State, Country and Zip Code)

Main Administrative Office 11299 Illinois Street, Suite 200 (Street and Number)

Carmel, IN, US 46032 (City or Town, State, Country and Zip Code), 317-817-6100 (Area Code) (Telephone Number)

Mail Address 11299 Illinois Street, Suite 200 (Street and Number or P.O. Box), Carmel, IN, US 46032 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 11299 Illinois Street, Suite 200 (Street and Number)

Carmel, IN, US 46032 (City or Town, State, Country and Zip Code), 317-817-6100 (Area Code) (Telephone Number)

Internet Website Address www.washingtonnational.com

Statutory Statement Contact Shelly Ann Hitch (Name), 317-817-6485 (Area Code) (Telephone Number)

Shelly.Hitch@CNOinc.com (E-mail Address), 317-817-2115 (FAX Number)

OFFICERS

President	Karen Jeannine DeToro	Treasurer	Brian Thomas Schneider
Secretary	Rachel Johanna Spehler	Actuary	Olukemi Iyabode Akinyemi

OTHER

Eric Ronald Johnson, Executive Vice President	Paul Harrington McDonough, Executive Vice President	Jeremy David Williams, Executive Vice President
Matthew Joseph Zimpfer, Executive Vice President	Kent Aron Dinius, Senior Vice President	Joel Thomas Koehneman, Senior Vice President
Richard Jason Shaffer, Senior Vice President	Gregory Dean Turner, Senior Vice President	Kirk Allen Anderson, Vice President

DIRECTORS OR TRUSTEES

Karen Jeannine DeToro	Joel Thomas Koehneman	Paul Harrington McDonough
Gregory Dean Turner	Jeremy David Williams	

State of Indiana
County of Hamilton 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.

Karen Jeannine DeToro
President

Rachel Johanna Spehler
Secretary

Kirk Allen Anderson
Vice President, Business Controller

Subscribed and sworn to before me this 5th day of November, 2026

Cheryl Vieceli
Notary Public, State of Indiana, Hamilton County
My Commission Expires October 20, 2033

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

CHERYL L VIECELI
Notary Public
Hamilton County - State of Indiana
Commission Number NP0766627
My Commission Expires Oct 20, 2033

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,589,321,332		3,589,321,332	3,479,263,323
2.	Stocks:				
	2.1 Preferred stocks	38,539,707		38,539,707	43,221,357
	2.2 Common stocks	127,343,440		127,343,440	120,185,161
3.	Mortgage loans on real estate:				
	3.1 First liens	75,827,582		75,827,582	91,113,315
	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)	27,417,775		27,417,775	28,363,952
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 53,837,058), cash equivalents ($ 9,018,622) and short-term investments ($ 63,090)	62,918,770		62,918,770	67,564,907
6.	Contract loans (including $ ..... premium notes)	15,910,060	7,729	15,902,331	16,547,963
7.	Derivatives	1,772,946		1,772,946	2,588,221
8.	Other invested assets	237,683,655		237,683,655	199,896,526
9.	Receivables for securities	1,444,770		1,444,770	3,115,321
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,178,180,038	7,729	4,178,172,308	4,051,860,047
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	42,334,279		42,334,279	40,367,260
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	8,505,914	866,153	7,639,761	6,980,424
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	2,360,016		2,360,016	2,406,116
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	157,638		157,638	342,056
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	613,179		613,179	3,202,266
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	3,341,975		3,341,975	
18.2	Net deferred tax asset	180,727,344	147,145,039	33,582,305	39,101,626
19.	Guaranty funds receivable or on deposit	1,784,204		1,784,204	1,917,563
20.	Electronic data processing equipment and software	51,086,230	46,139,566	4,946,665	4,124,789
21.	Furniture and equipment, including health care delivery assets ($ .....)	1,053,369	1,053,369		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				60,823,346
24.	Health care ($ .....) and other amounts receivable	56,068,563	55,686,723	381,840	450,491
25.	Aggregate write-ins for other than invested assets	232,171		232,171	732,488
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,526,444,920	250,898,579	4,275,546,341	4,212,308,471
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,931,666		2,931,666	2,802,163
28.	Total (Lines 26 and 27)	4,529,376,586	250,898,579	4,278,478,007	4,215,110,634
	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.	Transferable state tax credits	232,171		232,171	732,488
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	232,171		232,171	732,488

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 634,326,737 less $ included in Line 6.3 (including $ Modco Reserve)	634,326,737	649,559,568
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,118,503,768	2,073,500,059
3.	Liability for deposit-type contracts (including $ Modco Reserve)	928,316,987	830,041,345
4.	Contract claims:		
	4.1 Life	8,743,521	6,864,894
	4.2 Accident and health	104,233,313	91,091,868
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	400,527	418,816
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 13,244,871 accident and health premiums	13,307,021	15,435,914
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 945,400 assumed and $ 3,557,156 ceded	4,502,557	4,963,804
	9.4 Interest Maintenance Reserve	57,971,475	67,629,153
10.	Commissions to agents due or accrued-life and annuity contracts $ 465,502 , accident and health $ 10,490,762 and deposit-type contract funds $	10,956,264	10,231,048
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	5,159,218	6,917,462
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	176	190
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,173,523	8,589,565
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		36,620,763
15.2	Net deferred tax liability		
16.	Unearned investment income	188,338	178,529
17.	Amounts withheld or retained by reporting entity as agent or trustee	337,444	260,312
18.	Amounts held for agents' account, including $ 261,913 agents' credit balances	261,913	1,496,034
19.	Remittances and items not allocated	5,389,911	5,304,309
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	72,566,179	68,217,860
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	10,731,419	10,520,368
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	13,454,879	3,000,000
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	20,610,134	17,562,661
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,013,135,303	3,908,404,522
27.	From Separate Accounts Statement	2,931,666	2,802,163
28.	Total liabilities (Lines 26 and 27)	4,016,066,969	3,911,206,685
29.	Common capital stock	25,036,850	25,036,850
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	629,875,943	655,375,943
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(392,501,756)	(376,508,844)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	237,374,188	278,867,100
38.	Totals of Lines 29, 30 and 37	262,411,038	303,903,950
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,278,478,007	4,215,110,634
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	20,610,134	17,562,661
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,610,134	17,562,661
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	492,910,327	677,555,827	(905,896,047)
2.	Considerations for supplementary contracts with life contingencies	95,385		
3.	Net investment income	154,188,199	217,612,487	266,585,847
4.	Amortization of Interest Maintenance Reserve (IMR)	3,266,278	5,512,389	5,683,818
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	129,674,623	855,353	79,237,859
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	26,967	27,170	35,902
	8.2 Charges and fees for deposit-type contracts	7,877	10,778	15,120
	8.3 Aggregate write-ins for miscellaneous income	71,621	123,659	149,561
9.	Totals (Lines 1 to 8.3)	780,241,278	901,697,664	(554,187,941)
10.	Death benefits	19,072,113	16,988,876	22,509,926
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,160,402	924,345	1,159,678
12.	Annuity benefits	17,575,961	14,047,558	18,886,729
13.	Disability benefits and benefits under accident and health contracts	328,761,473	415,776,546	436,826,058
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	15,185,242	18,843,256	26,712,972
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	19,156,290	19,636,984	25,832,042
18.	Payments on supplementary contracts with life contingencies	1,823,057	2,053,284	2,671,707
19.	Increase in aggregate reserves for life and accident and health contracts	29,770,877	70,279,655	(1,702,237,427)
20.	Totals (Lines 10 to 19)	432,505,416	558,550,503	(1,167,638,316)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	152,814,748	132,114,212	180,356,126
22.	Commissions and expense allowances on reinsurance assumed	1,815,897	1,992,288	2,601,916
23.	General insurance expenses and fraternal expenses	160,999,365	156,163,592	210,956,305
24.	Insurance taxes, licenses and fees, excluding federal income taxes	20,796,056	19,982,946	28,275,246
25.	Increase in loading on deferred and uncollected premiums	(416,832)	439,994	1,140,826
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(58,460)	(777,008)	(777,237)
27.	Aggregate write-ins for deductions	(3,318,449)	(6,297,603)	109,081,420
28.	Totals (Lines 20 to 27)	765,137,740	862,168,923	(636,003,714)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	15,103,538	39,528,741	81,815,773
30.	Dividends to policyholders and refunds to members	282,330	309,019	404,027
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	14,821,208	39,219,722	81,411,746
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	5,353,163	10,243,701	57,928,019
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	9,468,046	28,976,021	23,483,727
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 464,923 (excluding taxes of $ (481,765) transferred to the IMR)	475,115	(871,572)	(45,080,297)
35.	Net income (Line 33 plus Line 34)	9,943,160	28,104,449	(21,596,570)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	303,903,950	275,643,463	275,643,463
37.	Net income (Line 35)	9,943,160	28,104,449	(21,596,570)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 309,836	3,296,441	2,541,652	3,117,397
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	7,057,527	68,359,130	(2,393,044)
41.	Change in nonadmitted assets	(11,276,168)	(171,610,057)	156,557
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(4,348,319)	2,084,706	14,897,386
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	(25,500,000)	(27,000,000)	(285,000,000)
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(20,665,554)		319,078,761
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(41,492,912)	(97,520,118)	28,260,487
55.	Capital and surplus, as of statement date (Lines 36 + 54)	262,411,038	178,123,344	303,903,950
	DETAILS OF WRITE-INS			
08.301.	Utilization of transferable state tax credits	64,849	115,242	137,890
08.302.	Miscellaneous income	6,772	8,417	11,671
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	71,621	123,659	149,561
2701.	Reserve adjustments on reinsurance assumed	(3,309,058)	(6,295,642)	(9,317,894)
2702.	Transfer of life and annuity reserves under coinsurance ceded agreements	(9,391)	(2,099)	(1,304)
2703.	Transfer of IMR under coinsurance ceded agreement with affiliate			118,400,481
2798.	Summary of remaining write-ins for Line 27 from overflow page		137	137
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(3,318,449)	(6,297,603)	109,081,420
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	490,541,470	672,612,824	718,725,886
2.	Net investment income	142,659,008	207,048,335	258,094,062
3.	Miscellaneous income	109,115,535	1,016,961	398,517,203
4.	Total (Lines 1 to 3)	742,316,013	880,678,120	1,375,337,151
5.	Benefit and loss related payments	382,093,151	478,390,129	584,689,445
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(58,446)	(776,986)	(777,250)
7.	Commissions, expenses paid and aggregate write-ins for deductions	329,888,254	310,242,768	415,255,576
8.	Dividends paid to policyholders	300,619	322,051	423,428
9.	Federal and foreign income taxes paid (recovered) net of $ (16,842) tax on capital gains (losses)	45,299,058	(5,132,580)	4,967,974
10.	Total (Lines 5 through 9)	757,522,637	783,045,382	1,004,559,174
11.	Net cash from operations (Line 4 minus Line 10)	(15,206,624)	97,632,738	370,777,977
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,465,808,367	526,168,416	833,526,109
	12.2 Stocks	4,635,064	2,919,300	6,923,628
	12.3 Mortgage loans	15,285,733	9,947,470	11,016,077
	12.4 Real estate			6,042,958
	12.5 Other invested assets	25,730,054	15,936,365	25,368,095
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	14,437,994	2,943,796	4,477,738
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,525,897,212	557,915,347	887,354,605
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,572,948,800	533,089,813	838,246,053
	13.2 Stocks	4,500,000		
	13.3 Mortgage loans		11,620,000	11,620,000
	13.4 Real estate			
	13.5 Other invested assets	62,351,800	22,150,086	52,875,565
	13.6 Miscellaneous applications	1		(1)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,639,800,601	566,859,899	902,741,617
14.	Net increase/(decrease) in contract loans and premium notes	(667,001)	52,057	(1,073,825)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(113,236,388)	(8,996,610)	(14,313,187)
	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	34,500,000	(27,000,000)	(345,000,000)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	98,275,643	(8,806,710)	(9,611,940)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(8,978,771)	(6,304,018)	(12,630,427)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	123,796,872	(42,110,728)	(367,242,367)
	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)	(4,646,140)	46,525,400	(10,777,576)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	67,564,926	78,342,503	78,342,503
	19.2 End of period (Line 18 plus Line 19.1)	62,918,786	124,867,903	67,564,927

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

20.0001. Capitalized interest	549,445	1,133,597	2,305,011
20.0002. Reclassification of invested assets		41,857,159	41,857,159
20.0003. Initial ceded premium on coinsurance agreement with affiliate			1,626,515,298
20.0004. Transfer of invested assets on coinsurance ceded agreement with affiliate			1,626,515,299
20.0005. Exchanges, conversions and transfers of invested assets	108,858		27,671,083

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	57,051,107	51,109,582	70,063,584
2.	Group life	178,713	197,912	262,570
3.	Individual annuities	885,293	1,125,412	1,462,623
4.	Group annuities	974	7,943	16,477
5.	Accident & health	702,498,110	625,967,506	843,994,384
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	760,614,198	678,408,355	915,799,637
9.	Deposit-type contracts	325,000,000	125,000,000	125,000,000
10.	Total (Lines 8 and 9)	1,085,614,198	803,408,355	1,040,799,637

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

Accounting Practices

A. The financial statements of Washington National Insurance Company (“Company”) are presented on the basis of accounting practices prescribed or permitted by the Indiana Department of Insurance ("Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Indiana for reporting the financial condition and results of operations of an insurance company and determining its solvency under Indiana Insurance Law. The *Accounting Practices and Procedures* manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Indiana. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. The Company has no such permitted practices.

Although not required by the State of Indiana, the Company uses continuous CARVM reserving methods for all deferred annuity contracts versus curtate CARVM reserving methods required by NAIC SAP. If curtate CARVM reserving methods were used for contracts issued beginning January 1, 2001, surplus would be increased by approximately $331,746 and $275,302 as of September 30, 2026 and December 31, 2025, respectively. Additionally, net income for the nine months ended September 30, 2026 and the year ended December 31, 2025 would be increased by $56,444 and $36,370, respectively. Using curtate CARVM reserving methods for deferred annuity contracts would not have caused the Company’s risk-based capital to trigger a regulatory event.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and reserve practices employed by the Company is shown below:

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) Washington National Insurance Company, State of Indiana basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 9,943,160	$ (21,596,570)
(2) Company Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	(56,444)	(36,370)
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1- 2 - 3 = 4)	XXX	XXX	XXX	$ 9,999,604	$ (21,560,200)
SURPLUS					
(5) Washington National Insurance Company, State of Indiana basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 262,411,038	$303,903,950
(6) Company Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	(331,746)	(275,302)
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 262,742,784	$304,179,252

B. No significant changes

C.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method, with the following exceptions: (i) those containing call provisions, except “make-whole” call provisions, are amortized using the yield-to-worst method; and (ii) those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. SVO-identified bond exchange-traded fund investments are reported at fair value with changes in fair value recorded as unrealized gains or losses. The Company does not utilize the systematic value measurement method for SVO-identified investments.

(6) Asset-backed securities are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities that are of high credit quality at acquisition, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality at acquisition, changes in currently estimated cash flow estimates are accounted for using the prospective method.

No other significant changes

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern, continued

D. Going Concern

The Company's management does not have substantial doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

No significant changes

B. - C.

None

D. Asset-backed Securities

(1) Prepayment assumptions for asset-backed securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.

(2) The Company did not record any other-than-temporary impairments (“OTTI”) during the nine months ended September 30, 2026 under SSAP No. 43 – Asset-Backed Securities (“SSAP 43”), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

(3) The Company did not recognize any OTTI as of September 30, 2026 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held asset-backed securities.

(4) Asset-backed securities owned at September 30, 2026 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$	21,770,211
2.	12 Months or Longer	$	11,237,752

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

1.	Less than 12 Months	$	650,775,197
2.	12 Months or Longer	$	72,950,343

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company's assessment of whether unrealized losses are "other-than-temporary" requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment's rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to retain the investment until its anticipated recovery occurs; (viii) whether it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (ix) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company's investment may be affected by changes in such values; (x) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (xi) the Company's best estimate of the value of any collateral; and (xii) other objective and subjective factors.

E. - I.

None

J. - K.

No significant changes

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	$ —	—	$ —
c. Subject to repurchase agreements	—	—	—	—	$ —	—	$ —
d. Subject to reverse repurchase agreements	—	—	—	—	$ —	—	$ —
e. Subject to dollar repurchase agreements	—	—	—	—	$ —	—	$ —
f. Subject to dollar reverse repurchase agreements	—	—	—	—	$ —	—	$ —
g. Placed under option contracts	—	—	—	—	$ —	—	$ —
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	$ —	—	$ —
i. FHLB capital stock	27,000,000	—	—	—	$ 27,000,000	22,500,000	$ 4,500,000
j. On deposit with states	15,983,474	—	—	—	$ 15,983,474	17,328,978	$ (1,345,504)
k. On deposit with other regulatory bodies	—	—	—	—	$ —	—	$ —
l. Pledged collateral to FHLB (including assets backing funding agreements)	906,001,546	—	—	—	$906,001,546	710,438,643	$195,562,903
m. Pledged as collateral not captured in other categories	—	—	—	—	$ —	—	$ —
n. Other restricted assets	—	—	—	—	$ —	—	$ —
o. Collateral assets received and on balance sheet	—	—	—	—	$ —	—	$ —
p. Assets held under modco reinsurance agreements	—	—	—	—	$ —	—	$ —
q. Assets held under funds withheld reinsurance agreements	—	—	—	—	$ —	—	$ —
r. Total Restricted Assets (Sum of a through q)	$948,985,020	$ —	$ —	$ —	$948,985,020	$750,267,621	$198,717,399

(a) Subset of column 1

(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

Restricted Asset Category	Current Year			
			Percentage	
	8	9	10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	—	— %	— %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	27,000,000	0.60 %	0.63 %
j. On deposit with states	—	15,983,474	0.35 %	0.37 %
k. On deposit with other regulatory bodies	—	—	— %	— %
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	906,001,546	20.00 %	21.18 %
m. Pledged as collateral not captured in other categories	—	—	— %	— %
n. Other restricted assets	—	—	— %	— %
o. Collateral assets received and on balance sheet	—	—	— %	— %
p. Assets held under modco reinsurance agreements	—	—	— %	— %
q. Assets held under funds withheld reinsurance agreements	—	—	— %	— %
r. Total Restricted Assets (Sum of a through q)	$ —	$ 948,985,020	20.95 %	22.18 %

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

(2) The Company did not have any assets pledged as collateral not captured in other categories at September 30, 2026.

(3) The Company had no other restricted assets at September 30, 2026.

(4) The Company had no collateral received or assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets at September 30, 2026.

(5) The Company had no assets held as collateral or under modified coinsurance ("Modco") or funds withheld reinsurance ("FWH") agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) at September 30, 2026.

M. - N.

None

O. - Q.

No significant changes

R. Reporting Entity’s Share of Cash Pool by Asset Type

The Company did not participate in a cash pool during 2026.

S.

None

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No significant changes

8. Derivative Instruments

No significant changes

9. Income Taxes

No significant changes

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

A. - O.

No significant changes

See Note #13 D. regarding dividends paid by the Company.

11. Debt

A. None

B. Federal Home Loan Bank ("FHLB") Agreements

(1) Federal Home Loan Bank of Indianapolis ("FHLBI")

The Company is a member of the FHLBI. As a member of the FHLBI, the Company has the ability to borrow on a collateralized basis from FHLBI. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. The current borrowing capacity under this agreement is $600,000,000, as determined by authorization of the Company's board of directors. The Company is required to hold certain minimum amounts of FHLBI common stock as a requirement of membership in the FHLBI, and additional amounts based on the amount of the borrowings.

All FHLB activity is included in the Company's General Account.

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	4,215,200	4,215,200	—
	(c) Additional Activity Stock	22,784,800	22,784,800	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	$ 27,000,000	$ 27,000,000	$ —
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 600,000,000	XXXXXXX	XXXXXXX
2.	Prior Year-end			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	5,000,000	5,000,000	—
	(c) Additional Activity Stock	17,500,000	17,500,000	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	$ 22,500,000	$ 22,500,000	$ —
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 600,000,000	XXXXXXX	XXXXXXX

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

b. Membership Stock eligible and not eligible for redemption as of September 30, 2026 is as follows:

	Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	4,215,200	4,215,200	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowings
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 754,411,627	$ 906,001,546	$ 600,000,000
2.	Current Year General Account Total Collateral Pledged	$ 754,411,627	$ 906,001,546	$ 600,000,000
3.	Current Year Separate Accounts Total Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	648,386,113	710,438,643	500,000,000

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 754,411,627	$ 906,001,546	$ 600,000,000
2.	Current Year General Account Maximum Collateral Pledged	$ 754,411,627	$ 906,001,546	$ 600,000,000
3.	Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	686,470,379	763,992,616	500,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1.	Current Year				
	(a) Debt	$ —	$ —	$ —	XXX
	(b) Funding Agreements	600,000,000	600,000,000		601,128,744
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (a+b+c)	$ 600,000,000	$ 600,000,000	$ —	$ 601,128,744
2.	Prior Year-end				
	(a) Debt	$ —	$ —	$ —	XXX
	(b) Funding Agreements	500,000,000	500,000,000	—	500,983,743
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (a+b+c)	$ 500,000,000	$ 500,000,000	$ —	$ 500,983,743

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt	$ —	$ —	$ —
2.	Funding Agreements	600,000,000	600,000,000	—
3.	Other	—	—	—
4.	Aggregate Total (Lines 1+2+3)	$ 600,000,000	$ 600,000,000	$ —

c. FHLB - Prepayment Obligations

		Does the Company have prepayment obligations under the following arrangements (YES/NO)?
1.	Debt	N/A
2.	Funding Agreements	YES
3.	Other	N/A

At the option of the Company, prepayment of the FHLB borrowings may be made, subject to any prepayment fees.

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

No significant changes

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

A. - C.

No significant changes

D. During 2026, the Company paid dividends from other than earned surplus to its sole shareholder, CDOC, Inc., ("CDOC"), as follows:

(1) On June 29, 2026, the Company paid an extraordinary dividend of $20,000,000 in cash.

(2) On March 31, 2026, the Company paid an extraordinary dividend of $5,500,000 in cash.

E. - M.

No significant changes

14. Liabilities, Contingencies and Assessments

A. - E.

No significant changes

F. All Other Contingencies

No significant changes

15. Leases

A. (1) - (3) No significant changes

B. No significant changes

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

A. None

B. None

C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the nine months ended September 30, 2026 and reacquired within 30 days of the sale date.

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

None

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

None

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at September 30, 2026

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
SVO identified funds	$ 3,485,760	$ —	$ —	$ —	$ 3,485,760
Issuer credit obligations	—	—	1,079,834	—	1,079,834
Preferred stock					
Industrial and miscellaneous (unaffiliated)	—	4,808,724	5,557,349	—	10,366,073
Common stock					
Industrial and miscellaneous (unaffiliated)	—	33,024,096	2,642,338	—	35,666,434
Cash equivalents					
Exempt money market mutual funds	14,025	—	—	—	14,025
All other money market mutual funds	9,004,597	—	—	—	9,004,597
Total cash equivalents	9,018,622	—	—	—	9,018,622
Derivative assets					
Options	—	1,772,946	—	—	1,772,946
Separate account assets					
Variable annuities	—	2,926,246	—	—	2,926,246
Non-variable annuities	—	5,420	—	—	5,420
Total separate account assets	—	2,931,666	—	—	2,931,666
Total Assets at fair value	$ 12,504,382	$ 42,537,432	$ 9,279,521	$ —	$ 64,321,335
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2) Current Quarter 2026 Progression of Fair Value Measurements in Level 3

	Balance at 6/30/2026	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 9/30/2026
Bonds - Issuer Credit Obligations (unaffiliated)	$ 1,147,359	$ —	$ —	$ —	$ (67,525)	$ —	$ —	$ 1,079,834
Preferred stock (industrial and miscellaneous) - unaffiliated	5,557,349	—	—	—	—	—	—	5,557,349
Common stock (industrial and miscellaneous) - unaffiliated	2,642,338	—	—	—	—	—	—	2,642,338
Total	$ 9,347,046	$ —	$ —	$ —	$ (67,525)	$ —	$ —	$ 9,279,521

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

(3) There were no transfers between levels during the third quarter of 2026.

(4) The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information. Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

• Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.

• Level 2 - includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; and derivatives such as call options. Financial liabilities in this category include FHLB advances.

• Level 3 - includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker-dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, policy loans and other less liquid securities. Financial liabilities in this category include certain deposit-type contract liabilities and funding agreements since their values include significant unobservable inputs, including actuarial assumptions.

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of September 30, 2026, the Company's investment in a Level 3 issuer credit obligation was $1,079,834. The Company measured the fair value of this investment based on expected recovery.

As of September 30, 2026, the reported fair value of the Company's investment in Level 2 industrial and miscellaneous preferred stock was $4,808,724. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of September 30, 2026, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous preferred stock was $5,557,349. The Company measured the fair value of these investments at cost as a reasonable approximation of fair value.

As of September 30, 2026, the Company's investment in a Level 2 industrial and miscellaneous common stock was $6,024,096 The Company measured the fair value of this investment using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continue

As of September 30, 2026, the reported fair value of the Company's investment in Level 2 industrial and miscellaneous common stock included $27,000,000 of FHLBI common stock. The stock may only be issued, redeemed, and repurchased by the FHLBI at a price equal to its par value.

As of September 30, 2026, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous common stock was $2,642,338. The Company measured the fair value of this investment at cost as a reasonable approximation of fair value.

As of September 30, 2026, the Company's investment in other Level 3 industrial and miscellaneous common stock also included holdings with zero value. The Company measured the fair value of these investments based on expected recovery.

As of September 30, 2026, the reported fair value of the Company's investment in Level 2 options was $1,772,946. The Company measured the fair value of these options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

As of September 30, 2026, the reported fair value of the Company's investment in Level 2 variable and non-variable annuities recorded as separate accounts assets was $2,931,666. Fair value of the variable annuity separate accounts is measured using the net asset value of the underlying investment portfolios as reported by DWS, which is a diversified open-end management investment company. Fair value of the non-variable annuity separate accounts is measured using the value of the underlying certificates of deposit plus minimum guarantees.

(5) Fair value information on derivative assets is disclosed in items 1-4 above.

B. - C. As of September 30, 2026, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable Carrying Value
Issuer credit obligations	$ 2,043,392,828	$ 2,496,535,669	$ 3,485,760	$ 1,919,047,568	$ 120,859,500	$ —	$ —
Asset-backed securities	1,064,939,696	1,092,785,663	—	1,058,099,432	6,840,264	—	—
Preferred stock	59,137,327	38,539,707	—	11,272,169	47,865,158	—	—
Common stock	35,666,434	35,666,434	—	33,024,096	2,642,338	—	—
Mortgage loans	67,754,710	75,827,582	—	—	67,754,710	—	—
Cash	53,837,058	53,837,058	53,837,058	—	—	—	—
Cash equivalents	9,018,622	9,018,622	9,018,622	—	—	—	—
Short-term investments	63,090	63,090	—	63,090	—	—	—
Contract loans	15,910,060	15,902,331	—	—	15,910,060	—	—
Derivatives	1,772,946	1,772,946	—	1,772,946	—	—	—
Surplus debentures	70,071,860	96,698,882	—	70,071,860	—	—	—
Capital notes	2,029,893	2,000,000	—	2,029,893	—	—	—
Residual tranches	36,001,973	28,531,622	—	—	493,817	35,508,156	—
Total Assets	$ 3,459,596,497	$ 3,947,179,606	$ 66,341,440	$ 3,095,381,054	$ 262,365,847	$35,508,156	$ —
Deposit-type contracts	$ 610,474,434	$ 609,212,791	$ —	$ 601,583,744	$ 8,890,690	$ —	$ —
Total Liabilities	$ 610,474,434	$ 609,212,791	$ —	$ 601,583,744	$ 8,890,690	$ —	$ —

D - E.

None

21. Other Items

A. - B.

None

C.

No significant changes

D. - J.

No significant changes

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, November 12, 2026. No material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

E. During the first nine months of 2026, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025, net of MODCO reserves, were $167,955,484. As of September 30, 2026, $76,788,275 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves, including assumed MODCO reserves, remaining for prior years are now $96,211,301 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $5,044,092 unfavorable prior year development from December 31, 2025 to September 30, 2026. The favorable development is the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Prior year reserves, including assumed MODCO reserves (Note 25)	$ 167,955,484
MODCO claim reserves and liabilities	(21,382,659)
Claim reserves and liabilities, December 31, prior year (Sch. H, Part 3, line 3.2)	$ 146,572,825
Current year reserves, including assumed MODCO reserves (Note 25)	$ 96,211,301
MODCO claim reserves and liabilities	(15,030,469)
Prior year claim reserves and liabilities, September 30, current year (Sch. H, Part 3, line 2.1)	$ 81,180,832
Favorable (unfavorable) prior year development (Note 25)	$ (5,044,092)
Change in MODCO claim reserves and liabilities	(6,352,191)
Sch. H test (Sch. H, Part 3, line 3.3)	$ (11,396,283)

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant changes

30. Premium Deficiency Reserves

No significant changes

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

NOTES TO FINANCIAL STATEMENTS

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

No significant changes

36. Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Colonial Penn Life Insurance Company redomesticated from Pennsylvania to Indiana in August 2026. .....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] 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. 0001224608

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2023

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/30/2025

6.4 By what department or departments?
Indiana .....

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Bankers Life Securities, Inc.	Chicago, IL				YES
Bankers Life Advisory Services, Inc.	Chicago, IL				YES
40|86 Advisors, Inc.	Carmel, IN				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 16,646,271

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] 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	$ 19,130,834	$ 19,130,834
13.23	Common Stock	$ 88,995,557	$ 91,677,006
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 7,733,357	$ 7,805,079
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 115,859,748	$ 118,612,919
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] 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. ..... $ .....

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing Blvd., Indianapolis, IN 46240
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
40|86 Advisors, Inc.	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
107740	40|86 Advisors, Inc.	SEC	DS

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

17.2 If no, list exceptions:

.....

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 75,827,582
	1.14 Total Mortgages in Good Standing	$ 75,827,582
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 75,827,582
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	84.212 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	36.248 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

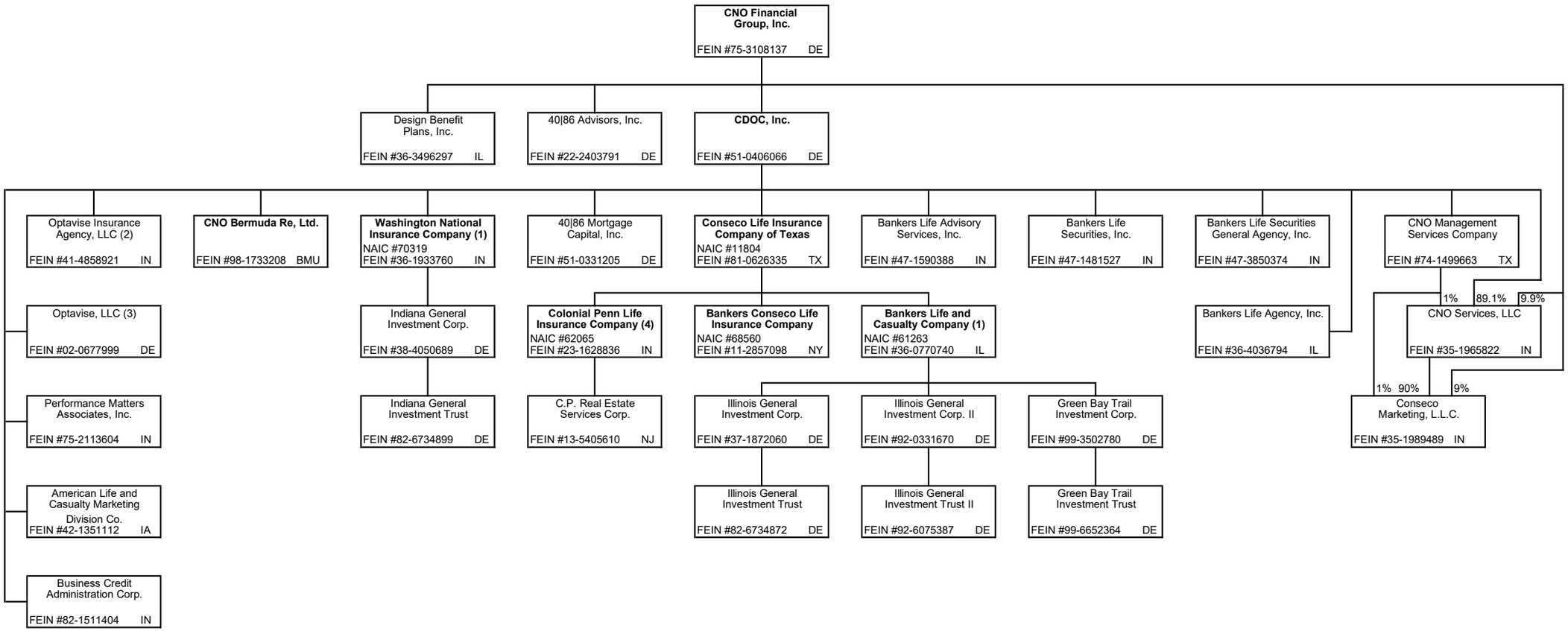
Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	1,350,730	4,375	4,878,907		6,234,012	
2. Alaska AK	L	18,344		102,718		121,062	
3. Arizona AZ	L	316,076	10,160	4,435,385		4,761,620	
4. Arkansas AR	L	435,048	1,854	5,898,662		6,335,564	
5. California CA	L	4,850,272	120,006	31,213,756		36,184,034	
6. Colorado CO	L	310,630	4,216	7,622,659		7,937,505	
7. Connecticut CT	L	300,439	2,628	290,217		593,283	
8. Delaware DE	L	114,158	1,035	819,768		934,961	
9. District of Columbia DC	L	234,270	450	421,229		655,950	
10. Florida FL	L	9,036,564	147,766	71,054,254		80,238,584	
11. Georgia GA	L	1,869,184	64,912	10,846,239		12,780,335	
12. Hawaii HI	L	104,149	4,695	179,479		288,323	
13. Idaho ID	L	212,714	2,700	6,769,510		6,984,924	
14. Illinois IL	L	1,250,805	39,501	49,696,858		50,987,163	
15. Indiana IN	L	900,189	1,607	26,806,732		27,708,528	325,000,000
16. Iowa IA	L	374,908	25,898	57,998,091		58,398,897	
17. Kansas KS	L	433,386	28,438	23,670,111		24,131,935	
18. Kentucky KY	L	600,376	892	11,956,284		12,557,552	
19. Louisiana LA	L	1,914,554	3,410	9,702,059		11,620,023	
20. Maine ME	L	104,700	16,660	1,593,937		1,715,297	
21. Maryland MD	L	1,284,248	9,532	7,728,142		9,021,922	
22. Massachusetts MA	L	267,916	1,825	1,987,340		2,257,082	
23. Michigan MI	L	811,166	15,445	11,830,384		12,656,994	
24. Minnesota MN	L	182,102	11,946	12,032,908		12,226,956	
25. Mississippi MS	L	495,171	900	1,926,224		2,422,295	
26. Missouri MO	L	776,204	7,471	23,868,688		24,652,363	
27. Montana MT	L	22,186	100	6,210,170		6,232,455	
28. Nebraska NE	L	262,689	4,428	24,285,543		24,552,660	
29. Nevada NV	L	890,219	30,990	3,456,175		4,377,384	
30. New Hampshire NH	L	39,739	7,761	3,313,329		3,360,829	
31. New Jersey NJ	L	857,824	47,180	7,145,098		8,050,102	
32. New Mexico NM	L	383,886		1,345,397		1,729,283	
33. New York NY	N	98,209	2,025	260,818		361,053	
34. North Carolina NC	L	1,330,144	11,372	18,164,786		19,506,303	
35. North Dakota ND	L	89,487	90	19,827,485		19,917,062	
36. Ohio OH	L	3,791,855	50,096	29,151,393		32,993,343	
37. Oklahoma OK	L	961,807	3,445	15,867,999		16,833,251	
38. Oregon OR	L	157,128	7,728	3,029,655		3,194,511	
39. Pennsylvania PA	L	1,629,856	108,948	16,537,592		18,276,396	
40. Rhode Island RI	L	46,446	618	1,298,980		1,346,044	
41. South Carolina SC	L	2,628,389	1,415	11,432,249		14,062,054	
42. South Dakota SD	L	101,723	1,060	30,950,473		31,053,256	
43. Tennessee TN	L	2,068,255	5,376	14,176,031		16,249,663	
44. Texas TX	L	6,919,040	41,225	43,691,764		50,652,029	
45. Utah UT	L	434,055	651	6,898,206		7,332,912	
46. Vermont VT	L	33,591	90	3,721,630		3,755,312	
47. Virginia VA	L	2,806,762	4,421	10,759,731		13,570,914	
48. Washington WA	L	147,264	5,549	5,180,310		5,333,123	
49. West Virginia WV	L	1,457,499	455	10,737,478		12,195,432	
50. Wisconsin WI	L	140,398	14,772	8,300,839		8,456,010	
51. Wyoming WY	L	91,171	4,270	2,150,385		2,245,826	
52. American Samoa AS	N						
53. Guam GU	L	327,692		12,709		340,401	
54. Puerto Rico PR	L	614,205		15,322,657		15,936,862	
55. U.S. Virgin Islands VI	L	15,733		384,032		399,765	
56. Northern Mariana Islands MP	N	5,700				5,700	
57. Canada CAN	N	45		56		101	
58. Aggregate other alien OT	XXX	36,239	1,575	60,139		97,952	
59. Subtotal	XXX	56,937,540	883,961	699,003,651		756,825,152	325,000,000
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	288,907				288,907	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	489,578		563,219		1,052,798	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	57,716,025	883,961	699,566,871		758,166,856	325,000,000
96. Plus reinsurance assumed	XXX	56,338		9,093,567		9,149,905	
97 Totals (all business)	XXX	57,772,363	883,961	708,660,438		767,316,761	325,000,000
98. Less reinsurance ceded	XXX	7,255,631	825,127	268,789,918		276,870,677	
99. Totals (all business) less reinsurance ceded	XXX	50,516,732	58,834	439,870,519		490,446,085	325,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	36,239	1,575	60,139		97,952	
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	36,239	1,575	60,139		97,952	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 4

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



NOTES:
Companies are 100% owned unless otherwise noted.
(1) The following non-insurance investment entities are reported as affiliated:
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%
(2) Optavise Insurance Agency, LLC was formed in March of 2026.
(3) Optavise, LLC dissolved its subsidiary, Benetek Corporation, in August of 2026.
(4) Colonial Penn Life Insurance Company redomiciled to Indiana effective August 31, 2026.

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	IN	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	RE	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			AA-3191555				CNO Bermuda Re, Ltd.	BMU	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			38-4050689				Indiana General Investment Corp.	DE	DS	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734899				Indiana General Investment Trust	DE	DS	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			13-5405610				C.P. Real Estate Services Corp.	NJ	NIA	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			37-1872060				Illinois General Investment Corp.	DE	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734872				Illinois General Investment Trust	DE	NIA	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			92-0331670				Illinois General Investment Corp. II	DE	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			92-6075387				Illinois General Investment Trust II	DE	NIA	Illinois General Investment Corp. II	Ownership	100.000	CNO Financial Group, Inc.	NO	
			99-3502780				Green Bay Trail Investment Corp.	DE	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			99-6652364				Green Bay Trail Investment Trust	DE	NIA	Green Bay Trail Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				NO	0100
			51-0406066				CDOC, Inc.	DE	UDP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	YES	
			22-2403791				40|86 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			51-0331205				40|86 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-4036794				Bankers Life Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			02-0677999				Optavise, LLC	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			41-4858921				Optavise Insurance Agency, LLC	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	

Asterisk	Explanation
0100	CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. None
2. None
3. None
5. None
7. None

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Department of Insurance penalties		137	137
2797.	Summary of remaining write-ins for Line 27 from overflow page		137	137

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	28,363,943	36,164,003
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		(567,531)
5.	Deduct amounts received on disposals		6,042,958
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	946,177	1,189,570
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	27,417,766	28,363,943
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	27,417,766	28,363,943

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	91,113,315	90,509,392
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		11,620,000
	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	15,285,733	11,016,077
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)	75,827,582	91,113,315
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	75,827,582	91,113,315
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	75,827,582	91,113,315

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	199,897,160	226,727,370
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	31,818,886	39,866,164
	2.2 Additional investment made after acquisition	30,532,914	28,715,736
3.	Capitalized deferred interest and other		
4.	Accrual of discount	21,679	35,718
5.	Unrealized valuation increase/(decrease)	1,778,306	(3,051,246)
6.	Total gain (loss) on disposals	(180,151)	(1,497,330)
7.	Deduct amounts received on disposals	25,838,912	79,005,448
8.	Deduct amortization of premium, depreciation and proportional amortization	47,353	82,650
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	298,874	11,811,154
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	237,683,655	199,897,160
12.	Deduct total nonadmitted amounts		634
13.	Statement value at end of current period (Line 11 minus Line 12)	237,683,655	199,896,526

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	3,642,669,842	5,388,786,557
2.	Cost of bonds and stocks acquired	1,578,107,103	893,874,167
3.	Accrual of discount	10,373,500	14,736,455
4.	Unrealized valuation increase/(decrease)	2,378,552	4,899,062
5.	Total gain (loss) on disposals	(7,139,589)	12,932,227
6.	Deduct consideration for bonds and stocks disposed of	1,470,621,976	2,464,050,051
7.	Deduct amortization of premium	491,498	2,621,998
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	250,000	206,360,913
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	178,545	474,335
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,755,204,479	3,642,669,842
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	3,755,204,479	3,642,669,842

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	1,484,994,055	233,229,174	123,834,288	8,588,684	1,519,456,286	1,484,994,055	1,602,977,625	1,523,128,318
2.	NAIC 2 (a)	865,139,992	98,997,452	103,863,200	(15,753,844)	861,408,371	865,139,992	844,520,400	850,531,708
3.	NAIC 3 (a)	23,731,516	215,396	2,102,763	2,151,971	33,424,409	23,731,516	23,996,120	38,016,779
4.	NAIC 4 (a)	21,295,002		195,876	2,925,655	17,347,650	21,295,002	24,024,781	17,985,112
5.	NAIC 5 (a)	250,000		250,000		250,000	250,000		500,000
6.	NAIC 6 (a)	1,147,359			(67,525)	1,728,663	1,147,359	1,079,834	1,164,859
7.	Total ICO	2,396,557,924	332,442,022	230,246,127	(2,155,060)	2,433,615,379	2,396,557,924	2,496,598,759	2,431,326,776
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	971,730,044	72,671,462	123,397,881	6,396,558	887,748,291	971,730,044	927,400,183	890,477,593
9.	NAIC 2	139,786,011	11,757,758	11,292,312	(860,354)	133,821,760	139,786,011	139,391,103	128,996,201
10.	NAIC 3	25,098,393	269,360	2,365,211	10,858	24,604,246	25,098,393	23,013,400	23,905,748
11.	NAIC 4	3,041,164	8,076	68,262		3,126,772	3,041,164	2,980,978	2,948,778
12.	NAIC 5								650,843
13.	NAIC 6								957,388
14.	Total ABS	1,139,655,612	84,706,656	137,123,666	5,547,061	1,049,301,069	1,139,655,612	1,092,785,663	1,047,936,551
	PREFERRED STOCK								
15.	NAIC 1	1,422,150				1,422,150	1,422,150	1,422,150	1,422,150
16.	NAIC 2	11,374,375		742,165	(12,836)	11,959,508	11,374,375	10,619,374	15,271,024
17.	NAIC 3	20,945,834			(5,000)	20,955,834	20,945,834	20,940,834	20,970,834
18.	NAIC 4								
19.	NAIC 5	5,557,349				5,557,349	5,557,349	5,557,349	5,557,349
20.	NAIC 6								
21.	Total Preferred Stock	39,299,708		742,165	(17,836)	39,894,841	39,299,708	38,539,707	43,221,357
22.	Total ICO, ABS & Preferred Stock	3,575,513,244	417,148,678	368,111,958	3,374,165	3,522,811,289	3,575,513,244	3,627,924,129	3,522,484,684

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

NAIC 1 $; NAIC 2 $ 63,090 ; 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 Totals	63,090	XXX	63,090	326	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of short-term investments acquired	77,579	
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	14,489	
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)	63,090	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	63,090	

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	2,588,221
2.	Cost paid/(consideration received) on additions	1,831,664
3.	Unrealized valuation increase/(decrease)	(438,197)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,633,351
6.	Considerations received/(paid) on terminations	3,842,092
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	1,772,946
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,772,946

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - highly effective hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - all other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,772,946	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,772,946
4.	Part D, Section 1, Column 6	1,772,946	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,772,946	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,772,946
10.	Part D, Section 1, Column 9	1,772,946	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,014,025	9,728,965
2.	Cost of cash equivalents acquired	354,618,155	361,802,393
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	349,613,558	367,517,333
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)	9,018,622	4,014,025
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	9,018,622	4,014,025

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NONE								
0399999 - Totals								

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Former corporate campus for CNO Financial Group (affiliated)	Carmel	IN	09/30/2026	Retirement	26,405														
0199999. Property disposed					26,405														
0399999 - Totals					26,405														

E01

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
1448	CHARLOTTE	NC		12/11/2007		13,661							13,661	13,661			
1561	BLOOMINGTON	MN		09/28/2007		19,839							19,839	19,839			
1684	CORONA	CA		12/31/2012		69,912							69,912	69,912			
1705	CONCORD	CA		11/07/2013		88,415							88,415	88,415			
1708	LOUISVILLE	KY		09/13/2013		62,373							62,373	62,373			
1719	MORRISVILLE	NC		11/26/2013		57,219							57,219	57,219			
1751	SUN PRAIRIE	WI		01/28/2015		73,644							73,644	73,644			
1761	ALDIE	VA		08/06/2015		98,003							98,003	98,003			
1771	CORNELIUS	NC		05/18/2016		59,483							59,483	59,483			
1774	SPOKANE	WA		05/19/2016		124,795							124,795	124,795			
1776	LOUISVILLE	KY		06/15/2016		56,545							56,545	56,545			
1778	MIAMI	FL		06/29/2016		73,165							73,165	73,165			
1783	KENMORE	WA		10/31/2016		46,115							46,115	46,115			
1801	CORNELIUS	NC		06/09/2017		24,089							24,089	24,089			
1930	ROCKVILLE	MD		05/28/2025		55,918							55,918	55,918			
1931	ROCKVILLE	MD		05/28/2025		28,467							28,467	28,467			
0299999. Mortgages with partial repayments						951,643							951,643	951,643			
0599999 - Totals						951,643							951,643	951,643			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Ares Special Opportunities Fund III LP	Los Angeles	CA	ASOF Management III LP		05/15/2026			286,087		1,796,085	0.027
000000-00-0	Oaktree Opportunities Fund XII, LP	Los Angeles	CA	Oaktree Opportunities Fund XII GP, LP		10/11/2024			937,500		7,187,500	0.196
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated									1,223,587		8,983,585	XXX
000000-00-0	ASF IX B LP	Edinburgh	GBR	ASF IX GP Limited		12/30/2024			182,562		4,814,367	0.146
000000-00-0	Blue Owl GP Stakes III US Investors LP	Dover	DE	Blue Owl GP Stakes Associates III LP		10/28/2016			65		1,487,896	0.132
000000-00-0	FTV VIII, LP	San Francisco	CA	FTV VIII GP, LP		03/13/2025			277,456		798,519	0.075
000000-00-0	Global Infrastructure Partners V-A/B, LP	New York	NY	Global Infrastructure GP V, LP		08/15/2025			398,812		2,268,867	0.054
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC		12/30/2015	1		5,828		130,445	1.128
000000-00-0	Hamilton Lane Equity Opportunities Fund VI-A LP	Conshohocken	PA	Hamilton Lane Equity Opportunities GP VI LLC		06/04/2026	3		591,597		1,025,270	0.064
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	KKR Associates Infrastructure III SCSp		12/03/2018			7,160		129,631	0.035
000000-00-0	KKR North America Fund XIV SCSp	Luxembourg	LUX	KKR Associates North America XIV SCSp		06/02/2026	3		520		3,279,791	0.023
000000-00-0	Oak Hill Capital Partners IV (Onshore), LP	Stamford	CT	OHCP Genpar IV, LP		08/01/2017	3		3,818			0.400
000000-00-0	Oaktree Power Opportunities Fund VII, LP	Los Angeles	CA	Oaktree Power Opportunities Fund VII GP, LP		09/18/2025			382,185		1,702,471	0.086
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP		04/26/2018	3		8,209		141,416	0.309
000000-00-0	Private Equity Co-Investment Partners IV LLC	New York	NY	Private Equity Co-Investment Partners IV Advisors LLC		04/22/2025			482,025		1,587,222	0.225
000000-00-0	Strategic Partners Infrastructure IV LP	New York	NY	Strategic Partners Fund Solutions Associates Infrastructure IV LP		09/24/2025			583,223		6,362,296	0.177
000000-00-0	TPG Partners IX, LP	Fort Worth	TX	TPG GenPar IX, LP		11/06/2023	3		19,580		809,256	0.024
000000-00-0	Vintage Infrastructure Partners II LP	New York	NY	VF Infra II Advisors LLC		07/29/2026		100,000			4,900,000	1.827
000000-00-0	Warburg Pincus Global Growth 14, LP	New York	NY	Warburg Pincus Global Growth 14 GP, LP		10/17/2023	3		120,000		172,500	0.018
000000-00-0	Wind Point Partners XI-A, LP	Chicago	IL	Wind Point Investors XI, LP		09/03/2026	3	542,151			2,457,849	0.094
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								642,151	3,063,041		32,067,796	XXX
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Wells Fargo		03/10/2015	7		2,500,000			25.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									2,500,000			XXX
000000-00-0	HRCP Direct Domestic Investors, LP	Miami	FL	Rialto Partners HRCP GP, LP		09/13/2024			407,036		3,789,642	1.620
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									407,036		3,789,642	XXX
668138-AA-8	Northwestern Mutual Life Insurance Company	Milwaukee	WI	Barclays Capital Inc	1.D FE	07/14/2026		3,719,350				0.300
2799999. Surplus notes - unaffiliated								3,719,350				XXX
000000-00-0	Antares Lending Solutions Fund LP - Subordinated Note	Chicago	IL	Antares Lending Solutions Holdings GP LLC		02/28/2025			67,124		729,664	0.253
000000-00-0	Ares Infrastructure Debt Fund VI (USD U) Rated Notes Feeder LP - Equity	Los Angeles	CA	IDF VI GP Ltd		01/08/2026			233,757		1,299,013	9.654
046518-10-2	Blue Owl Asset Income Fund Parallel 345 Feeder LLC - Class C Membership Interests	New York	NY	BOA Assets Parallel 345 GP LP		02/21/2023			79,567		175,047	2.885
000000-00-0	CSCP V RNF, LP - Subordinated Notes	New York	NY	CSCP V RNF GP, LLC		09/30/2026		232,500			1,317,500	1.120
000000-00-0	Global Infrastructure Debt II Issuer LP - LP Interest	New York	NY	Global Infrastructure Debt Fund II US GP LLC		09/03/2024			79,836		501,000	0.439
45804G-AC-1	Insurance Private Credit IV LLC - Subordinated Notes	New York	NY	Goldman Sachs Asset Management, LP		12/23/2025			12,000		304,000	0.560
62880A-AC-6	NB Specialty Finance Fund III LP - Subordinated Notes	Newark	DE	NB Specialty Finance Associates III LP		11/26/2024			37,500		182,344	0.048
000000-00-0	Sixth Street Private Asset Based Investment Fund I, LP - Certificates	Dallas	TX	Sixth Street Private Asset Based Investment GenPar I, LLC		12/19/2024			40,509		755,875	0.060
000000-00-0	Stonepeak Infrastructure Credit Fund II Rated Note Feeder LP - Issuer LP Interests	New York	NY	Stonepeak Credit Associates II LP		08/18/2026			138,200		425,812	1.740
000000-00-0	TPG AG ABC Structured Note II, LP - Limited Partner Interest	New York	NY	TPG AG Asset Baset Credit GP II, LLC		02/24/2025			60,938		248,437	1.362
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								370,700	611,231		5,938,692	XXX
7899999. Total - unaffiliated								4,732,201	5,304,895		50,779,714	XXX
7999999. Total - affiliated									2,500,000			XXX
8099999 - Totals								4,732,201	7,804,895		50,779,714	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
91831U-AG-2	VNDO 2016-350P E	New York	NY	Full MBS Paydown	04/06/2018	07/01/2026	1,459,181	21,840	18,979			40,819		1,500,000	1,500,000				34,473
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							1,459,181	21,840	18,979			40,819		1,500,000	1,500,000				34,473
000000-00-0	Infrastructure Debt Fund III (USD Hedged), LP	Luxembourg	LUX	Cash Distribution	10/23/2017	09/29/2026	125,004							125,004	125,004				
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							125,004							125,004	125,004				
000000-00-0	ASF IX B LP	Edinburgh	GBR	Cash Distribution	12/30/2024	09/30/2026	24,494							24,494	24,494				
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Cash Distribution	12/30/2015	07/01/2026	1,971							1,971	1,971				
000000-00-0	Hamilton Lane Equity Opportunities Fund VI-A LP	Conshohocken	PA	Cash Distribution	06/04/2026	08/07/2026								60,553	60,553				
000000-00-0	Kayne Private Energy Income Fund, LP	Los Angeles	CA	Cash Distribution	04/01/2016	09/28/2026	145,989							145,989	145,989				
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	Cash Distribution	12/03/2018	09/29/2026	150,030							150,030	150,030				
000000-00-0	KKR Global Infrastructure Investors V (USD) SCSp	New York	NY	Cash Distribution	11/14/2025	09/24/2026	79,151							79,151	79,151				
000000-00-0	Oak Hill Capital Partners IV (Onshore), LP	Stamford	CT	Final Distribution	08/01/2017	07/07/2026	50,409	(5,410)				(5,410)		48,817	56,538		7,721	7,721	
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							452,044	(5,410)				(5,410)		511,005	518,726		7,721	7,721	
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	08/31/2026	1,338,194							1,338,194	1,338,194				
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							1,338,194							1,338,194	1,338,194				
000000-00-0	Invesco Core Real Estate - U.S.A., LP	Atlanta	GA	Cash Distribution	10/02/2014	07/23/2026	52,954							52,954	52,954				
000000-00-0	U.S. Real Estate Income and Growth Domestic, LP	New York	NY	Cash Distribution	04/01/2014	08/18/2026	114,028							114,028	114,028				
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							166,983							166,983	166,983				
000000-00-0	CrossHarbor Strategic Debt Fund, LP	Boston	MA	Cash Distribution	10/01/2021	08/05/2026	680,537							680,537	680,537				
000000-00-0	HRCP Direct Domestic Investors, LP	Miami	FL	Cash Distribution	09/13/2024	09/30/2026	461,845							461,845	461,845				
000000-00-0	Pearlmark Mezzanine Realty Partners V, LP	Chicago	IL	Cash Distribution	02/08/2021	09/10/2026	388,747							388,747	388,747				
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							1,531,129							1,531,129	1,531,129				
000000-00-0	Taiga Special Opportunities DAC	Dublin	IRL	Cash Distribution	07/12/2017	07/28/2026	625,842							625,842	625,842				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							625,842							625,842	625,842				
668138-AA-8	Northwestern Mutual Life Insurance Company	Milwaukee	WI	JP Morgan Securities LLC	07/14/2026	08/05/2026			1,960			1,960		3,721,310	3,691,250		(30,060)	(30,060)	67,910
2799999. Surplus notes - unaffiliated									1,960			1,960		3,721,310	3,691,250		(30,060)	(30,060)	67,910
000000-00-0	Ares Infrastructure Debt Fund VI (USD U) Rated Notes Feeder LP - Equity	Los Angeles	CA	Cash Distribution	01/08/2026	08/11/2026								11,647	11,647				
046518-10-2	Blue Owl Asset Income Fund Parallel 345 Feeder LLC - Class C Membership Interests	New York	NY	Cash Distribution	02/21/2023	08/07/2026	95,480							95,480	95,480				
000000-00-0	Global Infrastructure Debt II Issuer LP - LP Interest	New York	NY	Cash Distribution	09/03/2024	09/11/2026	272,516							272,516	272,516				
000000-00-0	Golub Capital Direct Lending Rated Fund U, LP - LP Interest	Chicago	IL	Cash Distribution	05/26/2026	07/29/2026								10,291	10,291				
000000-00-0	Home Improvement Borrower 2026-1G, LLC - Subordinated Loans	Grand Cayman	CYM	Cash Distribution	06/05/2026	08/04/2026								1,385	1,385				
45804G-AC-1	Insurance Private Credit IV LLC - Subordinated Notes	New York	NY	Cash Distribution	12/23/2025	08/04/2026	3,629							3,629	3,629				
62880A-AC-6	NB Specialty Finance Fund III LP - Subordinated Notes	Newark	DE	Cash Distribution	11/26/2024	08/14/2026	2,326							2,326	2,326				
000000-00-0	RREF V Debt DD RNF, LP - Equity	Miami	FL	Cash Distribution	12/07/2023	09/30/2026	142,944							142,944	142,944				
000000-00-0	VPC Asset Backed Opportunistic Credit Fund II-R, LP - Equity (Fixed)	Chicago	IL	Cash Distribution	10/01/2025	08/11/2026	229,361							229,361	229,361				
000000-00-0	VPC Asset Backed Opportunistic Credit Fund II-R, LP - Equity (Float)	Chicago	IL	Cash Distribution	10/01/2025	08/11/2026	76,453							76,453	76,453				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							822,709							846,033	846,033				
7899999. Total - unaffiliated							5,182,892	16,430	20,940			37,370		9,027,306	9,004,966		(22,340)	(22,340)	102,383
7999999. Total - affiliated							1,338,194							1,338,194	1,338,194				
8099999 - Totals							6,521,086	16,430	20,940			37,370		10,365,500	10,343,161		(22,340)	(22,340)	102,383

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
91282C-RA-1	US TREASURY N/B	08/14/2026	JP MORGAN SECURITIES LLC		4,824,468	4,810,000	9,721	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					4,824,468	4,810,000	9,721	XXX
M60170-AX-1	ISRAEL ELECTRIC CORP LTD	07/14/2026	MERRILL LYNCH		1,359,040	1,370,000	36,228	2.A FE
M75242-BA-0	OMAN GOV INTERNTL BOND	07/14/2026	MERRILL LYNCH INTERNATIONAL		3,255,797	3,110,000	71,876	2.C FE
P75744-AB-1	REPUBLIC OF PARAGUAY	07/14/2026	HSBC SECURITIES INC		2,172,312	2,160,000	56,364	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					6,787,149	6,640,000	164,468	XXX
005120-AP-5	ACWORTH GA DOWNTOWN DEV AUTH E	09/08/2026	RAYMOND JAMES FINANCIAL SERVICES INC		1,197,000	1,200,000	7,663	1.D FE
432275-AQ-8	HILLSBOROUGH CNTY FL AVIATION	07/15/2026	HILLTOP SECURITIES INC		4,879,900	5,000,000	76,563	1.F FE
544313-AU-3	LOS ANGELES AFFORDABLE HSG CON	09/03/2026	MORGAN STANLEY & CO LLC		4,515,000	4,515,000		1.C FE
574205-HW-3	MARYLAND ST ECON DEV CORP	07/13/2026	BOFA SECURITIES INC		4,741,116	4,730,000	34,351	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					15,333,016	15,445,000	118,577	XXX
78507@-AD-4	AES MIS 2 FINANCE	07/17/2026	BLACKROCK		5,845,909	5,845,909		2.C PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					5,845,909	5,845,909		XXX
00108W-AU-4	AEP TEXAS INC	08/20/2026	BOFA SECURITIES INC		935,160	1,000,000	21,125	2.A FE
002824-BX-7	ABBOTT LABORATORIES	08/05/2026	JP MORGAN SECURITIES LLC		12,354,680	13,000,000	299,289	1.E FE
00287Y-EH-8	ABBVIE INC	08/05/2026	JP MORGAN SECURITIES LLC		4,741,350	5,000,000	117,938	1.G FE
00287Y-ET-2	ABBVIE INC	08/20/2026	BOFA SECURITIES INC		3,039,102	3,058,000	3,627	1.G FE
02079K-BB-2	ALPHABET INC	07/20/2026	BARCLAYS CAPITAL INC		11,034,240	12,000,000	119,067	1.C FE
023135-EG-7	AMAZON.COM INC	07/07/2026	JP MORGAN SECURITIES LLC		4,968,000	5,000,000		1.D FE
023135-EH-5	AMAZON.COM INC	07/07/2026	JP MORGAN SECURITIES LLC		2,979,480	3,000,000		1.D FE
02369G-AC-9	AMER AGCREDIT FLCA/PCA	09/02/2026	PIPER SANDLER & CO		4,000,000	4,000,000		2.B FE
03028P-Q*-0	AMERICAN TRANSMISSION COMPANY LLC	09/30/2026	GOLDMAN SACHS & CO		18,000,000	18,000,000		1.D Z
110122-EK-0	BRISTOL-MYERS SQUIBB CO	08/05/2026	JP MORGAN SECURITIES LLC		4,735,100	5,000,000	127,188	1.F FE
126650-EM-8	CVS HEALTH CORP	08/05/2026	JP MORGAN SECURITIES LLC		2,010,595	2,051,000	50,563	2.B FE
17275R-BV-3	CISCO SYSTEMS INC	08/05/2026	JP MORGAN SECURITIES LLC		4,795,650	5,290,000	126,571	1.E FE
209111-GN-7	CON EDISON CO OF NY INC	08/05/2026	JP MORGAN SECURITIES LLC		4,773,487	5,166,000	112,074	1.G FE
209111-GP-2	CON EDISON CO OF NY INC	08/20/2026	VARIOUS		11,728,585	12,324,000	172,910	1.G FE
26441C-CK-9	DUKE ENERGY CORP	08/05/2026	JP MORGAN SECURITIES LLC		2,009,511	2,159,000	48,542	2.B FE
29366W-AG-1	ENTERGY MISSISSIPPI LLC	08/20/2026	BOFA SECURITIES INC		3,791,600	4,000,000	83,778	1.F FE
341081-HE-0	FLORIDA POWER & LIGHT CO	07/16/2026	GOLDMAN SACHS & CO		4,913,000	5,000,000	37,694	1.D FE
361448-BR-3	GATX CORP	08/05/2026	JP MORGAN SECURITIES LLC		1,510,656	1,537,000	16,015	2.A FE
37045V-AJ-9	GENERAL MOTORS CO	08/05/2026	JP MORGAN SECURITIES LLC		2,911,786	3,343,000	60,843	2.B FE
409322-AJ-3	HAMPTO	09/25/2026	BOFA SECURITIES INC		7,000,000	7,000,000		1.C FE
409322-AK-0	HAMPTO	09/25/2026	BOFA SECURITIES INC		7,000,000	7,000,000		1.C FE
409322-AL-8	HAMPTO	09/25/2026	BOFA SECURITIES INC		13,500,000	13,500,000		1.C FE
409322-AM-6	HAMPTO	09/25/2026	BOFA SECURITIES INC		5,000,000	5,000,000		1.C FE
43849R-AT-2	HONEYWELL AEROSPACE INC	08/05/2026	JP MORGAN SECURITIES LLC		14,582,850	15,000,000	336,755	1.G FE
43849R-AU-9	HONEYWELL AEROSPACE INC	08/20/2026	BOFA SECURITIES INC		951,370	1,000,000	25,846	2.A FE
45866F-AY-0	INTERCONTINENTALEXCHANGE	08/20/2026	BOFA SECURITIES INC		1,716,260	2,000,000	20,222	1.G FE
49177J-AP-7	KENVUE INC	08/20/2026	BOFA SECURITIES INC		434,345	500,000	10,731	1.F FE
50077L-AM-8	KRAFT HEINZ FOODS CO	08/05/2026	JP MORGAN SECURITIES LLC		1,509,782	1,720,000	5,466	2.B FE
532457-DQ-8	ELI LILLY & CO	08/05/2026	JP MORGAN SECURITIES LLC		12,827,253	13,245,000	161,479	1.D FE
548661-EN-3	LOWE'S COS INC	08/05/2026	JP MORGAN SECURITIES LLC		3,896,592	4,133,000	94,554	2.A FE
571748-BS-0	MARSH & MCLENNAN COS INC	08/20/2026	BOFA SECURITIES INC		1,014,020	1,000,000	19,792	1.G FE
573284-BG-0	MARTIN MARIETTA MATERIAL	08/20/2026	BOFA SECURITIES INC		6,092,100	6,000,000	11,688	2.A FE
575634-AW-0	MASSACHUSETTS ELECTRIC	07/15/2026	BOFA SECURITIES INC		8,000,000	8,000,000		2.A FE
58933Y-BF-1	MERCK & CO INC	08/05/2026	JP MORGAN SECURITIES LLC		5,799,494	9,773,000	42,553	1.E FE
58933Y-BM-6	MERCK & CO INC	08/05/2026	JP MORGAN SECURITIES LLC		1,645,047	1,866,000	20,733	1.E FE
58933Y-CJ-2	MERCK & CO INC	08/05/2026	JP MORGAN SECURITIES LLC		1,507,608	1,519,000	18,513	1.E FE
65339K-EH-9	NEXTERA ENERGY CAPITAL	08/05/2026	JP MORGAN SECURITIES LLC		14,189,910	14,406,000	119,300	2.B FE
69351U-BE-2	PPL ELECTRIC UTILITIES	08/05/2026	JP MORGAN SECURITIES LLC		8,483,858	8,755,000	114,666	1.E FE
71721#-AA-3	PFP VIII SUB X, LLC	09/11/2026	GOLDMAN SACHS & CO		2,715,483	2,715,483		1.D Z
744448-DG-3	PUBLIC SERVICE COLORADO	08/20/2026	BOFA SECURITIES INC		998,190	1,000,000	2,583	1.E FE
87183X-AF-0	SYSCO HOLD/SYSC CORP	09/22/2026	VARIOUS		7,021,370	7,000,000		2.B FE
87183X-AG-8	SYSCO HOLD/SYSC CORP	09/22/2026	GOLDMAN SACHS & CO		1,996,920	2,000,000		2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
927804-HA-5	VIRGINIA ELEC & POWER CO	08/20/2026	VARIOUS		5,541,690	5,500,000	5,250	1.G FE
56501R-AY-2	MANULIFE FINANCIAL CORP	09/17/2026	JP MORGAN SECURITIES LLC		3,980,200	4,000,000	4,780	1.G FE
C97750-AA-8	WINDFALL MINING GROUP I 5.854% 13 MAY 20	07/14/2026	BARCLAYS CAPITAL INC		1,635,760	1,610,000	16,494	2.C FE
00217G-AC-7	APTIV SWISS HOLDINGS LTD	08/05/2026	JP MORGAN SECURITIES LLC		5,415,075	7,500,000	83,000	2.B FE
03835V-AJ-5	APTIV SWISS HOLDINGS LTD	08/05/2026	JP MORGAN SECURITIES LLC		4,099,507	6,912,000	39,283	2.B FE
03939A-AC-1	ARCH CAPITAL GROUP LTD	08/20/2026	BOFA SECURITIES INC		967,140	1,000,000	12,561	1.G FE
606822-EH-3	MITSUBISHI UFJ FIN GRP	09/08/2026	MORGAN STANLEY & CO LLC		2,000,000	2,000,000		1.G FE
716973-AH-5	PFIZER INVESTMENT ENTER	08/05/2026	JP MORGAN SECURITIES LLC		1,172,881	1,317,000	15,238	1.F FE
86964W-AK-8	SUZANO AUSTRIA GMBH	07/14/2026	JANE STREET EXECUTION		1,019,521	1,150,000		2.C FE
G84228-HD-3	STANDARD CHARTERED PLC 5.243% 13 JAN 203	07/14/2026	BARCLAYS CAPITAL INC		2,575,811	2,660,000	1,162	2.A FE
M1586M-AZ-0	BANK HAPOALIM	07/14/2026	ING BANK N.V., LONDON BRANCH		1,016,610	1,030,000	451	2.A FE
M5R07D-AG-5	ICL GROUP LIMITED	07/14/2026	HSBC SECURITIES INC		1,021,020	1,000,000	7,969	2.C FE
M8180A-AE-8	QATAR ENERGY	07/14/2026	JANE ST EXECUTION		676,248	910,000	316	1.C FE
P0092A-AF-6	AEROPUERTO INTL TOCUMEN	07/14/2026	HSBC SECURITIES INC		679,400	790,000	13,518	2.C FE
P0R80B-AG-7	SITIOS LATINOAMERICA SA 5.75% 04 APR 203	07/17/2026	MERRILL LYNCH INTERNATIONAL		1,358,766	1,370,000	21,682	2.C FE
P3083S-AF-2	TRANSMANTARO	07/14/2026	SANTANDER INVESTMENT SECURITIES INC		1,026,375	1,050,000	14,257	2.C FE
P5R70L-AA-9	INTERCHILE SA	07/14/2026	SANTANDER INVESTMENT SECURITIES INC		815,188	970,000	1,819	2.A FE
Y0606W-CE-8	BANGKOK BANK PCL/HK	07/14/2026	WELLS FARGO		1,350,802	1,390,000	9,811	2.A FE
Y71260-AB-2	INDOFOOD CBP SUKSES MAKM	07/14/2026	DBS BANK LIMITED		676,600	850,000	4,145	2.B FE
Y7133M-AB-5	PELABUHAN INDO PERSERO	07/14/2026	JEFFERIES INTERNATIONAL LIMITED		676,501	740,000	7,845	2.B FE
Y71400-AA-9	CIKARANG LISTRINDO PT	07/14/2026	JP MORGAN CHASE		686,136	690,000	13,428	2.C FE
Y9350H-AA-0	VARANASI AURA NH-2 TOLL	07/14/2026	DBS BANK LIMITED		1,698,329	1,671,600	35,888	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					273,203,994	290,171,083	2,711,002	XXX
42204*-AA-4	HBC REOF REPO SELLER LLC	09/04/2026	VARIOUS		2,921,706	2,921,706		1.D Z
864316-AA-4	SUBROPOINT BIDCO, LP 6.75%	07/14/2026	GOLDMAN SACHS & CO		2,276,303	2,250,000	4,219	1.F PL
000000-00-0	ACS AVIATION 4 HOLDINGS LIMITED	07/13/2026	BLACKROCK		1,800,091	1,809,482		1.G Z
000000-00-0	ACS AVIATION 4 HOLDINGS LIMITED	07/13/2026	BLACKROCK		1,928,383	1,936,965		1.G Z
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					8,926,483	8,918,153	4,219	XXX
828807-DV-6	SIMON PROPERTY GROUP LP	08/07/2026	WELLS FARGO SECURITIES LLC		2,934,960	3,000,000	74,100	1.G FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					2,934,960	3,000,000	74,100	XXX
05682#-AA-8	BAIN CAPITAL GSS 2022 (A), L.P.	09/21/2026	GOLDMAN SACHS & CO		91,418	91,418		2.C PL
05682#-AB-6	BAIN CAPITAL GSS 2022 (A), L.P.	09/21/2026	GOLDMAN SACHS & CO		22,854	22,854		3.A PL
07331#-AA-9	BCPE FUEGO BORROWER LP B1	07/20/2026	VARIOUS		606,658	606,658		1.D Z
07331#-AB-7	BCPE FUEGO BORROWER LP B2	07/20/2026	GOLDMAN SACHS ASSET MANAGEMENT		107,057	107,057		3.B Z
12690K-AA-3	CVC STRUCTURED SOLUTIONS 2, LP	09/03/2026	DIRECT ISSUE		2,000,000	2,000,000		1.G PL
30034#-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC	09/29/2026	DIRECT ISSUE		166,667	166,667		2.A PL
30301*-AA-1	FS CREIT FINANCE MM-1 LLC	07/22/2026	DIRECT ISSUE		312,129	312,129		2.A PL
46500T-AD-6	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	08/17/2026	DIRECT ISSUE		1,049,808	1,049,808		1.G PL
47241#-AA-4	JEFFERIES DIRECT LENDING FUND III SPE LL	09/22/2026	DIRECT ISSUE		100,575	100,575		1.G PL
47242*-AA-7	JEFFERIES DIRECT LNDING OFFSHORE FND D	09/22/2026	DIRECT ISSUE		32,196	32,196		1.E PL
47245#-AA-0	JEFFERIES DIRECT LENDING FUND III SPE LL	09/22/2026	DIRECT ISSUE		37,526	37,526		1.G PL
47249#-AA-6	JEFFERIES DIRECT LENDING FUND III D SPE	09/22/2026	DIRECT ISSUE		25,315	25,315		1.E PL
4724M#-AA-1	JEFFERIES DIRECT LNDING OFFSHORE FND I C	09/22/2026	DIRECT ISSUE		400,869	400,869		1.G PL
69462*-AA-4	PPC-TL SENIOR SECONDARY LOANS SPV, LLC	09/24/2026	DIRECT ISSUE		38,820	38,820		1.G PL
75651*-AA-2	RED CHILES A, LLC	09/25/2026	GOLDMAN SACHS & CO		136,306	136,306		2.B Z
75656#-AA-3	RED CHILES B, LLC	09/25/2026	GOLDMAN SACHS & CO		58,528	58,528		2.B Z
75663#-AA-6	RED CHILES C, LLC	09/25/2026	GOLDMAN SACHS & CO		49,070	49,070		2.B Z
75667#-AA-0	RED CHILES D, LLC	09/25/2026	GOLDMAN SACHS & CO		33,958	33,958		2.B Z
76142*-AA-7	REVELSTOKE CREDIT OPPORTUNITIES, LLC	08/17/2026	DIRECT ISSUE		1,360,728	1,360,728		1.G PL
90397*-AA-0	UWM MSR FACILITY 1 LLC	09/28/2026	GOLDMAN SACHS & CO		1,053,750	1,053,750		2.B Z
000000-00-0	BAIN CAPITAL FUND XIV	06/30/2026	GOLDMAN SACHS & CO		(663,194)	(663,194)		2.B Z
000000-00-0	PTI DDTL	09/29/2026	DIRECT ISSUE		930,911	930,911		1.D Z
000000-00-0	PTI TL	09/29/2026	DIRECT ISSUE		1,919,089	1,919,089		2.B Z
G2272#-AA-4	COLLER PE BACKED NOTES & LOANS II CLASS	09/25/2026	DIRECT ISSUE		760,000	760,000		1.G PL
L0441*-AA-2	BAIN CAPITAL GSS 2022 (B), L.P.	09/21/2026	GOLDMAN SACHS & CO		341,941	341,941		2.C PL
L0441*-AB-0	BAIN CAPITAL GSS 2022 (B), L.P.	09/21/2026	GOLDMAN SACHS & CO		85,485	85,485		3.A PL

SCHEDULE D - PART 3

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

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G40658-AA-3	GRANITE DEBTCO 11 LIMITED	09/09/2026	GOLDMAN SACHS & CO		3,450,000	3,450,000		1.D Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					14,508,464	14,508,464		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					332,364,443	349,338,609	3,082,087	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					332,364,443	349,338,609	3,082,087	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					332,364,443	349,338,609	3,082,087	XXX
12543X-AF-3	CWHL 2006-19 1A6	06/01/2026	CAPITALIZED INTEREST			5		1.A FM
161938-CC-7	CHASE 2026-3 A11	07/14/2026	JP MORGAN SECURITIES LLC		3,804,735	3,809,497	10,315	1.A Z
46594P-CC-1	JPMMT 2026-2 A11	07/22/2026	JP MORGAN SECURITIES LLC		1,887,140	1,896,921	7,049	1.A Z
525221-EE-3	LXS 2005-8 2A4A	07/31/2026	CAPITALIZED INTEREST			37		1.A FM
57419U-5Q-7	MARYLAND CMNTY DEV ADMIN HSG &	08/04/2026	BOFA SECURITIES INC		10,000,000	10,000,000		1.B FE
60416U-K8-7	MINNESOTA ST HSG FIN AGY	07/13/2026	BOFA SECURITIES INC		3,454,150	3,475,000	26,033	1.B FE
67125C-AU-6	OBX 2026-J2 AF	07/20/2026	BOFA SECURITIES INC		2,999,009	3,000,000	2,634	1.A Z
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					22,145,034	22,181,460	46,031	XXX
05557U-AC-3	BDS 2026-FL18 AS	07/28/2026	CANTOR FITZGERALD & CO		3,002,813	3,000,000		1.A Z
05620L-AA-0	BSPDF 2026-FL4 A	06/10/2026	SANTANDER US CAPITAL MARKETS LLC				(42)	1.A Z
116686-AA-4	BRSP 2026-FL3 A	09/24/2026	BARCLAYS CAPITAL INC		3,507,656	3,500,000	3,115	1.A Z
58003M-AA-4	MF1 2024-FL15 A	07/14/2026	BMO CAPITAL MARKETS CORP		1,003,750	1,000,000	3,994	1.A Z
61781K-AZ-5	MSBAM 2026-C36 A5	08/19/2026	WELLS FARGO SECURITIES LLC		2,069,922	2,000,000	8,040	1.A Z
87277N-AA-0	TRTX 2026-FL8 A	09/14/2026	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000		1.A Z
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					11,584,141	11,500,000	15,107	XXX
44328J-AV-3	HPSPR 2023-1A A1R	07/30/2026	NATIXIS SECURITIES AMERICAS LLC		3,992,000	4,000,000	9,374	1.A FE
74970V-AW-2	RIN 2024-1A BR	06/26/2026	BNP PARIBAS SECURITIES CORP		2,500,000	2,500,000		1.B FE
05682E-BC-6	BCC 2021-5A BR2	09/10/2026	MIZUHO SECURITIES USA INC		4,000,000	4,000,000		1.B FE
75884A-AE-0	REG32 2025-4A B	07/20/2026	GOLDMAN SACHS & CO		3,009,000	3,000,000	38,013	1.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					13,501,000	13,500,000	47,387	XXX
03666#-AA-3	ANTARES LS CL A	09/04/2026	DIRECT ISSUE		295,346	295,346		1.D Z
03666#-AB-1	ANTARES LS CL B	09/04/2026	DIRECT ISSUE		134,248	134,248		2.B Z
03666#-AC-9	ANTARES LS CL C	09/04/2026	DIRECT ISSUE		40,274	40,274		3.C Z
04022*-AA-4	ARES IDF VI LP CLASS A NOTE	08/11/2026	DIRECT ISSUE		642,831	642,831		1.G Z
04022*-AB-2	ARES IDF VI LP CLASS B NOTE	08/11/2026	DIRECT ISSUE		292,196	292,196		2.C Z
04651@-AA-0	BLUE OWL ASSET INCOME FUND - CL A SR SEC	09/15/2026	DIRECT ISSUE		184,646	184,646		1.G PL
04651@-AB-8	BLUE OWL ASSET INCOME FUND - CL B SR SEC	09/15/2026	DIRECT ISSUE		110,787	110,787		2.C PL
14985#-AA-4	CCI GPCC SYNDICATE 25 TERM BORROWER LLC	09/11/2026	DIRECT ISSUE		1,952,934	1,952,934		1.D Z
36209@-AA-9	GDLC FEEDER FUND LP - NOTES	08/31/2026	CAPITALIZED INTEREST		187,564	187,564		2.C PL
43728@-AA-7	HOME IMPROVEMENT BORROWER 2026-1G, LLC A	09/03/2026	VARIOUS		468,344	468,344		1.A Z
43728@-AB-5	HOME IMPROVEMENT BORROWER 2026-1G, LLC B	09/03/2026	VARIOUS		71,383	71,383		1.C Z
43728@-AC-3	HOME IMPROVEMENT BORROWER 2026-1G, LLC C	09/03/2026	VARIOUS		43,526	43,526		1.F Z
43728@-AD-1	HOME IMPROVEMENT BORROWER 2026-1G, LLC D	09/03/2026	VARIOUS		21,937	21,937		2.B Z
43728@-AE-9	HOME IMPROVEMENT BORROWER 2026-1G, LLC E	09/03/2026	VARIOUS		39,696	39,696		3.B Z
43728@-AF-6	HOME IMPROVEMENT BORROWER 2026-1G, LLC F	09/03/2026	VARIOUS		8,076	8,076		4.B Z
44418#-AA-8	HUDSON WATERFRONT CREDIT SPV I LP	09/28/2026	GOLDMAN SACHS & CO		606,364	606,364		1.F PL
45804G-AA-5	INSURANCE PRIVATE CREDIT IV LLC CLASS A	08/13/2026	DIRECT ISSUE		48,750	48,750		1.C FE
45804G-AB-3	INSURANCE PRIVATE CREDIT IV LLC CLASS B	08/13/2026	DIRECT ISSUE		14,250	14,250		2.C FE
50233@-AA-0	LCP VI BORROWER LLC	09/24/2026	VARIOUS		5,162,091	5,162,091		1.G PL
62880A-AA-0	NB SPECIALTY FINANCE INSURANCE SPV III	07/10/2026	DIRECT ISSUE		225,000	225,000		1.G PL
62880A-AB-8	NB SPECIALTY FINANCE INSURANCE SPV III	07/10/2026	DIRECT ISSUE		112,500	112,500		2.C PL
65255#-AA-9	NEWREZ GMSR VFN NOTEHOLDER LLC	09/25/2026	GOLDMAN SACHS & CO		603,604	603,604		2.C PL
69465#-AA-7	PSEP II HOLDINGS, LLC	09/10/2026	GOLDMAN SACHS & CO		192,165	192,165		1.G PL
83022@-AB-4	SIXTH STREET PA BASED INV I NOTE ISSUER	09/29/2026	DIRECT ISSUE		324,074	324,074		2.A PL
83022@-AD-0	SIXTH STREET PA BASED INV I NOTE ISSUER	09/29/2026	DIRECT ISSUE		108,025	108,025		2.C PL
83022@-AF-5	SIXTH STREET PA BASED INV I NOTE ISSUER	09/29/2026	DIRECT ISSUE		67,515	67,515		3.B PL
87929#-AN-1	TELECOM EQUIPMENT LENDING LLC	09/29/2026	DIRECT ISSUE		2,058,606	2,058,606		1.D Z

SCHEDULE D - PART 3

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

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89238R-AA-5	TPG AG ABC FUND II LP CLASS A NOTE	08/20/2026	DIRECT ISSUE		426,562	426,562		2.B PL
89238R-AB-3	TPG AG ABC FUND II LP CLASS B NOTE	08/20/2026	DIRECT ISSUE		121,875	121,875		3.B Z
897921-AE-2	TFINS 2026-3A B	07/27/2026	CANTOR FITZGERALD & CO		2,001,875	2,000,000	6,599	1.G FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					16,567,044	16,565,169	6,599	XXX
86215@-AA-6	STONEPEAK INFRASTRUCTURE CREDIT FUND II	08/18/2026	DIRECT ISSUE		273,375	273,375		1.G PL
86215@-AB-4	STONEPEAK INFRASTRUCTURE CREDIT FUND II	08/18/2026	DIRECT ISSUE		501,188	501,188		2.C PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					774,563	774,563		XXX
22985#-AA-7	CSCP V RNF, L.P.	09/30/2026	DIRECT ISSUE		382,500	382,500		1.D Z
22985#-AB-5	CSCP V RNF, L.P.	09/30/2026	DIRECT ISSUE		37,500	37,500		2.B Z
22985#-AC-3	CSCP V RNF, L.P.	09/30/2026	DIRECT ISSUE		60,000	60,000		2.B Z
22985#-AD-1	CSCP V RNF, L.P.	09/30/2026	DIRECT ISSUE		37,500	37,500		2.B Z
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					517,500	517,500		XXX
000000-00-0	CRA ISSUER, LLC	08/28/2026	DIRECT ISSUE		382,600	382,600		2.C Z
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					382,600	382,600		XXX
403948-AC-6	HSRV 26-2 A2	09/29/2026	DIRECT ISSUE		6,250,000	6,250,000		1.D Z
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					6,250,000	6,250,000		XXX
80387*-AA-3	CARLYLE SASOF V	09/18/2026	GOLDMAN SACHS & CO		2,103,127	2,103,127		2.A PL
98919W-BA-0	ZAYO 2026-1A A2	04/24/2026	GOLDMAN SACHS & CO		16,009	16,009		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,119,136	2,119,136		XXX
03744#-AB-7	AP KONA HOLDING LP	08/28/2026	CAPITALIZED INTEREST		21,596	21,596		2.C PL
30191N-AA-3	FFAS 2026-1A A	07/09/2026	DIRECT ISSUE		1,303,995	1,303,995		1.G PL
000000-00-0	IDENTITY DIGITAL CAPITAL LLC	06/26/2026	BLACKROCK		776,000	776,000		1.F Z
000000-00-0	IDENTITY DIGITAL CAPITAL LLC	06/26/2026	BLACKROCK		419,000	419,000		2.B Z
000000-00-0	SKCLP_26_1-A-2	09/16/2026	BLACKROCK		5,859,500	5,859,500		2.B Z
000000-00-0	MSO FINANCING ONE DESIGNATED ACTIVITY CO	08/12/2026	GOLDMAN SACHS & CO		2,485,547	2,485,547		1.D Z
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					10,865,638	10,865,638		XXX
1889999999. Total - asset-backed securities (unaffiliated)					84,706,656	84,656,066	115,124	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					84,706,656	84,656,066	115,124	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					84,706,656	84,656,066	115,124	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					417,071,099	433,994,675	3,197,211	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
5989999997. Total - common stocks - Part 3						XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX		XXX
5999999999. Total - preferred and common stocks						XXX		XXX
6009999999 - Totals					417,071,099	XXX	3,197,211	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..91282C-CZ-2	US TREASURY N/B	09/30/2026	PAID AT MATURITY		4,631,000	4,631,000	4,606,760	4,627,310		3,690		3,690		4,631,000				40,521	09/30/2026	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					4,631,000	4,631,000	4,606,760	4,627,310		3,690		3,690		4,631,000				40,521	XXX	XXX
..455780-BY-1	REPUBLIC OF INDONESIA	07/14/2026	JANE STREET EXECUTION		246,985	270,000	287,820	284,928		(225)		(225)		284,703		(37,717)	(37,717)	14,451	01/08/2047	2.B FE
..501499-AB-3	KUWAIT INTL BOND	07/14/2026	DBS BANK LIMITED		287,825	290,000	287,175	289,599		176		176		289,775		(1,950)	(1,950)	8,346	03/20/2027	1.D FE
..Y20721-BB-4	REPUBLIC OF INDONESIA	07/14/2026	JANE STREET EXECUTION		310,844	330,000	343,200	340,074		(225)		(225)		339,849		(29,006)	(29,006)	17,229	01/17/2042	2.B FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					845,654	890,000	918,195	914,601		(274)		(274)		914,327		(68,673)	(68,673)	40,026	XXX	XXX
..64966S-NJ-1	NEW YORK NY	07/30/2026	JP MORGAN SECURITIES LLC		8,172,800	8,000,000	8,000,000	8,000,000						8,000,000		172,800	172,800	510,800	02/01/2055	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					8,172,800	8,000,000	8,000,000	8,000,000						8,000,000		172,800	172,800	510,800	XXX	XXX
..011903-BU-4	ALASKA ST INDL DEV & EXPORT AU	08/05/2026	JP MORGAN SECURITIES LLC		4,600,440	4,680,000	4,438,368	4,575,647		7,154		7,154		4,582,801		17,639	17,639	231,504	03/01/2035	2.C FE
..143321-KX-4	CARMEL IN WTRWKS REVENUE	08/05/2026	JP MORGAN SECURITIES LLC		647,400	650,000	650,000	650,000						650,000		(2,600)	(2,600)	27,563	05/01/2038	1.C FE
..261149-BD-9	DOWNTOWN DALLAS TX DEV AUTH TA	08/15/2026	SINKING FUND PMT		5,000	5,000	4,999	5,000						5,000				311	08/15/2036	1.F FE
..432275-AQ-8	HILLSBOROUGH CNTY FL AVIATION	08/05/2026	JP MORGAN SECURITIES LLC		4,795,000	5,000,000	4,879,900			518		518		4,880,418		(85,418)	(85,418)	91,875	10/01/2041	1.F FE
..678908-4H-4	OKLAHOMA ST DEV FIN AUTH	09/14/2026	WELLS FARGO SECURITIES LLC		422,025	427,909	427,909	427,909						427,909		(5,884)	(5,884)	21,470	10/01/2042	1.A FE
..69672D-CP-6	PALMDALE CA FING AUTH LEASE RE	08/05/2026	JP MORGAN SECURITIES LLC		513,750	500,000	500,000	500,000						500,000		13,750	13,750	22,038	06/01/2043	1.C FE
..765418-FX-1	RICHMOND VA MET AUTH EXPRESSWA	08/05/2026	VARIOUS		811,450	805,000	805,000	805,000						805,000		6,450	6,450	43,251	07/15/2031	1.E FE
..76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG	08/05/2026	JP MORGAN SECURITIES LLC		1,588,208	1,705,000	1,767,113	1,741,593		(2,998)		(2,998)		1,738,595		(150,387)	(150,387)	63,650	02/15/2038	1.C FE
..796246-AN-6	SAN ANTONIO TX CUSTOMER FAC CH	08/05/2026	JP MORGAN SECURITIES LLC		1,990,000	2,000,000	2,000,000	2,000,000						2,000,000		(10,000)	(10,000)	126,962	07/01/2040	1.G FE
..79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU	08/05/2026	VARIOUS		1,010,668	1,038,774	1,037,216	1,037,344		68		68		1,037,412		(26,744)	(26,744)	63,724	07/01/2043	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					16,383,941	16,811,683	16,510,505	11,742,493		4,742		4,742		16,627,135		(243,194)	(243,194)	692,348	XXX	XXX
..69377F-AA-4	FREEPORT INDONESIA PT	07/14/2026	DBS BANK LIMITED		1,048,425	1,050,000	1,050,000	1,050,000						1,050,000		(1,575)	(1,575)	37,786	04/14/2027	2.C FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					1,048,425	1,050,000	1,050,000	1,050,000						1,050,000		(1,575)	(1,575)	37,786	XXX	XXX
..00287Y-EH-8	ABBVIE INC	08/17/2026	JP MORGAN SECURITIES LLC		4,624,500	5,000,000	4,741,350			213		213		4,741,563		(117,063)	(117,063)	126,417	03/15/2056	1.G FE
..00287Y-ET-2	ABBVIE INC	09/01/2026	WELLS FARGO SECURITIES LLC		2,042,215	2,058,000	2,045,282			7		7		2,045,289		(3,074)	(3,074)	4,533	09/15/2066	1.G FE
..060505-GP-3	BANK OF AMERICA CORP	08/17/2026	MIZUHO SECURITIES USA INC		4,973,332	5,000,000	4,984,900			864		864		4,985,764		(12,432)	(12,432)	39,231	02/06/2032	1.E FE
..12505#-AA-9	CCHM PROPERTY HOLDINGS LP	06/30/2026	VARIOUS		63,027	63,027	63,027	63,027						63,027				2,997	12/31/2031	1.G PL
..12672#-AA-6	CVS CAREMARK CORPORATION	09/10/2026	MBS PAYDOWN		47,054	47,054	47,054	47,054						47,054				1,476	09/10/2034	2.B
..195869-AL-6	COLONIAL PIPELINE CO	08/05/2026	JP MORGAN SECURITIES LLC		502,655	500,000	498,025	498,787		43		43		498,831		3,824	3,824	32,406	08/01/2037	2.C FE
..24715#-AB-0	DELOITTE LLP SER B	08/20/2026	SINKING FUND PMT		636,364	636,364	635,727	633,979		2,384		2,384		636,364				46,582	08/20/2033	1.F
..25432X-AA-0	DIME COMMERCIAL INC	08/05/2026	JP MORGAN SECURITIES LLC		962,500	1,000,000	1,000,000	1,000,000						1,000,000		(37,500)	(37,500)	36,389	05/15/2032	2.C FE
..25470D-CW-7	DISCOVERY COMMUNICATIONS LLC	06/12/2026	RETURN OF CAPITAL		(55)		(55)	(55)						(55)					09/20/2047	3.B FE
..25746U-DV-8	DOMINION ENERGY INC	08/05/2026	JP MORGAN SECURITIES LLC		16,063,632	15,881,000	16,417,036			(6,095)		(6,095)		16,410,941		(347,310)	(347,310)	239,649	05/15/2055	2.C FE
..29366W-AG-1	ENTERGY MISSISSIPPI LLC	09/17/2026	VARIOUS		3,804,790	4,000,000	3,791,600			117		117		3,791,717		13,073	13,073	88,933	04/15/2055	1.F FE
..29379V-BR-3	ENTERPRISE PRODUCTS OPER	08/05/2026	JP MORGAN SECURITIES LLC		498,250	500,000	446,025	460,002		3,337		3,337		463,339		34,911	34,911	26,278	02/15/2078	2.B FE
..341081-HE-0	FLORIDA POWER & LIGHT CO	08/05/2026	JP MORGAN SECURITIES LLC		2,900,340	3,000,000	2,947,800			55		55		2,947,855		(47,515)	(47,515)	32,450	06/01/2066	1.D FE
..37045V-AQ-3	GENERAL MOTORS CO	08/05/2026	JP MORGAN SECURITIES LLC		878,200	1,000,000	898,630			924		924		899,554		(21,354)	(21,354)	45,900	04/01/2048	2.B FE
..373628-AA-0	GEORGIA TRANSMISSION CRP	06/30/2026	VARIOUS		75,000	75,000	75,000	75,000						75,000				2,096	06/30/2030	1.E
..39121J-A8-9	GREAT RIVER ENERGY	07/01/2026	PAID AT MATURITY		296,296	296,296	296,296	296,296						296,296				17,956	07/01/2026	1.G
..39121J-AE-0	GREAT RIVER ENERGY	08/05/2026	VARIOUS		993,481	960,814	927,227	947,314		1,449		1,449		948,763		44,718	44,718	65,305	07/01/2038	1.G FE
..43849R-AT-2	HONEYWELL AEROSPACE INC	09/24/2026	WELLS FARGO SECURITIES LLC SUSQUEHANNA FINANCIAL GROUP LLP		13,858,950	15,000,000	14,582,850			1,772		1,772		14,584,622		(725,672)	(725,672)	451,395	03/16/2056	1.G FE
..45866F-AY-0	INTERCONTINENTALEXCHANGE	09/15/2026			843,320	1,000,000	858,130			83		83		858,213		14,893	14,893	13,144	06/15/2062	1.G FE
..532457-DQ-8	ELI LILLY & CO	09/24/2026	BARCLAYS CAPITAL INC		12,239,572	13,245,000	12,827,253			983		983		12,828,236		(588,664)	(588,664)	262,141	05/20/2066	1.D FE
..54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC	06/30/2026	VARIOUS		65,135	65,135	65,135	65,135						65,135				4,481	12/31/2047	1.E PL
..56530K-AD-8	MAPLE PARENT HLDS CO	08/05/2026	JP MORGAN SECURITIES LLC		1,026,360	1,000,000	998,710			5		5		998,715		27,645	27,645	24,108	03/26/2056	2.C FE
..573284-BG-0	MARTIN MARIETTA MATERIAL	08/27/2026	JP MORGAN SECURITIES LLC		5,158,300	5,000,000	5,076,750			(5)		(5)		5,076,745		81,555	81,555	12,396	08/15/2056	2.A FE
..575634-AW-0	MASSACHUSETTS ELECTRIC	08/05/2026	JP MORGAN SECURITIES LLC		5,918,100	6,000,000	6,000,000							6,000,000		(81,900)	(81,900)	17,669	07/20/2056	2.A FE
..577081-AW-2	MATTEL INC	08/05/2026	JP MORGAN SECURITIES LLC		3,025,613	3,342,000	3,096,864			1,422		1,422		3,098,286		(72,673)	(72,673)	48,570	11/01/2041	2.C FE
..58933Y-BF-1	MERCK & CO INC	09/22/2026	BOFA SECURITIES INC		5,682,315	9,773,000	5,799,494			8,894		8,894		5,808,387		(126,072)	(126,072)	76,148	12/10/2051	1.E FE
..58933Y-BM-6	MERCK & CO INC	08/14/2026	MARKETAXESS CORPORATION		1,613,679	1,866,000	1,645,047			113		113		1,645,160		(31,480)	(31,480)	23,325	05/17/2053	1.E FE
..60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC	06/30/2026	VARIOUS		36,832	36,832	36,832	36,832						36,832				1,657	06/30/2032	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62925M-AB-9	THE NHP FOUNDATION	08/05/2026	JP MORGAN SECURITIES LLC		4,123,720	4,000,000	4,000,000	4,000,000						4,000,000		123,720	123,720	164,000	12/01/2033	1.D FE
64318@-AA-9	NEW CARDINALS STADIUM LLC	06/30/2026	SINKING FUND PMT		78,440	78,440	78,440	78,440						78,440				4,824	06/30/2032	1.G PL
65339K-CV-0	NEXTERA ENERGY CAPITAL	07/23/2026	JP MORGAN SECURITIES LLC		910,420	1,000,000	954,690			202		202		954,892		(44,472)	(44,472)	19,733	03/15/2054	2.A FE
69351U-BE-2	PPL ELECTRIC UTILITIES	09/24/2026	RBC CAPITAL MARKETS LLC		8,159,047	8,755,000	8,483,858			898		898		8,484,756		(325,709)	(325,709)	181,788	05/15/2056	1.E FE
71721#-AA-3	PFP VIII SUB X, LLC	09/18/2026	SINKING FUND REDEMPTION		1,521	1,521	1,521							1,521				1	05/31/2030	1.D Z
73557*-AB-0	PORT WASHINGTON GEN STATION LLC	09/15/2026	SINKING FUND PMT		51,108	51,108	51,108	51,108						51,108				2,045	06/15/2033	1.F
744320-BF-8	PRUDENTIAL FINANCIAL INC	07/30/2026	UBS SECURITIES LLC		3,891,139	3,889,000	3,889,000	3,889,000						3,889,000		2,139	2,139	194,580	09/15/2048	2.B FE
744448-DG-3	PUBLIC SERVICE COLORADO	09/17/2026	BOFA SECURITIES INC		995,860	1,000,000	998,190			8		8		998,198		(2,338)	(2,338)	6,544	08/15/2056	1.E FE
816851-BU-2	SEMPRA	08/05/2026	JP MORGAN SECURITIES LLC		2,010,500	2,000,000	1,995,025	1,995,025						1,995,025		15,475	15,475	112,625	04/01/2055	2.C FE
816851-BV-0	SEMPRA	08/05/2026	JP MORGAN SECURITIES LLC		3,008,250	3,000,000	3,000,000	3,000,000						3,000,000		8,250	8,250	167,025	04/01/2055	2.C FE
84857L-AE-1	SPIRE INC	08/05/2026	JP MORGAN SECURITIES LLC		5,891,473	5,890,000	5,947,204			(512)		(512)		5,946,692		(55,219)	(55,219)	69,649	06/01/2056	2.C FE
91324P-FM-9	UNITEDHEALTH GROUP INC	07/23/2026	BOFA SECURITIES INC		400,313	431,000	420,225			66		66		420,291		(19,978)	(19,978)	12,942	07/15/2064	1.F FE
927804-HA-5	VIRGINIA ELEC & POWER CO	09/30/2026	VARIOUS		3,950,895	4,000,000	4,029,960			(10)		(10)		4,029,950		(79,055)	(79,055)	17,675	08/15/2056	1.G FE
92966*-AG-4	WABASH VALLEY POWER	07/30/2026	VARIOUS		19,588	19,588	19,588	19,588						19,588				902	01/31/2028	1.F
983197-AA-2	WYNNTON FUNDING TRUST II	08/05/2026	JP MORGAN SECURITIES LLC		4,876,400	5,000,000	4,991,200	4,991,200						4,991,200		(114,800)	(114,800)	282,908	08/15/2055	1.G FE
000000-00-0	ENROLLIFY, INC.	08/03/2026	DISSOLUTION OF LEGAL ENTITY		250,000	1,000,000	500,000	250,000						250,000				59,000	09/30/2026	5.B GI
06368F-AD-1	BANK OF MONTREAL	09/15/2026	PAID AT MATURITY		500,000	500,000	483,190	494,119		5,881		5,881		500,000				16,223	09/15/2026	1.F FE
29250N-CF-0	ENBRIDGE INC	08/05/2026	JP MORGAN SECURITIES LLC		13,331,974	12,619,000	13,503,276			(11,990)		(11,990)		13,491,287		(159,313)	(159,313)	555,236	06/27/2054	2.C FE
56501R-AY-2	MANULIFE FINANCIAL CORP	09/29/2026	MORGAN STANLEY & CO LLC		3,871,400	4,000,000	3,980,200			29		29		3,980,229		(108,829)	(108,829)	12,292	09/11/2041	1.G FE
89352H-BL-2	TRANSCANADA PIPELINES	08/05/2026	JP MORGAN SECURITIES LLC		2,870,299	2,866,000	2,911,538			(322)		(322)		2,911,216		(40,917)	(40,917)	55,827	10/17/2056	2.C FE
00217G-AC-7	APTIV SWISS HOLDINGS LTD	09/29/2026	JP MORGAN SECURITIES LLC		5,089,200	7,500,000	5,415,075			5,114		5,114		5,420,189		(330,989)	(330,989)	127,958	05/01/2052	2.B FE
00774M-BQ-7	AERCAP IRELAND CAP/GLOBA	08/05/2026	JP MORGAN SECURITIES LLC		6,039,000	6,000,000	6,000,000	6,000,000						6,000,000		39,000	39,000	397,583	01/31/2056	2.C FE
00946A-AF-1	AIRPORT AUTHORITY HK	07/14/2026	MARKETAXESS CORPORATION		292,760	400,000	314,800	317,060		485		485		317,545		(24,785)	(24,785)	14,117	01/12/2062	1.B FE
03835V-AJ-5	APTIV SWISS HOLDINGS LTD	09/29/2026	JP MORGAN SECURITIES LLC		3,874,038	6,912,000	4,099,507			6,806		6,806		4,106,313		(232,275)	(232,275)	70,234	12/01/2051	2.B FE
05971V-2D-6	BANCO DE CREDITO DEL PER 3.25% 30 SEMP 2	09/30/2026	SECURITY CALLED at 100.000		1,190,000	1,190,000	1,047,200	1,093,989		96,011		96,011		1,190,000				38,675	09/30/2031	3.A FE
143658-AH-5	CARNIVAL CORP LTD	08/05/2026	JP MORGAN SECURITIES LLC		763,125	750,000	753,758	750,662		(186)		(186)		750,476		12,649	12,649	52,923	01/15/2028	3.A FE
210314-AB-6	TRANSMANTARO	07/14/2026	JEFFERIES LLC		194,022	200,000	200,000	200,000						200,000		(5,978)	(5,978)	7,024	04/16/2034	2.C FE
24023L-AF-3	DBS GROUP HOLDINGS LTD	07/14/2026	STANDARD CHARTERED BANK		1,155,822	1,180,000	1,045,409	1,143,541		16,187		16,187		1,159,728		(3,907)	(3,907)	11,780	03/15/2027	1.D FE
29274F-AF-1	ENEL AMERICAS SA	07/14/2026	MAXIM GROUP LLC		958,080	960,000	947,174	958,743		826		826		959,569		(1,489)	(1,489)	27,733	10/25/2026	2.C FE
29441W-AC-9	EQUATE PETROCHEMICAL CO	07/14/2026	MIZUHO SECURITIES USA INC		3,505,040	3,520,000	3,405,600	3,508,172		7,559		7,559		3,515,731		(10,691)	(10,691)	104,720	11/03/2026	2.B FE
36190C-AA-5	GNL QUINTERO SA	07/14/2026	LARRAIN VIAL SA CORREDORA DE BOLSA		775,665	780,740	777,424	779,703		241		241		779,944		(4,279)	(4,279)	34,672	07/31/2029	2.A FE
500630-DN-5	KOREA DEVELOPMENT BANK	07/14/2026	CANTOR FITZGERALD & CO		1,534,754	1,570,000	1,385,070	1,516,306		21,768		21,768		1,538,074		(3,321)	(3,321)	15,651	04/25/2027	1.C FE
592838-AA-4	MEXICO GENERADORA DE ENE	07/17/2026	SEMINARIO Y CIA SAB SA		240,904	241,981	258,987	252,086		(1,252)		(1,252)		250,834		(9,930)	(9,930)	8,281	12/06/2032	2.B FE
602736-AA-8	MINEJESA CAPITAL BV	07/14/2026	JANE ST EXECUTION		248,395	253,110	253,110	253,110						253,110		(4,715)	(4,715)	10,926	08/10/2030	2.C FE
606822-EH-3	MITSUBISHI UFJ FIN GRP	09/29/2026	RBC CAPITAL MARKETS LLC		1,920,900	2,000,000	2,000,000							2,000,000		(79,100)	(79,100)	3,792	09/18/2047	1.G FE
75405U-AA-4	QATARENERGY LNG S3	07/14/2026	CITIGROUP GLOBAL MARKETS INC		296,563	296,800	335,376	303,956		(2,911)		(2,911)		301,044		(4,482)	(4,482)	13,765	09/30/2027	1.D FE
853254-CT-5	STANDARD CHARTERED PLC	07/07/2026	SECURITY CALLED at 100.000		1,370,000	1,370,000	1,368,630	1,369,442		558		558		1,370,000				84,762	07/06/2027	1.G FE
853254-CV-0	STANDARD CHARTERED PLC	07/06/2026	SECURITY CALLED at 100.000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				129,760	07/06/2027	1.G FE
92213H-AA-0	VARANASI AURA NH-2 TOLL	09/05/2026	SINKING FUND PMT		6,700	6,700	6,747	6,704		(4)		(4)		6,700				395	02/28/2034	2.C FE
M7301Y-AB-8	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS	09/15/2026	VARIOUS		2,642,300	2,660,000	2,372,650	2,598,500		48,613		48,613		2,647,113		(4,813)	(4,813)	36,940	09/15/2027	1.E FE
M8222M-AD-4	QATARENERGY LNG S3	07/14/2026	JP MORGAN CHASE		246,607	246,235	281,354	252,696		(3,047)		(3,047)		249,649		(3,043)	(3,043)	12,387	09/30/2027	1.D FE
P06077-AA-2	AUTORIDAD CANAL DE PANAM	07/17/2026	HSBC SECURITIES INC		214,665	220,000	241,175	232,201		(640)		(640)		231,561		(16,896)	(16,896)	10,618	07/29/2035	2.A FE
P3083S-AD-7	TRANSMANTARO	07/14/2026	JEFFERIES LLC		194,022	200,000	223,500	213,285		(1,033)		(1,033)		212,252		(18,230)	(18,230)	7,024	04/16/2034	2.C FE
P4909L-AA-8	GNL QUINTERO SA	07/14/2026	LARRAIN VIAL SA CORREDORA DE BOLSA		859,576	865,200	878,382	869,354		(970)		(970)		868,383		(8,807)	(8,807)	38,423	07/31/2029	2.A FE
P58072-AL-6	INVERSIONES CMPC SA	07/14/2026	HSBC SECURITIES INC		3,527,610	3,540,000	3,490,468	3,531,389		3,629		3,629		3,535,019		(7,409)	(7,409)	120,889	04/04/2027	2.C FE
P70778-AF-1	NASSAU AIRPORT DEVELOPMENT CO	06/30/2026	VARIOUS		30,000	30,000	30,000							30,000				1,575	11/30/2033	3.A PL
P9367R-AG-6	TRANSPORT DE GAS PERU	07/14/2026	JEFFERIES LLC		369,080	372,000	365,849	370,260		750		750		371,010		(1,930)	(1,930)	11,195	04/30/2028	2.A FE
Y0606W-BZ-2	BANGKOK BANK PCL/HK	07/14/2026	CB COMMERCIAL CTL		1,042,587	1,050,000	1,027,244	1,038,658		2,133		2,133		1,040,791		1,796	1,796	38,418	09/19/2028	2.A FE
Y52758-AF-9	LG CHEM LTD	07/14/2026	JP MORGAN CHASE		913,605	1,050,000	855,677	921,658		11,074		11,074		932,732		(19,127)	(19,127)	25,492	07/07/2031	2.B FE
Y71548-BZ-6	PTT PCL	07/14/2026	JP MORGAN CHASE		172,828	200,000	185,700	189,048		229		229		189,277		(16,449)	(16,449)	6,500	10/25/2042	2.A FE
Y9350H-AA-0	VARANASI AURA NH-2 TOLL	09/05/2026	SINKING FUND PMT		16,800	16,800	17,069			(3)		(3)		16,800				496	02/28/2034	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					190,706,752	205,027,745	193,623,137	54,592,374		222,752		222,752		194,288,870		(3,582,122)	(3,582,122)	5,144,159	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)	07/30/2026	SINKING FUND PMT		997,516	997,516	997,586	997,586		(70)		(70)		997,516				90,030	06/15/2032	1.B
. 08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)	07/30/2026	SINKING FUND PMT		169,361	169,361	169,361	169,361						169,361				4,046	06/15/2032	1.B
..125408-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)	08/10/2026	SINKING FUND PMT		34,521	34,521	34,521	34,521						34,521				1,016	07/10/2040	2.A
..126650-BS-8	CVS PASS-THROUGH TRUST	08/10/2026	VARIOUS		488,812	470,097	470,097	470,097						470,097		18,714	18,714	22,998	01/10/2032	2.B FE
..12722#-AA-6	CVS WINCHESTER, KY	09/15/2026	SINKING FUND PMT		24,047	24,047	24,288	24,056		(9)		(9)		24,047				687	01/15/2044	2.B
..16135#-AA-8	CHARTER REALTY & DEV(SHAWS S-MKT)	09/01/2026	SINKING FUND PMT		22,014	22,014	22,014	22,014						22,014				1,167	02/01/2027	4.B
..22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)	09/15/2026	SINKING FUND PMT		32,085	32,085	32,085	32,085						32,085				1,089	08/15/2034	1.G
..26831@-AA-6	EDF DANVERS II (KOHLS)	09/01/2026	SINKING FUND PMT		173,862	173,862	172,348	173,747		115		115		173,862				8,411	10/01/2027	4.A
..36192@-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA	09/15/2026	SINKING FUND PMT		132,342	132,342	133,665	132,445		(103)		(103)		132,342				3,980	03/15/2030	3.C
..54143M-AA-4	NATL LOGISTICS I (MI TN VA) SNR NTS CTL	09/10/2026	SINKING FUND PMT		63,775	63,775	52,142			623		623		63,775				1,129	10/10/2042	1.D FE
..750731-AA-9	AUTUMN WIND HQ LLC (RAIDERS FOOTBALL)	08/10/2026	SINKING FUND PMT		5,147	5,147	5,147	5,147						5,147				120	02/10/2049	2.A
..96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)	09/15/2026	SINKING FUND PMT		52,334	52,334	52,334	52,334						52,334				1,759	09/15/2033	1.G
. 000000-00-0	ACS AVIATION 4 HOLDINGS LIMITED	08/17/2026	SINKING FUND PMT		22,097	22,097	22,020			2		2		22,097				782	11/15/2029	1.G Z
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					2,217,913	2,199,198	2,187,608	2,113,393		558		558		2,199,198		18,714	18,714	137,214	XXX	XXX
..23384*-AA-6	DRP SOLARIS BORROWER, LLC	09/28/2026	SINKING FUND PMT		192,004	192,004	192,004							192,004				5,888	03/31/2027	2.B PL
..90397*-AA-0	UWM MSR FACILITY 1 LLC	09/01/2026	SINKING FUND PMT		1,293,750	1,293,750	1,293,750							1,293,750				7,589	03/20/2029	2.B Z
..G7743*-AA-8	SLF V-L HOLDINGS, L.P.	07/20/2026	SINKING FUND PMT		479,798	479,798	479,798	479,798						479,798				21,970	02/01/2033	1.G PL
..G77438-AA-6	SLF V INTERNATIONAL-L HOLDINGS, L.P.	07/20/2026	SINKING FUND PMT		555,556	555,556	555,556	555,556						555,556				25,441	02/01/2033	1.G PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					2,521,108	2,521,108	2,521,108	1,035,354						2,521,108				60,888	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					226,527,593	241,130,734	229,417,313	84,075,525		231,468		231,468		230,231,638		(3,704,050)	(3,704,050)	6,663,742	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					226,527,593	241,130,734	229,417,313	84,075,525		231,468		231,468		230,231,638		(3,704,050)	(3,704,050)	6,663,742	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					226,527,593	241,130,734	229,417,313	84,075,525		231,468		231,468		230,231,638		(3,704,050)	(3,704,050)	6,663,742	XXX	XXX
..36208U-DP-9	GN 461010	09/01/2026	MBS PAYDOWN		1,015	1,015	1,034	1,017		(2)		(2)		1,015				47	11/15/2027	1.A
..36208Y-2A-2	GN 462569	09/01/2026	MBS PAYDOWN		1,337	1,337	1,361	1,338		(2)		(2)		1,337				62	03/15/2028	1.A
..38376C-JP-5	GNR 2009-75 HZ	09/01/2026	MBS PAYDOWN		10,907	10,907	10,907	10,907						10,907				358	09/20/2039	1.A
..38376E-HU-2	GNR 2009-88 AW	09/01/2026	MBS PAYDOWN		31,296	31,296	31,178	31,287		8		8		31,296				984	10/20/2039	1.A
..38376F-UF-7	GNR 2009-78 AZ	09/01/2026	MBS PAYDOWN		24,336	24,336	23,850	24,308		28		28		24,336				812	09/20/2039	1.A
..38376J-4H-4	GNR 2009-123 JN	09/01/2026	MBS PAYDOWN		34,041	34,041	34,019	34,039		2		2		34,041				1,073	12/20/2039	1.A
..38376J-JV-7	GNR 2009-104 XZ	09/01/2026	MBS PAYDOWN		8,293	8,293	8,293	8,293						8,293				274	11/20/2039	1.A
..38376K-AP-6	GNR 2009-93 UZ	08/24/2026	VARIOUS		539,369	541,352	534,247	537,446		497		497		537,943		1,425	1,425	19,927	10/20/2039	1.A
..38384B-G2-1	GNR 2023-106 BA	09/01/2026	MBS PAYDOWN		529,492	529,492	528,830	529,272		220		220		529,492				20,892	12/20/2050	1.A
..38384B-Y5-4	GNR 2023-96 BA	08/05/2026	VARIOUS		1,398,467	1,391,379	1,393,118	1,391,379						1,391,379		7,088	7,088	56,590	09/20/2049	1.A
..38384C-FH-7	GNR 2023-117 JA	09/01/2026	MBS PAYDOWN		128,051	128,051	128,291	128,051						128,051				5,026	10/20/2049	1.A
..38384E-W2-7	GNR 2023-136 EA	08/24/2026	VARIOUS		295,012	293,821	293,821	293,821						293,821		1,191	1,191	12,833	10/20/2059	1.A
..38384G-W6-3	GNR 2024-3 EY	08/24/2026	STONEX FINANCIAL INC		1,437,188	1,500,000	1,468,828	1,473,942		133		133		1,474,075		(36,887)	(36,887)	55,000	04/20/2053	1.A
..38384J-A7-9	GNR 2024-20 CB	08/20/2026	PIPER SANDLER & CO		2,921,719	3,000,000	2,862,188	2,897,970		4,485		4,485		2,902,456		19,263	19,263	110,000	02/20/2054	1.A
..38384W-M2-8	GNR 2024-148 AF	07/14/2026	BMO CAPITAL MARKETS CORP		1,054,307	1,048,409	1,048,409	1,048,409						1,048,409		5,897	5,897	29,367	09/20/2054	1.A
..38384X-3S-0	GNR 2024-181 FB	09/20/2026	MBS PAYDOWN		123,659	123,659	123,350	123,340		319		319		123,659				3,943	11/20/2054	1.A
..38385E-JA-3	GNR 2025-43 FB	09/20/2026	MBS PAYDOWN		164,262	164,262	163,389	163,803		460		460		164,262				5,257	03/20/2055	1.A
..38385F-XM-8	GNR 2025-65 JF	09/20/2026	MBS PAYDOWN		91,524	91,524	91,409	91,298		225		225		91,524				2,941	04/20/2055	1.A
..38385G-4N-6	GNR 2025-102 FD	09/20/2026	MBS PAYDOWN		81,535	81,535	81,650	81,536		(1)		(1)		81,535				2,670	06/20/2055	1.A
..38385G-B2-4	GNR 2025-90 FA	09/20/2026	MBS PAYDOWN		91,315	91,315	91,443	91,330		(15)		(15)		91,315				3,080	05/20/2055	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					8,967,125	9,096,024	8,919,615	8,962,786		6,357		6,357		8,969,146		(2,023)	(2,023)	331,136	XXX	XXX
..20754L-AB-5	CAS 2022-R01 1M2	09/25/2026	MBS PAYDOWN		79,787	79,787	78,291	79,385		402		402		79,787				3,138	12/25/2041	1.A
..20754N-AB-1	CAS 2022-R06 1M1	09/25/2026	MBS PAYDOWN		45,631	45,631	45,631	45,631						45,631				1,984	05/25/2042	1.A
..20755D-AA-4	CAS 2022-R08 1M1	09/25/2026	MBS PAYDOWN		125,740	125,740	128,471	126,242		(502)		(502)		125,740				5,312	07/25/2042	1.A
..207942-AA-1	CAS 2023-R05 1M1	09/25/2026	MBS PAYDOWN		307,710	307,710	309,344	307,710						307,710				11,563	06/25/2043	1.A
..31287Q-QW-4	FG G64969	09/01/2026	MBS PAYDOWN		503	503	541	509		(6)		(6)		503				27	03/01/2032	1.A
..31292H-Q3-1	FG G01374	09/01/2026	MBS PAYDOWN		382	382	383	382						382				15	06/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136BF-BL-6	FNR 2021-11 EP	08/20/2026	VARIOUS		4,521,553	5,979,261	4,582,543	4,567,180		99,103		99,103		4,666,283		(144,729)	(144,729)	43,759	11/25/2050	1.A
3136BP-LH-2	FNR 2022-76 D	09/01/2026	MBS PAYDOWN		92,791	92,791	91,631	92,700		91		91		92,791				3,382	08/25/2045	1.A
3136BP-QD-6	FNR 2022-82 KA	09/01/2026	MBS PAYDOWN		274,136	274,136	273,322	274,058		78		78		274,136				9,038	03/25/2046	1.A
3136BQ-QA-0	FNR 2023-51 L	08/05/2026	VARIOUS		2,834,687	2,774,173	2,732,560	2,741,805		3,053		3,053		2,744,858		89,830	89,830	122,683	11/25/2053	1.A
3136BR-JB-1	FNR 2024-22 FC	09/25/2026	MBS PAYDOWN		338,248	338,248	338,248	338,248						338,248				11,062	05/25/2054	1.A
3136BR-MJ-3	FNR 2024-15 FA	09/25/2026	MBS PAYDOWN		83,463	83,463	83,268	83,194		270		270		83,463				2,675	04/25/2054	1.A
3136BS-5X-9	FNR 2024-69 FA	09/25/2026	MBS PAYDOWN		92,100	92,100	92,129	92,100						92,100				2,923	10/25/2054	1.A
3137F6-DC-8	FHR 5035 BL	08/24/2026	MORGAN STANLEY & CO LLC		3,228,125	5,000,000	3,346,875	3,450,980		61,924		61,924		3,512,904		(284,779)	(284,779)	55,000	10/25/2050	1.A
3137G0-QG-7	STACR 2017-HQA2 M2B	09/25/2026	MBS PAYDOWN		191,977	191,977	196,297	193,200		(1,223)		(1,223)		191,977				8,310	12/25/2029	1.A
3137H9-DC-0	FHR 5270 AB	09/01/2026	VARIOUS		575,911	572,704	570,915	570,748		268		268		571,016		4,895	4,895	22,941	01/25/2049	1.A
3137H9-F6-1	FHR 5274 JA	09/01/2026	MBS PAYDOWN		76,518	76,518	75,968	76,460		58		58		76,518				2,810	08/25/2045	1.A
3137H9-K3-2	FHR 5280 DA	09/01/2026	MBS PAYDOWN		83,274	83,274	82,831	83,219		55		55		83,274				3,059	01/25/2049	1.A
3137H9-KZ-1	FHR 5283 BA	09/01/2026	MBS PAYDOWN		89,521	89,521	89,052	89,468		53		53		89,521				3,241	03/25/2049	1.A
3137HC-TT-9	FHR 5410 CF	09/25/2026	MBS PAYDOWN		278,561	278,561	278,561	278,561						278,561				9,653	05/25/2054	1.A
3137HC-UD-2	FHR 5410 FC	09/25/2026	MBS PAYDOWN		389,985	389,985	389,864	388,848		1,137		1,137		389,985				12,746	05/25/2054	1.A
3137HH-PZ-8	FHR 5481 F	09/25/2026	MBS PAYDOWN		331,664	331,664	331,664	331,664						331,664				10,923	12/25/2054	1.A
3137HH-Q7-9	FHR 5481 FG	09/25/2026	MBS PAYDOWN		331,664	331,664	331,664	331,664						331,664				11,033	12/25/2054	1.A
3137HJ-SW-8	FHR 5502 FD	09/25/2026	MBS PAYDOWN		58,739	58,739	58,749	58,739						58,739				2,029	02/25/2055	1.A
31398G-HQ-5	FNR 2009-98 WK	09/01/2026	MBS PAYDOWN		3,138	3,138	3,137	3,138						3,138				99	12/25/2039	1.A
31398K-VF-4	FHR 3600 BJ	09/01/2026	MBS PAYDOWN		4,112	4,112	3,968	4,109		3		3		4,112				110	11/15/2039	1.A
35564K-DB-2	STACR 2021-DNA2 M2	09/25/2026	MBS PAYDOWN		80,154	80,154	80,529	80,231		(78)		(78)		80,154				3,213	08/25/2033	1.A
35564K-FV-6	STACR 2021-HQA2 M2	09/25/2026	MBS PAYDOWN		9,553	9,553	9,368	9,495		58		58		9,553				366	12/25/2033	1.A
35564K-KY-4	STACR 2021-DNA6 M2	09/25/2026	MBS PAYDOWN		122,260	122,260	119,739	121,370		890		890		122,260				4,250	10/25/2041	1.A
35564K-MH-9	STACR 2021-DNA7 M2	09/25/2026	MBS PAYDOWN		261,181	261,181	255,868	259,533		1,648		1,648		261,181				9,729	11/25/2041	1.A
35564K-WS-4	STACR 2022-DNA4 M1A	09/25/2026	MBS PAYDOWN		50,847	50,847	50,847	50,847						50,847				1,998	05/25/2042	1.A
35564K-YN-3	STACR 2022-DNA5 M1A	09/25/2026	MBS PAYDOWN		85,453	85,453	85,453	85,453						85,453				3,781	06/25/2042	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					15,049,368	18,215,230	15,117,711	15,216,871		167,282		167,282		15,384,153		(334,783)	(334,783)	382,852	XXX	XXX
00442V-AA-5	ACE 2006-ASP3 A1	09/25/2026	MBS PAYDOWN		9,139	9,139	8,723	9,114		25		25		9,139				222	06/25/2036	1.A FM
008684-AA-0	AHMA 2006-6 A1A	09/25/2026	MBS PAYDOWN		11,082	12,105	8,499	10,883		199		199		11,082				343	12/25/2046	1.A FM
02149C-AD-3	CWALT 2006-41CB 1A4	08/05/2026	VARIOUS		233,309	546,251	352,605	115,926		127		127		116,053		117,256	117,256	21,458	01/25/2037	1.A FM
026930-AA-5	AHMA 2007-2 A1	09/25/2026	MBS PAYDOWN		40,829	41,335	33,791	39,895		933		933		40,829				1,122	03/25/2047	3.A
026936-AA-2	AHMA 2007-5 A1	09/25/2026	MBS PAYDOWN		96,755	111,658	80,448	94,368		2,387		2,387		96,755				3,205	06/25/2047	1.A FM
05946X-WF-6	BAFC 2005-3 1A23	09/01/2026	MBS PAYDOWN		2,903	2,903	2,819	2,888		15		15		2,903				107	06/25/2035	1.A FM
05951V-AV-1	BAFC 2006-I 6A1	09/20/2026	MBS PAYDOWN		5,652	5,652	4,130	5,378		274		274		5,652				147	12/20/2046	1.A FM
07336F-AW-6	BVINV 2022-3 A19	09/01/2026	MBS PAYDOWN		74,581	74,581	72,693	74,497		83		83		74,581				1,531	01/25/2052	1.A
12543P-AC-7	CWHL 2006-21 A3	08/05/2026	JP MORGAN SECURITIES LLC		7,958	21,804	18,606	9,728		(513)		(513)		9,216		(1,257)	(1,257)	932	02/25/2037	1.A FM
12543P-AK-9	CWHL 2006-21 A10	08/05/2026	JP MORGAN SECURITIES LLC		51,449	144,927	121,703	32,654		(1,175)		(1,175)		31,480		19,970	19,970	5,937	02/25/2037	1.A FM
12543X-AF-3	CWHL 2006-19 1A6	08/05/2026	VARIOUS		130,326	323,707	275,080	102,252		(3,174)		(3,174)		99,079		31,247	31,247	13,864	01/25/2037	1.A FM
12559U-AG-8	CIM 2020-R5 M2	08/24/2026	JP MORGAN SECURITIES LLC		929,063	1,000,000	976,250	986,607		1,458		1,458		988,065		(59,002)	(59,002)	24,750	12/25/2059	1.A
12566T-AM-9	CMALT 2006-A7 1A12	09/01/2026	VARIOUS		106,247	125,180	88,721	87,853		547		547		88,400		17,847	17,847	5,131	12/25/2036	1.A FM
12567A-AG-2	CMALT 2007-A3 1A7	08/05/2026	VARIOUS		120,513	146,575	97,796	94,978		2,127		2,127		97,105		23,409	23,409	5,755	03/25/2037	1.A FM
12594X-AM-6	CSMC 2017-HL1 A12	08/24/2026	VARIOUS		922,172	1,029,079	1,031,567	1,031,402		(213)		(213)		1,031,189		(109,017)	(109,017)	26,167	06/25/2047	1.A
12667G-TS-2	CWALT 2005-26CB A6	08/05/2026	VARIOUS		145,959	218,072	184,542	107,528		3,579		3,579		111,107		34,852	34,852	8,184	07/25/2035	1.A FM
12667G-Z3-0	CWALT 2005-38 A3	09/25/2026	MBS PAYDOWN		7,208	7,208	6,127	7,039		169		169		7,208				217	09/25/2035	1.A FM
12668A-2M-6	CWALT 2005-70CB A3	08/05/2026	VARIOUS		66,453	118,096	97,355	46,961		1,343		1,343		48,304		18,149	18,149	4,436	12/25/2035	1.A FM
12668A-2N-4	CWALT 2005-70CB A4	08/05/2026	VARIOUS		133,853	237,876	197,586	96,021		2,599		2,599		98,620		35,233	35,233	8,934	12/25/2035	1.A FM
12668A-EV-3	CWALT 2005-59 1A1	09/19/2026	MBS PAYDOWN		12,513	12,513	10,214	12,224		289		289		12,513				322	11/20/2035	1.A FM
12668A-MF-9	CWALT 2005-49CB A1	08/24/2026	VARIOUS		167,128	278,566	267,423	177,600		(2,967)		(2,967)		174,633		(7,505)	(7,505)	11,210	11/25/2035	1.A FM
12668A-TN-5	CWALT 2005-62 1A1	09/25/2026	MBS PAYDOWN		5,200	5,200	4,081	5,103		96		96		5,200				118	12/25/2035	1.A FM
126694-PH-5	CWHL 2005-28 A3	08/05/2026	VARIOUS		200,871	426,611	363,686	167,642		(384)		(384)		167,258		33,613	33,613	15,990	12/25/2035	1.A FM
12669G-R4-5	CWHL 2005-15 A8	08/05/2026	VARIOUS		72,120	165,545	144,023	61,433		(176)		(176)		61,257		10,864	10,864	6,218	08/25/2035	1.A FM
161546-FV-3	CFAB 2003-4 1A5	08/05/2026	VARIOUS		240,265	251,345	208,616	226,998		5,164		5,164		232,162		8,102	8,102	8,485	05/25/2033	1.A FM
16160B-BD-8	CHASE 2025-10 A11	09/25/2026	MBS PAYDOWN		63,352	63,352	63,352	63,180		172		172		63,352				2,059	07/25/2056	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16160U-BA-2	CHASE 2025-9 A11	09/25/2026	MBS PAYDOWN		31,160	31,160	31,237	31,192		(32)		(32)		31,160				1,059	06/25/2056	1.A
16163Y-AE-4	CHASE 2016-SH1 M4	08/24/2026	VARIOUS		168,708	184,411	174,974	174,385		955		955		175,340		(6,632)	(6,632)	5,050	04/25/2045	1.A
161938-CC-7	CHASE 2026-3 A11	09/25/2026	MBS PAYDOWN		66,236	66,236	66,154			142		142		66,236				444	01/25/2057	1.A Z
196480-6A-0	COLORADO ST HSG & FIN AUTH	07/01/2026	SECURITY CALLED at 100.000		65,000	65,000	65,000	65,000						65,000				2,392	11/01/2048	1.A FE
196480-6B-8	COLORADO ST HSG & FIN AUTH	07/01/2026	SECURITY CALLED at 100.000		75,000	75,000	75,000	75,000						75,000				2,785	11/01/2053	1.A FE
19648G-GT-3	COLORADO ST HSG & FIN AUTH SF	09/01/2026	SECURITY CALLED at 100.000		70,000	70,000	70,000	70,000						70,000				3,243	11/01/2039	1.A FE
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF	09/01/2026	SECURITY CALLED at 100.000		75,000	75,000	74,727	74,741		259		259		75,000				3,163	11/01/2044	1.A FE
23243A-AB-2	CWALT 2006-OA12 A1B	09/20/2026	MBS PAYDOWN		14,329	13,761	9,994	13,167		1,162		1,162		14,329				361	09/20/2046	2.A FM
25150Q-AA-5	DBALT 2006-OA1 A1	09/25/2026	MBS PAYDOWN		28,155	28,155	22,806	27,568		587		587		28,155				738	02/25/2047	1.A FM
25150W-AA-2	DBALT 2007-OA3 A1	09/25/2026	MBS PAYDOWN		3,084	3,084	2,649	3,051		33		33		3,084				81	07/25/2047	1.A FM
25151A-AB-7	DBALT 2006-AR3 A2	09/25/2026	MBS PAYDOWN		32,621	30,291	23,456	31,707		915		915		32,621				781	08/25/2036	1.A FM
25151K-AC-3	DBALT 2007-3 2A1	09/25/2026	MBS PAYDOWN		39,488	42,938	34,933	38,822		666		666		39,488				839	10/25/2047	1.A FM
33852H-BG-6	FSMT 2021-8INV B3	08/24/2026	VARIOUS		751,351	888,475	933,085	922,922		(1,992)		(1,992)		920,931		(169,580)	(169,580)	22,819	09/25/2051	1.E
33853G-BM-4	FSMT 2021-12 B2	09/01/2026	VARIOUS		737,134	906,906	894,923	897,086		482		482		897,567		(160,433)	(160,433)	19,644	11/25/2051	1.F
36169K-AC-0	GCAT 2022-NQM2 A3	08/05/2026	VARIOUS		3,458,289	3,714,107	3,617,127	3,621,729		6,422		6,422		3,628,151		(169,862)	(169,862)	106,290	02/25/2067	1.B
36245A-AD-8	GSAMP 2006-HE6 A4	09/25/2026	MBS PAYDOWN		45,642	45,642	34,117	44,688		954		954		45,642				968	08/25/2036	1.A FM
36245R-AF-6	GSAA 2007-6 A4	09/25/2026	MBS PAYDOWN		12,357	12,357	9,849	12,119		238		238		12,357				104	05/25/2047	1.A FM
36262J-BJ-3	GSMBS 2021-GR2 B3	09/01/2026	MBS PAYDOWN		8,015	8,015	8,338	8,029		(14)		(14)		8,015				182	02/25/2052	1.E
362979-BA-3	GSMBS 2026-PJ6 A27	09/25/2026	MBS PAYDOWN		72,240	72,240	72,234			235		235		72,240				1,343	09/25/2056	1.A Z
39539L-AH-4	GPMF 2007-AR2 2A1	09/25/2026	MBS PAYDOWN		25,430	25,430	20,487	24,594		835		835		25,430				662	05/25/2037	1.A FM
41165A-AB-8	HVMLT 2007-5 A1A	09/19/2026	MBS PAYDOWN		44,387	44,387	39,872	43,669		719		719		44,387				795	09/19/2037	1.A FM
45129Y-4D-5	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		25,000	25,000	25,000	25,000						25,000				1,694	01/01/2054	1.B FE
45129Y-5P-7	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		55,000	55,000	55,000	55,000						55,000				3,374	07/01/2049	1.B FE
45129Y-6T-8	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		85,000	85,000	85,000	85,000						85,000				5,573	07/01/2055	1.B FE
45203M-E4-9	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2026	SECURITY CALLED at 100.000		800,000	800,000	804,928	804,237		(4,237)		(4,237)		800,000				35,418	10/01/2046	1.A FE
45203M-NY-3	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2026	SECURITY CALLED at 100.000		820,000	820,000	820,000	820,000						820,000				32,577	04/01/2038	1.A FE
45203M-RB-9	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2026	SECURITY CALLED at 100.000		180,000	180,000	180,000	180,000						180,000				7,706	04/01/2041	1.A FE
45203M-RC-7	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2026	SECURITY CALLED at 100.000		645,000	645,000	645,000	645,000						645,000				27,854	10/01/2053	1.A FE
45203M-TB-7	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2026	SECURITY CALLED at 100.000		380,000	380,000	380,000	380,000						380,000				18,690	10/01/2048	1.A FE
45203M-XF-3	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2026	SECURITY CALLED at 100.000		170,000	170,000	170,000	170,000						170,000				7,540	04/01/2054	1.A FE
45257V-AB-2	IMSA 2007-3 A1B	09/25/2026	MBS PAYDOWN		12,250	12,306	8,630	12,010		240		240		12,250				335	09/25/2037	1.A FM
45661E-AF-1	INDX 2006-AR2 2A1	09/25/2026	MBS PAYDOWN		103,661	103,661	82,313	101,379		2,282		2,282		103,661				1,835	02/25/2046	1.A FM
46594G-BB-4	JPMMT 2025-9 A11	09/25/2026	MBS PAYDOWN		67,398	67,398	67,387	67,224		174		174		67,398				2,190	03/25/2056	1.A
46594P-CC-1	JPMMT 2026-2 A11	09/25/2026	MBS PAYDOWN		77,231	77,231	76,832			228		228		77,231				695	07/25/2056	1.A Z
46651Y-AC-4	JPMMT 2019-9 A3	08/24/2026	VARIOUS		510,591	570,665	578,690	579,113		(780)		(780)		578,333		(67,742)	(67,742)	14,546	05/25/2050	1.A
491309-FU-9	KENTUCKY ST HSG CORP SF MTGE	07/01/2026	SECURITY CALLED at 100.000		320,000	320,000	320,000	320,000						320,000				18,915	07/01/2054	1.B FE
525221-EE-3	LXS 2005-8 2A4A	08/05/2026	VARIOUS		15,261	15,262	1,612	15,622		(10)		(10)		15,612		(351)	(351)	779	12/25/2035	1.A FM
525221-GM-3	LXS 2005-9N 1A1	09/25/2026	MBS PAYDOWN		39,214	39,214	33,773	38,196		1,018		1,018		39,214				951	02/25/2036	1.A FM
525226-AG-1	LXS 2006-12N A31A	09/25/2026	MBS PAYDOWN		28,581	28,555	20,881	27,445		1,136		1,136		28,581				865	08/25/2046	1.A FM
57419T-5S-6	MARYLAND ST CMNTY DEV ADMIN DE	08/31/2026	SECURITY CALLED at 100.000		210,000	210,000	216,059	214,951		(4,951)		(4,951)		210,000				13,192	09/01/2048	1.B FE
57643L-NW-2	MABS 2006-AB1 A3B	09/01/2026	MBS PAYDOWN		5,994	5,994	4,526	5,700		294		294		5,994				131	02/25/2036	1.A FM
59020U-Z6-5	MLMI 2005-A10 A	09/25/2026	MBS PAYDOWN		36,304	36,304	32,875	35,612		692		692		36,304				1,061	02/25/2036	1.A FM
60416T-4P-0	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		15,000	15,000	15,000	15,000						15,000				903	01/01/2048	1.B FE
60416T-6N-3	MINNESOTA ST HSG FIN AGY	09/01/2026	SECURITY CALLED at 100.000		535,000	535,000	535,000	535,000						535,000				36,360	07/01/2049	1.B FE
60416T-L7-1	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				273	07/01/2043	1.B FE
60416T-L8-9	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				275	07/01/2048	1.B FE
60416U-EP-6	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	4,988	4,988		12		12		5,000				296	07/01/2044	1.B FE
60416U-ER-2	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	4,988	4,988		12		12		5,000				301	07/01/2051	1.B FE
60416U-K8-7	MINNESOTA ST HSG FIN AGY	08/05/2026	JP MORGAN SECURITIES LLC		2,434,163	2,475,000	2,460,150			78		78		2,460,228		(26,065)	(26,065)	27,813	01/01/2052	1.B FE
61744C-GD-2	MSAC 2004-HE7 M1	09/25/2026	MBS PAYDOWN		13,724	13,724	13,552	13,686		38		38		13,724				334	08/25/2034	1.A FM
61744C-HA-7	MSAC 2004-HE8 M1	09/25/2026	MBS PAYDOWN		9,262	9,262	9,144	9,240		22		22		9,262				240	09/25/2034	1.A FM
61748H-KA-8	MSM 2005-4 3A1	08/05/2026	VARIOUS		204,115	230,232	203,756	161,456		6,465		6,465		167,921		36,194	36,194	6,915	08/25/2035	1.A FM
62955V-AC-0	NYMT 2022-CP1 M1	08/24/2026	JP MORGAN SECURITIES LLC		857,813	1,000,000	999,998	999,998						999,998		(142,185)	(142,185)	23,573	07/25/2061	1.C
64613A-KQ-4	NEW JERSEY ST HSG & MTGE FIN A	07/27/2026	JP MORGAN SECURITIES LLC		11,438,687	11,430,000	11,427,714	11,427,714						11,427,714		10,973	10,973	573,235	04/01/2055	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64828N-AA-3	NRZT 2017-5A A1	09/25/2026	MBS PAYDOWN		17,473	17,473	17,446	17,435		38		38		17,473				627	06/25/2057	1.A
64972K-DM-4	NEW YORK CITY NY HSG DEV CORP	08/05/2026	JP MORGAN SECURITIES LLC		993,000	1,000,000	1,000,000	1,000,000						1,000,000		(7,000)	(7,000)	45,203	11/01/2044	1.C FE
658207-5G-6	NORTH CAROLINA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		15,000	15,000	15,000	15,000						15,000				863	01/01/2050	1.B FE
658207-8T-5	NORTH CAROLINA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				295	01/01/2055	1.B FE
67113K-AL-2	OBX 2019-EXP2 2A2	09/25/2026	MBS PAYDOWN		13,448	13,448	13,448	13,448						13,448				440	06/25/2059	1.A
67125C-AU-6	OBX 2026-J2 AF	09/25/2026	MBS PAYDOWN		61,267	61,267	61,247			213		213		61,267				386	07/25/2056	1.A Z
67448W-BE-7	OBX 2020-EXP3 2A2	09/25/2026	MBS PAYDOWN		14,685	14,685	14,685	14,685						14,685				527	01/25/2060	1.A
67449N-AW-7	OBX 2026-INV3 AF2	09/25/2026	MBS PAYDOWN		77,297	77,297	77,281			248		248		77,297				1,291	04/25/2056	1.A Z
67647W-CF-2	BVINV 2021-3 B3A	08/31/2026	VARIOUS		755,503	888,070	930,548	920,455		(1,938)		(1,938)		918,517		(163,014)	(163,014)	23,241	07/25/2051	1.F
69337B-AH-7	PHHAM 2007-1 21A	08/05/2026	VARIOUS		205,750	239,719	186,831	175,341		2,014		2,014		177,355		28,395	28,395	9,818	02/25/2037	1.A FM
729906-BM-8	PMTLT 2025-CNF1 A35	09/25/2026	MBS PAYDOWN		371,113	371,113	372,388			(73)		(73)		371,113				7,402	10/25/2056	1.A Z
729912-AY-1	PMTLT 2026-CNF4 A23	09/25/2026	MBS PAYDOWN		103,970	103,970	103,933			336		336		103,970				1,667	05/25/2057	1.A Z
729920-BE-7	PMTLT 2026-CNF1 A26	09/25/2026	MBS PAYDOWN		133,466	133,466	133,466							133,466				2,142	01/25/2057	1.A Z
73015L-BP-7	PMTLT 2026-INV1 A36	09/25/2026	MBS PAYDOWN		146,511	146,511	146,648			(6)		(6)		146,511				3,074	01/25/2057	1.A Z
73015M-BC-4	PMTLT 2026-J1 A25	07/14/2026	JP MORGAN SECURITIES LLC		1,798,040	1,807,075	1,803,687			(127)		(127)		1,803,687		(5,647)	(5,647)	19,189	01/25/2057	1.A Z
749239-AF-6	RAMP 2006-RZ5 M1	09/25/2026	MBS PAYDOWN		29,589	29,572	23,352	28,957		632		632		29,589				868	08/25/2046	1.A FM
74938F-BU-1	RCKT 2022-1 B2A	09/01/2026	VARIOUS		772,091	967,076	916,153	927,021		2,146		2,146		929,167		(157,077)	(157,077)	19,481	01/25/2052	1.A
75114H-AA-5	RALI 2006-Q05 1A1	09/25/2026	MBS PAYDOWN		5,118	5,118	4,504	5,053		65		65		5,118				147	05/25/2046	1.A FM
751153-AA-5	RALI 2006-Q010 A1	09/25/2026	MBS PAYDOWN		30,223	30,223	23,857	29,229		994		994		30,223				875	01/25/2037	1.A FM
75156W-AE-3	RAMP 2006-RS4 M1	08/30/2026	VARIOUS		324,565	333,824	242,022	322,391		1,505		1,505		323,897		669	669	9,657	07/25/2036	1.A FM
75157D-AC-8	RAMP 2007-RS2 A3	09/25/2026	MBS PAYDOWN		7,907	7,907	5,662	7,735		173		173		7,907				246	05/25/2037	1.A FM
75970N-BE-6	RAMC 2005-3 AF4	09/01/2026	MBS PAYDOWN		32,136	32,136	28,671	31,549		586		586		32,136				1,178	11/25/2035	1.A FM
762009-AR-9	RFMSI 2007-S6 1A16	09/01/2026	MBS PAYDOWN		2,370	3,191	2,510	2,359		11		11		2,370				124	06/25/2037	1.A FM
81377A-AD-4	SABR 2006-HE2 A2C	09/25/2026	MBS PAYDOWN		9,014	9,014	4,888	8,940		74		74		9,014				59	07/25/2036	1.A FM
816950-BB-4	SEMT 2025-11 A26F	09/25/2026	MBS PAYDOWN		264,151	264,151	264,135	263,527		624		624		264,151				8,714	11/25/2055	1.A
81744M-AA-0	SEMT 2007-3 1A1	09/20/2026	MBS PAYDOWN		4,336	4,336	3,883	4,236		100		100		4,336				118	07/20/2036	1.A FM
81745D-AE-1	SEMT 2013-9 A1	09/01/2026	MBS PAYDOWN		22,112	22,112	21,469	22,058		54		54		22,112				537	07/25/2043	1.A
81745J-AA-6	SEMT 2013-11 A1	09/01/2026	MBS PAYDOWN		41,886	41,886	39,863	41,675		211		211		41,886				1,067	09/25/2043	1.A
86358E-EK-8	SAIL 2003-BC11 A3	09/25/2026	MBS PAYDOWN		30,296	30,295	30,030	30,222		73		73		30,296				1,155	10/25/2033	1.A FM
86358E-RC-2	SAIL 2005-2 M3	08/25/2026	VARIOUS		686,005	716,347	552,931	704,029		1,683		1,683		705,712		(19,707)	(19,707)	19,384	03/25/2035	1.A FM
86359D-VD-6	SASC 2005-OPT1 A3	09/25/2026	MBS PAYDOWN		42,640	42,640	22,812	40,421		2,219		2,219		42,640				797	11/25/2035	1.A FM
86360L-AF-3	SASC 2006-WF2 M2	09/25/2026	MBS PAYDOWN		37,732	37,732	26,448	36,807		925		925		37,732				1,120	07/25/2036	1.A FM
88046K-HS-8	TENNESSEE HSG DEV AGY RSDL FIN	08/05/2026	JP MORGAN SECURITIES LLC		325,600	320,000	320,000	320,000						320,000		5,600	5,600	22,472	07/01/2043	1.B FE
88046K-HU-3	TENNESSEE HSG DEV AGY RSDL FIN	08/05/2026	JP MORGAN SECURITIES LLC		652,800	640,000	640,000	640,000						640,000		12,800	12,800	45,999	07/01/2053	1.B FE
89177J-AB-4	TPMT 2019-2 A2	08/20/2026	WELLS FARGO SECURITIES LLC		1,790,625	2,000,000	1,910,000	1,944,950		2,527		2,527		1,947,477		(156,852)	(156,852)	53,026	12/25/2058	1.A
90355D-BH-5	UWM 2021-INV5 B2	09/01/2026	MBS PAYDOWN		41,560	41,560	41,974	41,579		(19)		(19)		41,560				893	01/25/2052	1.A
917437-ND-3	UTAH HSG CORP SF MTGE REVENUE	07/01/2026	SECURITY CALLED at 100.000		165,000	165,000	165,000	165,000						165,000				9,917	07/01/2054	1.C FE
917437-SU-0	UTAH HSG CORP SF MTGE REVENUE	07/01/2026	SECURITY CALLED at 100.000		225,000	225,000	225,000	225,000						225,000				13,770	07/01/2045	1.C FE
917437-SV-8	UTAH HSG CORP SF MTGE REVENUE	07/01/2026	SECURITY CALLED at 100.000		315,000	315,000	315,000	315,000						315,000				19,436	07/01/2050	1.C FE
917437-SW-6	UTAH HSG CORP SF MTGE REVENUE	07/01/2026	SECURITY CALLED at 100.000		130,000	130,000	130,000	130,000						130,000				8,086	07/01/2055	1.C FE
92539U-AD-2	VERUS 2024-2 M1	08/05/2026	JP MORGAN SECURITIES LLC		3,007,500	3,000,000	2,999,926	2,999,926						2,999,926		7,574	7,574	139,851	02/25/2069	1.C
92539X-AA-2	VERUS 2023-6 A1	09/01/2026	MBS PAYDOWN		47,878	47,878	47,877	47,877						47,878				2,060	09/25/2068	1.A
93364E-AA-2	WMHE 2007-HE3 1A	09/25/2026	MBS PAYDOWN		36,857	36,857	27,643	36,021		836		836		36,857				932	05/25/2037	1.A FM
94985F-AA-6	WFALT 2007-PA2 1A1	08/05/2026	VARIOUS		84,261	97,745	82,839	72,479		(1,171)		(1,171)		71,308		12,953	12,953	4,002	06/25/2037	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					43,670,550	46,647,377	45,294,251	39,218,585		43,216		43,216		44,633,781		(963,228)	(963,228)	1,719,162	XXX	XXX
00217V-AA-8	AREIT 2022-CRE7 A	09/17/2026	MBS PAYDOWN		10,273	10,273	10,278	10,266		7		7		10,273				359	06/17/2039	1.A FE
05552X-BL-1	BBCMS 2021-C12 AS	08/24/2026	BMO CAPITAL MARKETS CORP		645,674	750,000	633,164	670,344		7,638		7,638		677,982		(32,308)	(32,308)	15,961	11/15/2054	1.A
05555M-AA-7	BDS 2024-FL13 A	09/19/2026	MBS PAYDOWN		480,761	480,761	481,541	480,406		356		356		480,761				17,474	09/19/2039	1.A FE
05602Q-AY-9	BMO 2022-C3 A5	07/27/2026	BMO CAPITAL MARKETS CORP		9,997,656	10,000,000	10,099,609	10,066,844		(6,426)		(6,426)		10,060,417		(62,761)	(62,761)	349,746	09/15/2054	1.A
05610F-AA-5	BX 2022-AHP A	09/15/2026	MBS PAYDOWN		562,058	562,058	545,372	503,652		58,407		58,407		562,058				18,925	01/17/2039	1.A
05610F-AB-3	BX 2022-AHP AS	09/15/2026	MBS PAYDOWN		1,400,000	1,400,000	1,395,976	1,395,540		4,460		4,460		1,400,000				54,932	01/17/2039	1.A
05610F-AC-1	BX 2022-AHP B	09/15/2026	MBS PAYDOWN		2,100,000	2,100,000	2,094,017	2,093,504		6,496		6,496		2,100,000				87,993	01/17/2039	1.A
12433E-AJ-0	BX 2022-LBA6 C	07/15/2026	MBS PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,019	01/15/2039	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12515G-AD-9	CD 2017-CD3 A4	08/24/2026	WELLS FARGO SECURITIES LLC		980,313	1,000,000	1,041,680	1,003,973		(3,276)		(3,276)		1,000,697		(20,385)	(20,385)	26,627	02/10/2050	1.A
302947-AE-6	FREMF 2016-K60 B	08/21/2026	SG AMERICAS SECURITIES LLC		996,250	1,000,000	885,859	986,153		9,070		9,070		995,223		1,027	1,027	26,183	12/25/2049	1.A
38406J-AL-2	GRACE 2020-GRCE E	08/24/2026	JP MORGAN SECURITIES LLC		2,448,198	2,812,000	2,678,430	2,734,576		9,255		9,255		2,743,830		(295,633)	(295,633)	56,059	12/10/2040	2.A
43300L-AJ-9	HILT 2016-HHV C	08/21/2026	JP MORGAN SECURITIES LLC		998,594	1,000,000	984,547	997,993		1,176		1,176		999,170		(576)	(576)	31,075	11/05/2038	1.A
55285A-AA-5	MF1 2022-FL9 A	09/17/2026	VARIOUS		233,099	233,099	230,768	232,665		434		434		233,099				9,947	06/19/2037	1.A FE
563136-AG-5	MNW 2020-1MW C	08/20/2026	JP MORGAN SECURITIES LLC		1,939,297	2,000,000	1,754,531	1,911,569		32,092		32,092		1,943,661		(4,364)	(4,364)	34,203	09/10/2039	1.A
58003M-AA-4	MF1 2024-FL15 A	09/18/2026	MBS PAYDOWN		1,135	1,135	1,140			(1)		(1)		1,135				15	08/18/2041	1.A Z
55284A-AA-6	MF1 2021-FL7 A	09/18/2026	MBS PAYDOWN		533,484	533,484	529,899	533,716		(232)		(232)		533,484				18,374	10/16/2036	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					24,326,792	24,882,810	24,366,811	24,621,201		119,456		119,456		24,741,790		(415,000)	(415,000)	778,892	XXX	XXX
055978-AA-8	BCRED 2023-1A A	08/13/2026	MBS PAYDOWN		2,000,000	2,000,000	2,023,500	2,000,000						2,000,000				99,695	01/20/2036	1.A FE
03332A-AA-8	ANCHF 2020-10A AV	07/25/2026	MBS PAYDOWN		72,293	72,293	72,618	72,333		(40)		(40)		72,293				1,962	04/25/2038	1.A FE
13877B-AC-2	CANYC 2018-1A B	07/15/2026	MBS PAYDOWN		300,000	300,000	298,125	300,000						300,000				12,996	07/15/2031	1.A FE
16409T-AS-8	CHPRK 2018-1A BR	07/15/2026	MBS PAYDOWN		698,954	698,954	698,954	698,954						698,954				29,421	04/15/2030	1.D FE
22846D-AL-7	CRNPT 2020-9A BR	07/01/2026	MBS PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				84,727	07/14/2034	1.C FE
50200F-AG-4	LCM 26A C	07/20/2026	MBS PAYDOWN		94,658	94,658	90,020	95,087		(428)		(428)		94,658				4,167	01/20/2031	1.A FE
510800-AC-9	THLLS 2019-1A A1R	07/15/2026	MBS PAYDOWN		74,471	74,471	74,471	74,471						74,471				3,226	04/15/2033	1.A FE
56577L-AA-6	MRNON 2021-1RA AR1	09/29/2026	MBS PAYDOWN		1,464,681	1,464,681	1,465,047	1,464,681						1,464,681				78,243	07/15/2034	1.A FE
66860P-AA-2	WOODS 2018-17A A	07/22/2026	MBS PAYDOWN		247,715	247,715	242,761	244,888		2,827		2,827		247,715				9,491	04/22/2031	1.A FE
80349B-BF-3	SARAT 2013-1A BR3	09/17/2026	MBS PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				80,266	04/20/2033	1.A FE
81883E-AJ-0	SHACK 2017-11A CR	08/17/2026	MBS PAYDOWN		798,665	798,665	800,861	798,665						798,665				37,131	08/15/2030	1.A FE
915328-AW-8	UPLND 2016-1A A2R	07/20/2026	MBS PAYDOWN		146,815	146,815	145,164	147,432		(617)		(617)		146,815				6,296	04/20/2031	1.A FE
92331L-BA-7	VENTR 2015-22A DR	07/15/2026	MBS PAYDOWN		2,000,000	2,000,000	1,984,000	1,986,500		13,500		13,500		2,000,000				102,563	01/15/2031	2.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					11,398,252	11,398,252	11,395,521	11,383,011		15,242		15,242		11,398,252				550,184	XXX	XXX
00240*-AA-8	AG DIRECT LENDING FUND V LP CLASS A	07/31/2026	MBS PAYDOWN		710,172	710,172	710,172	663,341						710,172				41,260	06/30/2033	2.C PL
00240*-AB-6	AG DIRECT LENDING FUND V LP CLASS B	07/31/2026	MBS PAYDOWN		12,270	12,270	12,270	11,534						12,270				815	06/30/2033	4.A PL
00240*-AC-4	AG DIRECT LENDING FUND V LP CLASS C	07/31/2026	MBS PAYDOWN		55,992	55,992	55,992	52,632						55,992				4,675	06/30/2033	4.B PL
04651@-AA-0	BLUE OWL ASSET INCOME FUND - CL A SR SEC	08/07/2026	DIRECT ISSUE		221,575	221,575	221,575							221,575				6,792	01/28/2038	1.G PL
04651@-AB-8	BLUE OWL ASSET INCOME FUND - CL B SR SEC	08/07/2026	DIRECT ISSUE		132,945	132,945	132,945							132,945				5,094	01/28/2038	2.C PL
07324Y-AB-5	BAYC 2006-2A A1	09/25/2026	MBS PAYDOWN		8,189	8,189	7,247	8,126		62		62		8,189				285	07/25/2036	2.A FE
08891*-AA-3	BROOKFIELD INFRASTRUCTURE DEBT FUND III	07/15/2026	SINKING FUND PMT		96,732	96,732	96,732	90,632						96,732				3,452	12/31/2044	1.G PL
14856#-AK-8	CASTLELAKE SENIOR LOAN	07/15/2026	SINKING FUND PMT		123,356	123,356	123,356	123,356						123,356				7,842	08/06/2031	2.B PL
193938-AA-5	CASL 2023-A A1	09/25/2026	MBS PAYDOWN		33,156	33,156	33,156	33,156						33,156				1,242	05/25/2055	1.A FE
194204-AA-1	CASL 2017-A A1	09/25/2026	MBS PAYDOWN		18,488	18,488	18,488	18,488						18,488				674	11/26/2046	1.B FE
19421U-AA-2	CASL 2019-A A1	09/25/2026	MBS PAYDOWN		53,970	53,970	53,709	53,848		122		122		53,970				1,864	12/28/2048	1.A FE
19423D-AA-8	CASL 2018-A A1	09/25/2026	MBS PAYDOWN		15,025	15,025	15,025	15,025						15,025				500	12/26/2047	1.D FE
20267T-AB-8	CBSLT 2016-A A2	09/25/2026	MBS PAYDOWN		7,492	7,492	7,492	7,492						7,492				302	05/25/2040	1.A FE
20267T-AC-6	CBSLT 2016-A B	08/05/2026	JP MORGAN SECURITIES LLC		121,613	129,375	124,811	124,811						124,811		(3,198)	(3,198)	3,191	05/25/2040	1.B FE
25216C-AC-4	DEXT 2023-2 B	08/17/2026	VARIOUS		4,403,149	4,382,309	4,381,218	4,382,743		(527)		(527)		4,382,216		20,933	20,933	185,819	05/15/2034	1.B FE
36209@-AA-9	GDLC FEEDER FUND LP - NOTES	09/18/2026	SINKING FUND PMT		245,963	245,963	245,963	245,963						245,963				13,361	07/01/2031	2.C PL
37942@-AA-9	GLOBAL INFR DEBT ISSUER II LP - NOTE	09/11/2026	DIRECT ISSUE		515,614	515,614	515,614	515,614						515,614				24,120	11/24/2036	2.B PL
38237T-AA-9	GOOD 2022-3CS A	09/22/2026	MBS PAYDOWN		36,749	36,749	36,733	36,649		100		100		36,749				1,207	07/20/2049	2.C FE
39571N-AG-1	GSKY 2025-1A D	08/05/2026	VARIOUS		3,558,687	3,534,464	3,533,752	3,535,707		(725)		(725)		3,534,982		23,705	23,705	134,718	03/25/2060	2.C FE
502338-AA-0	LCP VI BORROWER LLC	09/11/2026	MBS PAYDOWN		5,696,546	5,696,546	5,696,546	1,599,947						5,696,546				99,420	04/28/2027	1.G PL
61945V-AA-9	MSAIC 2023-1A A	09/20/2026	MBS PAYDOWN		41,526	41,526	41,404	41,406		120		120		41,526				1,468	06/20/2053	1.F FE
62880A-AA-0	NB SPECIALTY FINANCE INSURANCE SPV III	08/14/2026	SINKING FUND PMT		13,953	13,953	13,953	11,680						13,953				521	10/31/2028	1.G PL
62880A-AB-8	NB SPECIALTY FINANCE INSURANCE SPV III	08/14/2026	SINKING FUND PMT		6,977	6,977	6,977	5,840						6,977				304	10/31/2028	2.C PL
63941K-AC-9	NAVSL 2020-CA A2B	09/15/2026	MBS PAYDOWN		58,274	58,274	58,274	58,274						58,274				2,105	11/15/2068	1.A FE
63942A-AB-2	NAVSL 2020-1A A1B	09/15/2026	MBS PAYDOWN		37,203	37,203	36,457	37,004		199		199		37,203				1,206	04/15/2069	1.A FE
65255#-AA-9	NEWREZ GMSR VFN NOTEHOLDER LLC	07/27/2026	MBS PAYDOWN		43,438	43,438	43,438	33,828						43,438				1,449	06/25/2029	2.C PL
68267H-AC-1	OMFIT 2022-S1 C	08/24/2026	DEUTSCHE BANK SECURITIES INC		997,344	1,000,000	999,742	999,925		34		34		999,960		(2,616)	(2,616)	31,793	05/14/2035	1.C FE
69465#-AA-7	PSEP II HOLDINGS, LLC	09/18/2026	MBS PAYDOWN		1,195,827	1,195,827	1,195,827	716,686						1,195,827				32,190	10/10/2026	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..69544T-AD-6	PAID 2025-3 C	09/15/2026	MBS PAYDOWN		212,816	212,816	212,816	212,816						212,816				9,281	12/15/2032	1.G FE
..72408K-AD-4	PIPER 2025-1A A1	09/15/2026	MBS PAYDOWN		16,004	16,004	16,004	16,004						16,004				575	01/15/2046	1.G PL
..72408K-AE-2	PIPER 2025-1A A2	09/15/2026	MBS PAYDOWN		14,472	14,472	14,472	14,472						14,472				601	01/15/2046	2.A PL
..75007#-AA-9	RIALTO REAL ESTATE FUND V DEBT DD RNF, L	09/30/2026	DIRECT ISSUE		59,222	59,222	59,222	59,222						59,222				3,419	07/01/2033	3.A PL
..78450X-AB-4	SMB 2024-E A1B	09/15/2026	MBS PAYDOWN		91,020	91,020	91,020	91,020						91,020				3,109	10/16/2056	1.A FE
..78451M-AB-7	SMB 2026-A A1B	09/15/2026	MBS PAYDOWN		69,217	69,217	69,217							69,217				1,445	12/15/2053	1.A FE
..83207Q-AB-5	SMB 2024-D A1B	09/15/2026	MBS PAYDOWN		107,413	107,413	106,703	107,133		280		280		107,413				3,493	07/15/2053	1.A FE
..857908-AA-1	STEAM MH FUNDING I LLC	08/20/2026	MBS PAYDOWN		13,803	13,803	13,803	13,803						13,803				434	12/15/2060	1.E PL
..857908-AB-9	STEAM MH FUNDING I LLC	09/21/2026	MBS PAYDOWN		17,541	17,541	17,541	17,541						17,541				722	12/15/2060	2.B PL
..857908-AC-7	STEAM MH FUNDING I LLC	09/21/2026	MBS PAYDOWN		15,160	15,160	15,160	15,160						15,160				793	12/15/2060	3.B PL
..87929#-AH-4	TELECOM EQUIPMENT LENDING LLC	09/16/2026	MBS PAYDOWN		528,167	528,168	528,168	528,168		(1)		(1)		528,167				23,032	07/15/2029	1.A PL
..87929#-AJ-0	TELECOM EQUIPMENT LENDING LLC	09/16/2026	MBS PAYDOWN		313,935	313,935	313,935	313,935						313,935				12,878	10/15/2029	1.D PL
..87929#-AK-7	TELECOM EQUIPMENT LENDING LLC	09/16/2026	MBS PAYDOWN		319,499	319,499	319,499	319,499						319,499				12,663	01/15/2030	1.D Z
..87929#-AL-5	TELECOM EQUIPMENT LENDING LLC	09/16/2026	MBS PAYDOWN		438,582	438,582	438,582							438,582				9,777	04/15/2030	1.D PL
..87929#-AM-3	TELECOM EQUIPMENT LENDING LLC	09/16/2026	MBS PAYDOWN		379,219	379,219	379,219							379,219				3,779	07/15/2030	1.D Z
..92259Y-AA-8	VCC 2025-P1 A	09/01/2026	MBS PAYDOWN		334,658	334,658	334,532	334,551		106		106		334,658				13,174	07/25/2055	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					21,392,953	21,358,309	21,348,761	15,467,031		(230)		(230)		21,354,129		38,824	38,824	706,844	XXX	XXX
..223941-AA-3	CRA ISSUER, LLC	09/28/2026	MBS PAYDOWN		10,843	10,843	10,829			52		52		10,843				175	06/28/2061	2.C FE
. 000000-00-0	CRA ISSUER, LLC	09/21/2026	MBS PAYDOWN		206	206	206							206				3	06/28/2061	2.C Z
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					11,049	11,049	11,035			52		52		11,049				178	XXX	XXX
..12563L-AS-6	CLIF 2020-3A A	09/18/2026	MBS PAYDOWN		35,000	35,000	30,846	33,982		1,018		1,018		35,000				483	10/18/2045	1.F FE
..75914J-AB-1	REGIONAL 2025-1 (08/25) SERIES A	08/15/2026	MBS PAYDOWN		184,727	184,727	184,727	184,727						184,727				6,710	08/15/2040	1.G PL
..75914J-AC-9	REGIONAL 2025-1 (08/25) SERIES B	08/25/2026	MBS PAYDOWN		14,762	14,762	14,762	14,762						14,762				593	08/15/2040	2.B PL
..80387*-AA-3	CARLYLE SASOF V	08/31/2026	MBS PAYDOWN		8,061	8,061	8,061							8,061				65	07/31/2031	2.A PL
..91823A-AW-1	VBTEL 2022-1A C2II	08/24/2026	MUFG SECURITIES AMERICAS INC		6,352,773	7,000,000	7,000,000	7,000,000						7,000,000		(647,227)	(647,227)	180,153	02/15/2057	1.F FE
..91823A-BA-8	VBTEL 2022-1A F	08/05/2026	CITIGROUP GLOBAL MARKETS INC		2,234,795	2,250,000	2,250,000	2,250,000						2,250,000		(15,205)	(15,205)	76,057	02/15/2052	3.C FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					8,830,118	9,492,550	9,488,396	9,483,471		1,018		1,018		9,492,550		(662,432)	(662,432)	264,061	XXX	XXX
..137928-A*-8	CANES MIDSTREAM ABS ISSUER, LLC CL A-2	09/08/2026	VARIOUS		7,769	7,769	7,769	7,769						7,769				305	12/05/2055	1.F PL
..264320-A#-9	DUETTI 2025-1 SENIOR SECURED FIXED RATE	07/15/2026	MBS PAYDOWN		56,977	56,977	56,977	32,729						56,977				2,176	10/15/2060	2.A Z
..47760Q-AB-9	JIMMY 2017-1A A2II	07/20/2026	MBS PAYDOWN		572,500	572,500	572,500	572,500						572,500				20,037	07/30/2047	2.B FE
..67115S-AB-5	OHS 2026-2A A2	08/25/2026	MBS PAYDOWN		5,000	5,000	4,998			23		23		5,000				170	02/25/2061	2.C FE
..974153-AB-4	WSTOP 2020-1A A2	08/24/2026	MUFG SECURITIES AMERICAS INC		479,379	492,500	428,898	467,305		8,101		8,101		475,406		3,974	3,974	10,105	12/05/2050	2.B FE
..G0074K-AA-7	ACS I CM NOTES	09/02/2026	MBS PAYDOWN		14,035	14,035	13,862	14,032		3		3		14,035				658	09/01/2059	1.C PL
. 000000-00-0	MSO FINANCING ONE DESIGNATED ACTIVITY CO	09/15/2026	MBS PAYDOWN		7,129	7,129	7,129							7,129				40	02/15/2035	1.D Z
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					1,142,789	1,155,910	1,092,133	1,094,335		8,127		8,127		1,138,816		3,974	3,974	33,491	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					134,788,996	142,257,511	137,034,234	125,447,291		360,520		360,520		137,123,666		(2,334,668)	(2,334,668)	4,766,800	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					134,788,996	142,257,511	137,034,234	125,447,291		360,520		360,520		137,123,666		(2,334,668)	(2,334,668)	4,766,800	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					134,788,996	142,257,511	137,034,234	125,447,291		360,520		360,520		137,123,666		(2,334,668)	(2,334,668)	4,766,800	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					361,316,589	383,388,245	366,451,547	209,522,816		591,988		591,988		367,355,304		(6,038,718)	(6,038,718)	11,430,542	XXX	XXX
..064058-AF-7	BANK OF NY MELLON CORP	07/23/2026	MIZUHO SECURITIES USA INC	763,000.000	761,558	1	742,165	758,057	(15,892)			(15,892)		742,165		19,393	19,393	29,701		2.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					761,558	XXX	742,165	758,057	(15,892)			(15,892)		742,165		19,393	19,393	29,701	XXX	XXX
4509999997. Total - preferred stocks - Part 4					761,558	XXX	742,165	758,057	(15,892)			(15,892)		742,165		19,393	19,393	29,701	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					761,558	XXX	742,165	758,057	(15,892)			(15,892)		742,165		19,393	19,393	29,701	XXX	XXX
5989999997. Total - common stocks - Part 4						XXX													XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks					761,558	XXX	742,165	758,057	(15,892)			(15,892)		742,165		19,393	19,393	29,701	XXX	XXX
6009999999 - Totals					362,078,147	XXX	367,193,712	210,280,873	(15,892)	591,988		576,096		368,097,469		(6,019,325)	(6,019,325)	11,460,243	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
RUSSELL 2000 OPTION .	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	. 03/03/2026	. 10/27/2026	 500	1,304,179	.....2,608.36	.....	71,991	.....	 118,560	.....	 118,560	46,569	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	. 11/24/2025	. 10/30/2026	 160	 1,071,360	..... 6,696.00	29,677	.....	.....	.....	.....	.....	.....(29,677)	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	. 11/19/2025	. 11/13/2026	 500	3,354,290	..... 6,708.58	119,609	.....	.....	203,543	.....	203,543	83,935	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	. 02/26/2026	. 11/30/2026	 500	3,530,425	..... 7,060.85	.....	212,112	.....	330,634	.....	330,634	118,522	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	. 08/06/2026	. 12/18/2026	 206	 1,620,017	..... 7,864.16	.....	23,824	.....	 5,154	.....	 5,154	..... (18,670)	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	. 08/06/2026	. 12/18/2026	 562	4,419,658	..... 7,864.16	.....	64,995	.....	14,061	.....	14,061	.....(50,934)	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	. 08/06/2026	. 12/18/2026	232	1,824,485	..... 7,864.16	.....	26,831	.....	 5,804	.....	 5,804	.....(21,026)	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	. 05/29/2026	. 12/28/2026	 700	5,306,042	..... 7,580.06	.....	192,609	.....	 63,220	.....	 63,220	..... (129,389)	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	. 03/20/2026	. 01/29/2027	 600	3,942,924	.....6,571.54	.....	147,986	.....	239,469	.....	239,469	91,483	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	. 06/30/2026	. 02/10/2027	 850	6,374,456	.....7,499.36	.....	169,561	.....	 166,789	.....	 166,789	.....(2,771)	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	. 06/30/2026	. 02/10/2027	 250	 1,874,840	.....7,499.36	.....	49,871	.....	49,056	.....	49,056	..... (815)	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	. 03/19/2026	. 02/25/2027	 200	1,315,400	..... 6,577.00	.....	35,516	.....	76,285	.....	76,285	40,769	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	. 09/16/2026	. 03/19/2027	 500	3,775,905	.....7,551.81	.....	208,063	.....	249,820	.....	249,820	41,757	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	. 08/27/2026	. 04/14/2027	 500	3,865,495	.....7,730.99	.....	135,679	.....	92,090	.....	92,090	.....(43,589)	.....	.....	.....	.....	.....	.....
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	. 09/11/2026	. 06/14/2027	 600	4,640,130	.....7,733.55	.....	164,966	.....	158,461	.....	158,461	.....(6,504)	.....	.....	.....	.....	.....	.....
0159999999. Subtotal - purchased options - hedging other - call options and warrants										149,285	1,504,002		1,772,946	XXX	1,772,946	119,659					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										149,285	1,504,002		1,772,946	XXX	1,772,946	119,659					XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants										149,285	1,504,002		1,772,946	XXX	1,772,946	119,659					XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										149,285	1,504,002		1,772,946	XXX	1,772,946	119,659					XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants														XXX							XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options														XXX							XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - swaps - hedging other														XXX							XXX	XXX
1229999999. Subtotal - swaps - replication														XXX							XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate														XXX							XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1379999999. Total swaps - foreign exchange														XXX							XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps														XXX							XXX	XXX
1479999999. Subtotal - forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										149,285	1,504,002		1,772,946	XXX	1,772,946	119,659					XXX	XXX
1719999999. Subtotal - replication														XXX							XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										149,285	1,504,002		1,772,946	XXX	1,772,946	119,659					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		1,181,928		1,181,928	1,181,928		1,181,928		
CIBC 21G119DL770X0HC3ZE78	Y	Y			193,394		193,394	193,394		193,394		
RBC CAPITAL ES7IP3U3RHIGC71XBU11	Y	Y			397,625		397,625	397,625		397,625		
0299999999. Total NAIC 1 Designation					591,019		591,019	591,019		591,019		
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)												
0999999999 - Gross totals					1,772,946		1,772,946	1,772,946		1,772,946		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,772,946							

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
ABN AMRO ..... Chicago, IL					5,754,443	5,525,477	5,013,622	XXX.
The Bank of New York Mellon .. New York, NY					(10,461,933)	(7,105,006)	(10,108,650)	XXX.
BNY Mellon Trust Company of Illinois ..... Chicago, IL					10,269,943	10,290,833	10,291,106	XXX.
Federal Home Loan Bank of Indianapolis ..... Indianapolis, IN					9,686,901	9,601,736	9,440,932	XXX.
JPMorgan Chase Bank ..... New York, NY					4,996,479	9,474,200	14,962,861	XXX.
Key Bank National Association ..... Cleveland, OH					204,492	3,801,486	1,479,529	XXX.
The Northern Trust Company ... Chicago, IL		0.300	473,872		41,586,339	31,045,997	21,882,911	XXX.
PNC Bank ..... Pittsburgh, PA					1,483,471	1,549,894	51,625	XXX.
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX		13	737,812	692,795	823,124	XXX
0199999. Totals - open depositories	XXX	XXX	473,872	13	64,257,948	64,877,413	53,837,058	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX	473,872	13	64,257,948	64,877,413	53,837,058	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	473,872	13	64,257,948	64,877,413	53,837,058	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31846V-41-9	FIRST AMERICAN TREASURY OBLIGATIONS		10/02/2024	0.003		10,000		
94975H-29-6	WELLS FARGO TREASURY		10/02/2024	0.003		4,025		
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						14,025		
38141W-27-3	GOLDMAN SACHS FIN SQ GV-FST		09/30/2026	0.003		9,004,597	15,396	1,539
8309999999. Subtotal - all other money market mutual funds						9,004,597	15,396	1,539
8589999999. Total cash equivalents (unaffiliated)						9,018,622	15,396	1,539
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						9,018,622	15,396	1,539