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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

Colonial Penn Life Insurance Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 62065 Employer's ID Number 23-1628836

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 12/03/1957 Commenced Business 09/02/1959

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.colonialpenn.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	Scott Louis Goldberg	Treasurer	Brian Thomas Schneider
Secretary	Rachel Johanna Spehler	Actuary	Marvin Roy Imperial Puymon

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	Stephen Gerard Janoson #, Senior Vice President
Joel Thomas Koehneman, Senior Vice President	Gregory Dean Turner, Senior Vice President	Kirk Allen Anderson, Vice President

DIRECTORS OR TRUSTEES

Karen Jeannine DeToro	Scott Louis Goldberg	Joel Thomas Koehneman
Paul Harrington McDonough	Brian Thomas Schneider	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.

Scott Louis Goldberg	Rachel Johanna Spehler	Kirk Allen Anderson
President	Secretary	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	802,994,898		802,994,898	802,548,188
2.	Stocks:				
	2.1 Preferred stocks	2,500,001		2,500,001	4,233,458
	2.2 Common stocks	3,038,000		3,038,000	2,077,500
3.	Mortgage loans on real estate:				
	3.1 First liens	296,200		296,200	335,933
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 60,941,218), cash equivalents ($ 3,002,638) and short-term investments ($ 1,692,966)	65,636,822		65,636,822	57,985,331
6.	Contract loans (including $ premium notes)	22,839,966	1,936	22,838,030	22,524,767
7.	Derivatives				
8.	Other invested assets	41,298,514		41,298,514	21,469,517
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	938,604,400	1,936	938,602,464	911,174,694
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	11,661,817		11,661,817	11,280,925
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,571,703	7,530	1,564,172	1,605,992
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	74,528,100		74,528,100	64,826,776
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	64,892		64,892	64,892
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	925,595		925,595	1,028,632
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	1,516,726		1,516,726	
18.2	Net deferred tax asset	92,070,588	77,201,898	14,868,690	14,443,611
19.	Guaranty funds receivable or on deposit	1,903,012		1,903,012	1,891,698
20.	Electronic data processing equipment and software	5,271,013	5,271,013		
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	2,326,377		2,326,377	3,122,667
24.	Health care ($) and other amounts receivable	33,340,236	33,281,810	58,426	53,717
25.	Aggregate write-ins for other than invested assets	1,107,070		1,107,070	3,309,258
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,164,891,528	115,764,187	1,049,127,342	1,012,802,862
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	1,164,891,528	115,764,187	1,049,127,342	1,012,802,862
	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	1,107,070		1,107,070	3,309,258
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,107,070		1,107,070	3,309,258

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 752,826,534 less $ included in Line 6.3 (including $ Modco Reserve)	752,826,534	725,616,631
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	17,157,650	17,140,683
3.	Liability for deposit-type contracts (including $ Modco Reserve)	50,138,059	50,151,894
4.	Contract claims:		
	4.1 Life	13,667,488	13,705,970
	4.2 Accident and health	7,389,756	7,930,563
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 914,151 accident and health premiums	3,478,092	4,973,879
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 $ 455,186 assumed and $ 12,923,083 ceded	13,378,268	9,307,304
	9.4 Interest Maintenance Reserve	9,187,271	12,807,431
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,387,500 , accident and health $ 372 and deposit-type contract funds $	1,387,872	948,775
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	14,815,050	8,991,906
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,621,529	3,450,394
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		4,049,418
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	33,711	32,473
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	6,455,789	5,831,620
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	6,201,971	6,685,758
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,532,841	11,651
	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	4,013,790	1,000,000
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	31,848,393	29,432,178
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	935,134,065	902,068,526
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	935,134,065	902,068,526
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	160,000,000	160,000,000
33.	Gross paid in and contributed surplus	517,327,065	495,577,065
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(565,833,788)	(547,342,730)
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)	111,493,277	108,234,336
38.	Totals of Lines 29, 30 and 37	113,993,277	110,734,336
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,049,127,342	1,012,802,862
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	31,848,393	29,432,178
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)	31,848,393	29,432,178
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	382,490,570	384,976,724	475,438,416
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	34,408,770	19,249,206	30,486,832
4.	Amortization of Interest Maintenance Reserve (IMR)	620,820	657,578	847,704
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	20,972,786	23,305,567	31,111,887
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	170,182	195,986	206,826
9.	Totals (Lines 1 to 8.3)	438,663,127	428,385,061	538,091,665
10.	Death benefits	137,395,932	139,707,299	182,814,313
11.	Matured endowments (excluding guaranteed annual pure endowments)	589,564	644,209	829,715
12.	Annuity benefits			
13.	Disability benefits and benefits under accident and health contracts	41,426,401	45,289,999	59,780,133
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	12,888,214	11,381,054	16,079,739
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,764,824	2,170,229	2,804,961
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	27,226,869	18,942,710	19,038,876
20.	Totals (Lines 10 to 19)	221,291,804	218,135,500	281,347,737
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	40,423,252	64,094,044	72,471,948
22.	Commissions and expense allowances on reinsurance assumed	680,602	693,727	918,493
23.	General insurance expenses and fraternal expenses	155,007,348	141,898,868	180,191,453
24.	Insurance taxes, licenses and fees, excluding federal income taxes	14,950,213	16,436,234	21,425,034
25.	Increase in loading on deferred and uncollected premiums	17,454,903	26,763,317	8,010,068
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	3,600		
28.	Totals (Lines 20 to 27)	449,811,721	468,021,691	564,364,734
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(11,148,594)	(39,636,630)	(26,273,069)
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(11,148,594)	(39,636,630)	(26,273,069)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,101,424)	(5,390,135)	(1,847,528)
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)	(8,047,170)	(34,246,495)	(24,425,541)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 168,254 (excluding taxes of $ (189,141) transferred to the IMR)	(1,180,448)	(158,778)	(141,665)
35.	Net income (Line 33 plus Line 34)	(9,227,618)	(34,405,273)	(24,567,206)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	110,734,336	103,263,070	103,263,070
37.	Net income (Line 35)	(9,227,618)	(34,405,273)	(24,567,206)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,360	20,164	128,628	153,679
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,623,524	4,430,708	4,304,734
41.	Change in nonadmitted assets	(11,390,916)	(11,579,388)	(4,871,112)
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	483,787	(126,624)	(298,830)
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	21,750,000	30,500,000	32,750,000
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	3,258,941	(11,051,949)	7,471,266
55.	Capital and surplus, as of statement date (Lines 36 + 54)	113,993,277	92,211,121	110,734,336
	DETAILS OF WRITE-INS			
08.301.	Gain from utilization of transferable state tax credits	170,119	195,812	206,628
08.302.	Miscellaneous income	63	174	198
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)	170,182	195,986	206,826
2701.	Penalties from regulatory authorities	3,600		
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,600		
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	353,877,299	349,239,247	466,319,513
2.	Net investment income	33,447,043	17,982,686	29,057,268
3.	Miscellaneous income	21,246,004	23,952,143	31,745,436
4.	Total (Lines 1 to 3)	408,570,346	391,174,077	527,122,218
5.	Benefit and loss related payments	190,573,259	205,235,637	266,015,671
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	215,280,664	230,389,151	277,391,081
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (20,887) tax on capital gains (losses)	2,443,834	(4,753,089)	(4,810,934)
10.	Total (Lines 5 through 9)	408,297,757	430,871,699	538,595,818
11.	Net cash from operations (Line 4 minus Line 10)	272,590	(39,697,622)	(11,473,599)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	486,871,224	70,136,119	134,948,144
	12.2 Stocks	1,853,013	993,800	1,990,637
	12.3 Mortgage loans	39,732	37,414	50,265
	12.4 Real estate			
	12.5 Other invested assets	4,106,015	77,361	93,822
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	3,013,790	172,542	1,172,542
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	495,883,773	71,417,236	138,255,410
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	491,049,232	82,520,104	161,337,592
	13.2 Stocks	1,075,500		
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets	23,802,456	7,105	7,105
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	515,927,188	82,527,209	161,344,697
14.	Net increase/(decrease) in contract loans and premium notes	307,430	767,524	(80,713)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(20,350,845)	(11,877,498)	(23,008,574)
	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	21,750,000	30,500,000	32,750,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(13,834)	(14,333)	(30,150)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	5,993,579	11,553,794	666,085
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	27,729,745	42,039,461	33,385,935
	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)	7,651,490	(9,535,659)	(1,096,239)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	57,985,331	59,081,569	59,081,569
	19.2 End of period (Line 18 plus Line 19.1)	65,636,822	49,545,910	57,985,331

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

20.0001. Reclassification of invested assets		7,170,895	7,170,895

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	257,865,341	258,212,621	312,287,113
2.	Group life	67,567,049	68,869,875	86,231,462
3.	Individual annuities			
4.	Group annuities			
5.	Accident & health	275,144,841	278,643,235	370,598,946
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	600,577,232	605,725,731	769,117,521
9.	Deposit-type contracts	5,000,000		
10.	Total (Lines 8 and 9)	605,577,232	605,725,731	769,117,521

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Colonial Penn Life Insurance Company ("Company") are presented on the basis of accounting practices prescribed or permitted by the Indiana Department of Insurance ("Department"). Effective August 31, 2026, the Company redomesticated from the Commonwealth of Pennsylvania to the State of Indiana.

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. However, the State of Indiana may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Indiana is shown below:

		SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME						
(1)	Colonial Penn Life Insurance Company, State of Indiana basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (9,227,618)	$ (24,567,206)
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(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	$ (9,227,618)	$ (24,567,206)
SURPLUS						
(5)	Colonial Penn Life Insurance Company, State of Indiana basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$113,993,277	$110,734,336
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(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	$113,993,277	$110,734,336

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

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

NOTES TO FINANCIAL STATEMENTS

4. Discontinued Operations

None

5. Investments

A.

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	$	3,281,853
2. 12 Months or Longer	$	3,909,443

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

1. Less than 12 Months	$	73,248,458
2. 12 Months or Longer	$	17,968,609

(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. - K.

None

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
	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	3,038,000	—	—	—	3,038,000	2,077,500	960,500
j. On deposit with states	12,277,069	—	—	—	12,277,069	11,550,046	727,023
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	62,855,109	—	—	—	62,855,109	70,903,392	(8,048,283)
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)	$ 78,170,178	$ —	$ —	$ —	$ 78,170,178	$ 84,530,938	$ (6,360,760)

(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	—	3,038,000	0.26 %	0.29 %
j. On deposit with states	—	12,277,069	1.05 %	1.17 %
k. On deposit with other regulatory bodies	—	—	— %	— %
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	62,855,109	5.40 %	5.99 %
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)	$ —	$ 78,170,178	6.71 %	7.45 %

(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 have a share in any cash pools as of September 30, 2026.

S.

None

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

7. Investment Income

No significant changes

8. Derivative Instruments

None

9. Income Taxes

No significant changes

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

A., B., & C.

During the nine months ended September 30, 2026, the Company received surplus contributions from its sole shareholder, Conseco Life Insurance Company of Texas, as follows:

(1) On March 31, 2026, the Company received a surplus contribution of $21,750,000 in cash.

D. - O.

No significant changes

11. Debt

A. None

B. Federal Home Loan Bank (“FHLB”) Agreements

(1) Federal Home Loan Bank of Pittsburgh (“FHLBP”)

The Company is a member of the FHLBP. As a member of the FHLBP, the Company has the ability to borrow on a collateralized basis from FHLBP. 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. As of September 30, 2026, the borrowing capacity under this agreement was $50,000,000, as determined by authorization of the Company’s board of directors. The Company is required to hold certain minimum amounts of FHLBP common stock as a condition of membership in the FHLBP, and additional amounts based on the amount of borrowings.

Federal Home Loan Bank of Indianapolis (“FHLBI”)

The Company became a member of the FHLBI in September 2026 due to its redomestication from the Commonwealth of Pennsylvania to the State of Indiana effective August 31, 2026. As a member of the FHLBI, the Company has the ability to borrow on a collateralized basis from FHLBI. The Company will use these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. As of September 30, 2026, the borrowing capacity under this agreement was $50,000,000, 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 condition of membership in the FHLBI, and additional amounts based on the amount of borrowings. The Company had no borrowings from the FHLBI as of September 30, 2026.

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

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	1,038,000	1,038,000	—
	(c) Additional Activity Stock	2,000,000	2,000,000	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	$ 3,038,000	$ 3,038,000	$ —
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 100,000,000	XXXXXXX	XXXXXXX
2.	Prior Year-end			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	77,500	77,500	—
	(c) Additional Activity Stock	2,000,000	2,000,000	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	$ 2,077,500	$ 2,077,500	$ —
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 50,000,000	XXXXXXX	XXXXXXX

b. Membership Stock eligibility for redemption as of September 30, 2026 is as follows:

				Eligible for Redemption			
	Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not 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	1,038,000	1,038,000	—	—	—	—

(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)	$ 57,199,195	$ 62,855,109	$ 50,000,000
2.	Current Year General Account Total Collateral Pledged	57,199,195	62,855,109	50,000,000
3.	Current Year Separate Accounts Total Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	68,592,291	70,903,392	50,000,000

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)	$ 68,377,489	$ 70,618,921	$ 50,000,000
2.	Current Year General Account Maximum Collateral Pledged	68,377,489	70,618,921	50,000,000
3.	Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	68,592,291	70,903,392	50,000,000

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(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	50,000,000	50,000,000	—	50,138,059
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (a+b+c)	$ 50,000,000	$ 50,000,000	$ —	$ 50,138,059
2.	Prior Year-end				
	(a) Debt	$ —	$ —	$ —	XXX
	(b) Funding Agreements	50,000,000	50,000,000	—	50,151,894
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (a+b+c)	$ 50,000,000	$ 50,000,000	$ —	$ 50,151,894

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt	$ —	$ —	$ —
2.	Funding Agreements	50,000,000	50,000,000	—
3.	Other	—	—	—
4.	Aggregate Total (Lines 1+2+3)	$ 50,000,000	$ 50,000,000	$ —

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. - B.

No significant changes

C. The maximum amount of dividends which can be paid by State of Indiana life insurance companies to shareholders without 30-day prior notice to the Department is the greater of statutory net gain from operations before realized capital gains or losses for the preceding year or 10% of statutory surplus as regards policyholders at the end of the preceding year. Statutory net loss from operations before realized capital gains or losses for the year ended 2025 was $24,425,541. Statutory surplus as regards policyholders at December 31, 2025 was $110,734,336. However, under State of Indiana insurance statutes, dividends may be paid only from earned surplus without prior approval. The Company had an earned (unassigned) surplus deficit as of December 31, 2025 of $547,342,730. Accordingly, no dividends may be paid without prior approval.

D. - J.

No significant changes

K. Information on the outstanding surplus debenture is as follows:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest and/or Principal
0601	10/31/2006	Variable (a)	$160,000,000	Y	$160,000,000	$160,000,000	$12,586,529
Total	XXX	XXX	$160,000,000	XXX	$160,000,000	$160,000,000	$12,586,529

(a) Generally the three-month Secured Overnight Financing Rate + .10% in effect two business days prior to the first day of the interest period + 4.0%. (7.82543% as of September 30, 2026)

NOTES TO FINANCIAL STATEMENTS

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

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0601	$—	$178,166,238	—%	$—	$—	12/31/2036
Total	$—	$178,166,238	XXX	$—	$—	XXX

No other significant changes

L., M. None

14. Liabilities, Contingencies and Assessments

No significant changes

15. Leases

No significant changes

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

None

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:					
Preferred stock					
Industrial and miscellaneous perpetual	$ —	$ 1,500,000	$ —	$ —	$ 1,500,000
Common stock					
Industrial and miscellaneous	—	3,038,000	—	—	3,038,000
Cash equivalents					
All other money market mutual funds	3,002,638	—	—	—	3,002,638
Total Assets at fair value/NAV	$ 3,002,638	$ 4,538,000	$ —	$ —	$ 7,540,638
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2) None

(3) None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

(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 reported fair value of the Company's investment in Level 2 industrial and miscellaneous preferred stock was $1,500,000. 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 2 common stock was comprised of FHLBP and FHLBI common stock of $2,000,000 and $1,038,000, respectively. The stock may only be issued, redeemed and repurchased by the FHLB at a price equal to its par value.

(5) None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

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)
Issuer credit obligations	$ 559,868,121	$ 672,179,016	$ —	$ 557,693,146	$ 2,174,975	$ —
Asset-backed securities	124,238,566	130,815,882	—	123,329,343	909,223	—
Preferred stock	2,255,200	2,500,000	—	2,255,200	—	—
Common stock	3,038,000	3,038,000	—	3,038,000	—	—
Mortgage loans	276,552	296,201	—	—	276,552	—
Cash	60,941,218	60,941,218	60,941,218	—	—	—
Cash equivalents	3,002,638	3,002,638	3,002,638	—	—	—
Short-term investments	1,692,967	1,692,967	—	1,692,967	—	—
Surplus debentures	32,621,508	40,273,731	—	32,621,508	—	—
Capital notes	510,738	500,000	—	510,738	—	—
Contract loans	22,839,966	22,838,030	—	—	22,839,966	—
Total Assets	$ 811,285,474	$ 938,077,683	$ 63,943,856	$ 721,140,902	$ 26,200,716	$ —
FHLBP advances	$ 50,225,916	$ 50,138,059	$ —	$ 50,225,916	$ —	$ —
Total Liabilities	$ 50,225,916	$ 50,138,059	$ —	$ 50,225,916	$ —	$ —

D - E.

None

21. Other Items

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, November 12, 2026.

Effective October 1, 2026, the Company entered into a modified coinsurance agreement with CNO Bermuda Re, Ltd., an affiliate, to cede approximately $270 million of inforce graded benefit life statutory reserves.

Also effective October 1, 2026, the Company recaptured the Medicare Supplement business ceded under a coinsurance agreement to Bankers Life and Casualty Company, an affiliate.

No other 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.

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $8,298,309. As of September 30, 2026, $7,525,051 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $743,769 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $29,489 favorable prior year development from December 31, 2025 to September 30, 2026. This development was generally 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.

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

None

30. Premium Deficiency Reserves

None

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

32. Analysis of Annuity Actuarial Reserves and Deposit-Type 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

None

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 [X] No [ ]

2.2 If yes, date of change: 08/31/2026

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). 07/28/2025

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Bankers Life Advisory Services, Inc.	Chicago, IL				YES
Bankers Life Securities, 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 [X] No [ ]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... 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: ..... $ 524,783

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

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

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.
.....

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ .....

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
Federal Home Loan Bank of Pittsburgh	601 Grant Street, Pittsburgh, PA 15219
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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$
1.13	Commercial Mortgages	$ 296,201
1.14	Total Mortgages in Good Standing	$ 296,201
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)	$ 296,201
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	72.952 %
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	9.397 %

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

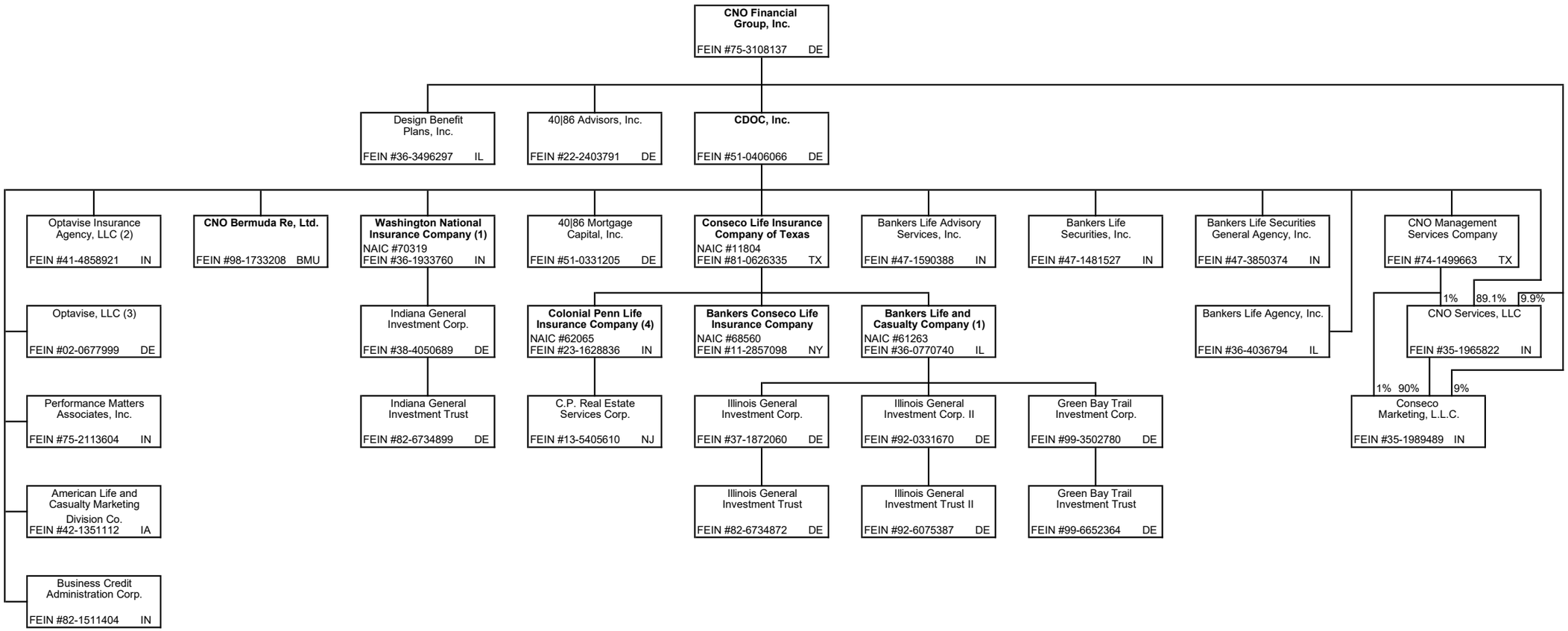
Current Year To Date - Allocated by States and Territories

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	7,287,272		1,960,662		9,247,934	
2. Alaska AK	L	273,379		52,853		326,232	
3. Arizona AZ	L	4,668,411		3,396,109		8,064,520	
4. Arkansas AR	L	3,450,395		1,223,019		4,673,414	
5. California CA	L	24,140,051		8,555,842		32,695,892	
6. Colorado CO	L	3,156,742		5,524,093		8,680,835	
7. Connecticut CT	L	3,564,055		644,543		4,208,599	
8. Delaware DE	L	1,933,275		1,224,171		3,157,446	
9. District of Columbia DC	L	1,556,423		265,932		1,822,355	
10. Florida FL	L	18,298,543		73,698,656		91,997,199	
11. Georgia GA	L	15,196,887		6,236,526		21,433,413	
12. Hawaii HI	L	676,802		82,801		759,603	
13. Idaho ID	L	769,996		1,141,467		1,911,463	
14. Illinois IL	L	15,058,829		3,318,308		18,377,136	
15. Indiana IN	L	7,036,970		8,588,831		15,625,801	
16. Iowa IA	L	2,015,561		2,571,097		4,586,658	
17. Kansas KS	L	2,277,062		3,940,650		6,217,712	
18. Kentucky KY	L	4,984,239		2,208,655		7,192,894	
19. Louisiana LA	L	6,489,393		1,220,225		7,709,618	
20. Maine ME	L	778,679		509,593		1,288,272	
21. Maryland MD	L	10,629,938		7,392,641		18,022,579	
22. Massachusetts MA	L	5,509,097		451,647		5,960,744	
23. Michigan MI	L	10,481,039		8,817,423		19,298,461	
24. Minnesota MN	L	2,395,523		2,471,673		4,867,196	
25. Mississippi MS	L	4,233,798		1,442,670		5,676,468	
26. Missouri MO	L	4,984,662		5,082,032		10,066,693	
27. Montana MT	L	1,107,275		1,995,299		3,102,575	
28. Nebraska NE	L	1,145,579		991,475		2,137,054	
29. Nevada NV	L	2,517,311		551,237		3,068,548	
30. New Hampshire NH	L	1,020,465		7,272,569		8,293,034	
31. New Jersey NJ	L	12,711,406		21,312,379		34,023,785	
32. New Mexico NM	L	2,301,074		495,738		2,796,812	
33. New York NY	N	478,439		781,094		1,259,533	
34. North Carolina NC	L	13,217,685		10,178,887		23,396,572	
35. North Dakota ND	L	399,456		136,233		535,689	
36. Ohio OH	L	13,094,166		6,736,762		19,830,928	
37. Oklahoma OK	L	3,141,871		2,675,176		5,817,047	
38. Oregon OR	L	2,045,607		1,589,868		3,635,475	
39. Pennsylvania PA	L	19,579,623		21,549,963		41,129,586	5,000,000
40. Rhode Island RI	L	1,056,884		1,881,430		2,938,314	
41. South Carolina SC	L	7,342,437		4,229,962		11,572,398	
42. South Dakota SD	L	484,981		472,251		957,232	
43. Tennessee TN	L	7,785,126		4,576,570		12,361,697	
44. Texas TX	L	22,304,228		15,678,831		37,983,059	
45. Utah UT	L	855,739		439,262		1,295,001	
46. Vermont VT	L	524,648		2,651,124		3,175,771	
47. Virginia VA	L	10,517,096		5,365,892		15,882,987	
48. Washington WA	L	3,259,686		3,526,855		6,786,541	
49. West Virginia WV	L	2,687,571		2,491,729		5,179,300	
50. Wisconsin WI	L	4,164,742		2,363,047		6,527,788	
51. Wyoming WY	L	436,919		318,685		755,605	
52. American Samoa AS	N	1,687				1,687	
53. Guam GU	N	967				967	
54. Puerto Rico PR	L	1,001,037		9,525		1,010,562	
55. U.S. Virgin Islands VI	L	346,030				346,030	
56. Northern Mariana Islands MP	N	286				286	
57. Canada CAN	N						
58. Aggregate other alien OT	XXX	22,214		3,505		25,719	
59. Subtotal	XXX	297,399,254		272,297,465		569,696,719	5,000,000
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	8,486		1,022		9,508	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	297,407,740		272,298,487		569,706,227	5,000,000
96. Plus reinsurance assumed	XXX	405,278		34,334		439,612	
97 Totals (all business)	XXX	297,813,018		272,332,821		570,145,839	5,000,000
98. Less reinsurance ceded	XXX	36,050		216,232,490		216,268,540	
99. Totals (all business) less reinsurance ceded	XXX	297,776,968		56,100,331		353,877,299	5,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	22,214		3,505		25,719	
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	22,214		3,505		25,719	
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..... 52
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..... 5

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	RE	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	UDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	IA	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	NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734899				Indiana General Investment Trust	DE	NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			13-5405610				C.P. Real Estate Services Corp.	NJ	DS	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	UIP	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.

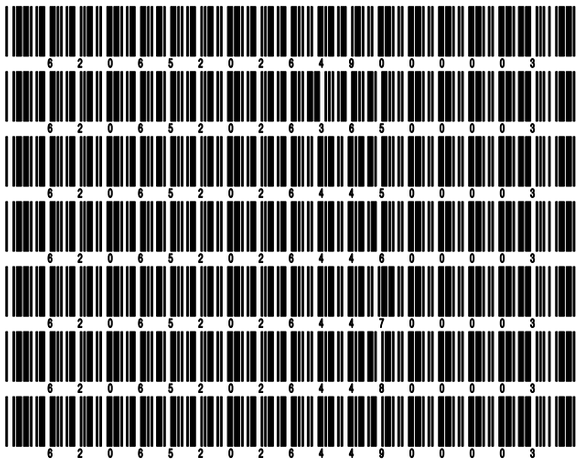
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required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

Explanation:

1. None
2. None
3. None
4. None
5. None
6. 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]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	335,934	386,199
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	39,732	50,265
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)	296,201	335,934
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	296,201	335,934
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	296,201	335,934

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	21,469,645	19,488,052
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	18,746,031	1,976,522
	2.2 Additional investment made after acquisition	5,056,425	7,105
3.	Capitalized deferred interest and other		
4.	Accrual of discount	18,586	17,924
5.	Unrealized valuation increase/(decrease)	54,293	142,010
6.	Total gain (loss) on disposals	67,788	(58,371)
7.	Deduct amounts received on disposals	4,106,015	93,822
8.	Deduct amortization of premium, depreciation and proportional amortization	8,240	9,775
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	41,298,514	21,469,645
12.	Deduct total nonadmitted amounts		128
13.	Statement value at end of current period (Line 11 minus Line 12)	41,298,514	21,469,517

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	808,859,124	784,792,084
2.	Cost of bonds and stocks acquired	492,124,732	166,531,966
3.	Accrual of discount	854,996	1,186,723
4.	Unrealized valuation increase/(decrease)	(28,770)	52,520
5.	Total gain (loss) on disposals	(4,268,464)	945,570
6.	Deduct consideration for bonds and stocks disposed of	488,724,236	144,260,680
7.	Deduct amortization of premium	284,506	540,054
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		150,995
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	808,532,876	808,859,124
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	808,532,876	808,859,124

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)	331,293,993	86,655,125	54,658,312	1,032,559	349,620,912	331,293,993	364,323,365	362,506,691
2.	NAIC 2 (a)	310,785,269	61,381,125	71,915,991	(3,518,940)	282,738,546	310,785,269	296,731,463	261,097,310
3.	NAIC 3 (a)	6,349,118			(1,726,184)	9,916,688	6,349,118	4,622,934	7,631,150
4.	NAIC 4 (a)	5,998,270		2,865,018	4,313,248	3,984,512	5,998,270	7,446,500	3,978,964
5.	NAIC 5 (a)	745,741			1,981	743,760	745,741	747,722	741,835
6.	NAIC 6 (a)								
7.	Total ICO	655,172,391	148,036,250	129,439,321	102,663	647,004,418	655,172,391	673,871,983	635,955,950
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	154,512,621	6,444,566	38,294,463	16,626	155,795,265	154,512,621	122,679,350	155,341,035
9.	NAIC 2	8,594,533		2,702,304	89,131	8,700,787	8,594,533	5,981,360	9,093,303
10.	NAIC 3	2,156,881		5,444	3,735	2,155,248	2,156,881	2,155,172	2,157,899
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6								
14.	Total ABS	165,264,035	6,444,566	41,002,211	109,492	166,651,300	165,264,035	130,815,882	166,592,237
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2	2,494,149			5,851	2,485,689	2,494,149	2,500,000	4,233,457
17.	NAIC 3								
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6								
21.	Total Preferred Stock	2,494,149			5,851	2,485,689	2,494,149	2,500,000	4,233,457
22.	Total ICO, ABS & Preferred Stock	822,930,575	154,480,816	170,441,532	218,006	816,141,407	822,930,575	807,187,865	806,781,644

(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 $ 1,692,967 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,692,967	XXX	1,684,857		

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	1,684,857	
3. Accrual of discount	8,110	
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,692,967	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,692,967	

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	11,055,428	19,222,243
2.	Cost of cash equivalents acquired	143,263,362	168,242,733
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	151,316,152	176,409,548
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,002,638	11,055,428
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,002,638	11,055,428

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
0399999 - Totals								

NONE

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
0399999 - Totals																			

NONE

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 Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1448	CHARLOTTE	NC		12/11/2007		6,831							6,831	6,831			
1561	BLOOMINGTON	MN		09/28/2007		6,613							6,613	6,613			
0299999. Mortgages with partial repayments						13,444							13,444	13,444			
0599999 - Totals						13,444							13,444	13,444			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
668138-AF-7	Northwestern Mutual Life Insurance Company	Milwaukee	WI	JP Morgan Securities LLC	1.D FE	08/04/2026		4,509,111				0.449
878091-BH-9	Teachers Insurance & Annuity Association of America	New York	NY	Morgan Stanley & Co	1.D FE	07/06/2026		5,054,850				0.250
2799999. Surplus notes - unaffiliated								9,563,961				XXX
7899999. Total - unaffiliated								9,563,961				XXX
7999999. Total - affiliated												XXX
8099999 - Totals								9,563,961				XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP 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	972,787	14,560	12,653			27,213		1,000,000	1,000,000				22,982
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							972,787	14,560	12,653			27,213		1,000,000	1,000,000				22,982
000000-00-0	JDM Partners Tempe Arizona Core Fund IV LLC	Phoenix	AZ	Cash Distribution	12/01/2017	09/01/2026	17							17	17				
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							17							17	17				
668138-AG-5	Northwestern Mutual Life Insurance Company	Milwaukee	WI	Morgan Stanley & Co	05/18/2026	07/06/2026			20			20		999,100	1,012,670		13,570	13,570	7,058
2799999. Surplus notes - unaffiliated									20			20		999,100	1,012,670		13,570	13,570	7,058
89117F-8Z-5	Toronto-Dominion Bank	Toronto	CAN	Morgan Stanley & Co	10/06/2022	07/08/2026	500,000							500,000	518,360		18,360	18,360	
2999999. Capital notes - unaffiliated							500,000							500,000	518,360		18,360	18,360	
7899999. Total - unaffiliated							1,472,804	14,560	12,673			27,233		2,499,117	2,531,047		31,930	31,930	30,040
7999999. Total - affiliated																			
8099999 - Totals							1,472,804	14,560	12,673			27,233		2,499,117	2,531,047		31,930	31,930	30,040

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-RA-1	US TREASURY N/B	08/13/2026	BOFA SECURITIES INC		245,670	245,000	408	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					245,670	245,000	408	XXX
544313-AT-6	LOS ANGELES AFFORDABLE HSG CON	09/03/2026	MORGAN STANLEY & CO LLC		6,360,000	6,360,000		1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					6,360,000	6,360,000		XXX
00287Y-ET-2	ABBVIE INC	08/20/2026	BOFA SECURITIES INC		993,820	1,000,000	1,186	1.G FE
02079K-BB-2	ALPHABET INC	08/04/2026	VARIOUS		6,229,796	6,824,000	78,809	1.C FE
023135-DK-9	AMAZON.COM INC	07/06/2026	MORGAN STANLEY & CO LLC		2,294,733	2,300,000	44,451	1.E FE
023135-EH-5	AMAZON.COM INC	07/07/2026	JP MORGAN SECURITIES LLC		1,986,320	2,000,000		1.D FE
037833-EL-0	APPLE INC	08/04/2026	JP MORGAN SECURITIES LLC		5,149,571	9,252,000	732	1.B FE
037833-ER-7	APPLE INC	08/04/2026	JP MORGAN SECURITIES LLC		1,091,930	1,476,000	29,922	1.B FE
03990B-AB-7	ARES MANAGEMENT CORP	07/06/2026	MORGAN STANLEY & CO LLC		4,548,700	5,000,000	67,667	2.A FE
084664-CQ-2	BERKSHIRE HATHAWAY FIN	08/04/2026	JP MORGAN SECURITIES LLC		1,097,167	1,376,000	27,451	1.C FE
209111-GG-2	CON EDISON CO OF NY INC	08/04/2026	JP MORGAN SECURITIES LLC		3,063,953	3,142,000	41,710	1.G FE
209111-GP-2	CON EDISON CO OF NY INC	08/20/2026	BOFA SECURITIES INC		428,936	456,000	7,283	1.G FE
209111-GR-8	CON EDISON CO OF NY INC	08/04/2026	JP MORGAN SECURITIES LLC		1,736,160	1,791,000	18,414	1.G FE
210385-AR-1	CONSTELLATION EN GEN LLC	07/06/2026	MORGAN STANLEY & CO LLC		4,854,400	5,000,000	146,875	2.A FE
210518-DF-0	CONSUMERS ENERGY CO	08/04/2026	JP MORGAN SECURITIES LLC		1,078,788	1,664,000	24,502	1.E FE
210518-DQ-6	CONSUMERS ENERGY CO	08/04/2026	JP MORGAN SECURITIES LLC		5,119,202	6,644,000	120,146	1.E FE
25179M-BH-5	DEVON ENERGY CORPORATION	07/06/2026	MORGAN STANLEY & CO LLC		4,816,100	5,000,000	90,243	2.A FE
29273V-BF-6	ENERGY TRANSFER LP	07/06/2026	MORGAN STANLEY & CO LLC		2,465,075	2,500,000	41,764	2.B FE
29366W-AG-1	ENTERGY MISSISSIPPI LLC	08/20/2026	BOFA SECURITIES INC		947,900	1,000,000	20,944	1.F FE
30303M-AL-6	META PLATFORMS INC	07/06/2026	MORGAN STANLEY & CO LLC		3,176,832	3,200,000	36,693	1.D FE
341081-HE-0	FLORIDA POWER & LIGHT CO	08/04/2026	JP MORGAN SECURITIES LLC		2,514,158	2,580,000	27,484	1.D FE
437076-CQ-3	HOME DEPOT INC	08/04/2026	JP MORGAN SECURITIES LLC		6,163,908	8,771,000	98,034	1.F 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		858,130	1,000,000	10,111	1.G FE
501044-DX-6	KROGER CO	07/06/2026	MORGAN STANLEY & CO LLC		4,669,900	5,000,000	88,674	2.A FE
571676-BC-8	MARS INC.	08/04/2026	JP MORGAN SECURITIES LLC		1,902,125	1,982,000	29,813	1.F FE
571676-BD-6	MARS INC	08/04/2026	JP MORGAN SECURITIES LLC		3,989,613	4,135,000	63,288	1.F 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		1,015,350	1,000,000	1,948	2.A FE
575634-AW-0	MASSACHUSETTS ELECTRIC	07/15/2026	BOFA SECURITIES INC		2,000,000	2,000,000		2.A FE
58933Y-CC-7	MERCK & CO INC	08/04/2026	JP MORGAN SECURITIES LLC		6,191,478	6,464,000	63,455	1.E FE
594918-CD-4	MICROSOFT CORP	08/04/2026	JP MORGAN SECURITIES LLC		6,183,369	11,622,000	56,133	1.A FE
65339K-EH-9	NEXTERA ENERGY CAPITAL	08/04/2026	JP MORGAN SECURITIES LLC		3,763,024	3,832,000	31,029	2.B FE
67066G-AV-6	NVIDIA CORP	08/04/2026	JP MORGAN SECURITIES LLC		5,180,959	5,575,000	41,813	1.C FE
68218W-AA-2	OMNIS FUNDING TRUST	08/04/2026	JP MORGAN SECURITIES LLC		3,692,349	3,605,000	54,524	2.A FE
744448-DG-3	PUBLIC SERVICE COLORADO	08/13/2026	JP MORGAN SECURITIES LLC		3,017,370	3,000,000	2,067	1.E FE
87183X-AF-0	SYSCO HOLD/SYSC CORP	09/22/2026	CITADEL SECURITIES INSTITUTIONAL LLC		3,015,330	3,000,000		2.B FE
87183X-AG-8	SYSCO HOLD/SYSC CORP	09/22/2026	GOLDMAN SACHS & CO		998,460	1,000,000		2.B FE
927804-HA-5	VIRGINIA ELEC & POWER CO	08/17/2026	MORGAN STANLEY & CO LLC		3,007,620	3,000,000	525	1.G FE
94974B-GU-8	WELLS FARGO & COMPANY	07/06/2026	MORGAN STANLEY & CO LLC		6,106,320	7,200,000	29,450	2.A FE
969457-CW-8	WILLIAMS COMPANIES INC	07/06/2026	MORGAN STANLEY & CO LLC		3,277,428	3,300,000	98,175	2.B FE
56501R-AY-2	MANULIFE FINANCIAL CORP	09/17/2026	JP MORGAN SECURITIES LLC		1,990,100	2,000,000	2,390	1.G FE
05571A-BG-9	BPCE SA	08/04/2026	JP MORGAN SECURITIES LLC		6,176,819	6,458,000	26,187	2.B FE
639057-AW-8	NATWEST GROUP PLC	07/06/2026	MORGAN STANLEY & CO LLC		4,872,050	5,000,000	102,569	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					133,630,633	153,149,000	1,672,099	XXX
828807-DV-6	SIMON PROPERTY GROUP LP	08/07/2026	WELLS FARGO SECURITIES LLC		1,956,640	2,000,000	49,400	1.G FE
92928Q-AD-0	WEA FINANCE LLC	07/06/2026	MORGAN STANLEY & CO LLC		4,158,450	5,000,000	69,375	2.A FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					6,115,090	7,000,000	118,775	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					146,351,393	166,754,000	1,791,282	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					146,351,393	166,754,000	1,791,282	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0509999999. Total - issuer credit obligations					146,351,393	166,754,000	1,791,282	XXX
46594P-CC-1	JPMMT 2026-2 A11	07/22/2026	JP MORGAN SECURITIES LLC		943,570	948,460	3,525	1.A Z
525221-EE-3	LXS 2005-8 2A4A	07/31/2026	CAPITALIZED INTEREST		10			1.A FM
57419U-5Q-7	MARYLAND CMNTY DEV ADMIN HSG &	08/04/2026	BOFA SECURITIES INC		2,435,000	2,435,000		1.B FE
917437-ND-3	UTAH HSG CORP SF MTGE REVENUE	01/01/2026	CAPITALIZED INTEREST		167			1.C FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					3,378,570	3,383,637	3,525	XXX
05557U-AC-3	BDS 2026-FL18 AS	07/28/2026	CANTOR FITZGERALD & CO		1,000,938	1,000,000		1.A Z
05620L-AA-0	BSPDF 2026-FL4 A	06/10/2026	SANTANDER US CAPITAL MARKETS LLC				(14)	1.A Z
116686-AA-4	BRSP 2026-FL3 A	09/24/2026	BARCLAYS CAPITAL INC		1,002,188	1,000,000	890	1.A Z
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					2,003,126	2,000,000	876	XXX
44328J-AV-3	HPSPR 2023-1A A1R	07/30/2026	NATIXIS SECURITIES AMERICAS LLC		1,062,870	1,065,000	2,496	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					1,062,870	1,065,000	2,496	XXX
1889999999. Total - asset-backed securities (unaffiliated)					6,444,566	6,448,637	6,897	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					6,444,566	6,448,637	6,897	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					6,444,566	6,448,637	6,897	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					152,795,959	173,202,637	1,798,179	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
31339*-10-7	FED HOME LOAN BANK INDIANAPOLIS	09/28/2026	FEDERAL HOME LOAN BANK	10,380.000	1,038,000			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					1,038,000	XXX		XXX
5989999997. Total - common stocks - Part 3					1,038,000	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					1,038,000	XXX		XXX
5999999999. Total - preferred and common stocks					1,038,000	XXX		XXX
6009999999 - Totals					153,833,959	XXX	1,798,179	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		1,000,000	1,000,000	994,766	999,203		797		797		1,000,000				4,375	09/30/2026	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,000,000	1,000,000	994,766	999,203		797		797		1,000,000				4,375	XXX	XXX
..13063B-JC-7	CALIFORNIA ST	08/04/2026	JP MORGAN SECURITIES LLC		1,343,200	1,150,000	1,377,240	1,358,356		(5,412)		(5,412)		1,352,944		(9,744)	(9,744)	66,521	11/01/2040	1.C FE
..419792-L4-6	HAWAII ST	08/04/2026	JP MORGAN SECURITIES LLC		1,042,500	1,000,000	1,016,130	1,011,915		(873)		(873)		1,011,041		31,459	31,459	52,528	10/01/2041	1.C FE
..452151-LF-8	ILLINOIS ST	08/04/2026	JP MORGAN SECURITIES LLC		798,183	797,386	767,053	771,501		3,433		3,433		774,934		23,249	23,249	27,676	06/01/2033	1.F FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					3,183,883	2,947,386	3,160,423	3,141,772		(2,852)		(2,852)		3,138,919		44,964	44,964	146,725	XXX	XXX
..010869-ME-2	ALAMEDA CA CORRIDOR TRANSPRTN	08/04/2026	JP MORGAN SECURITIES LLC		375,000	1,500,000	310,575	350,714		13,638		13,638		364,352		10,648	10,648		10/01/2048	1.E FE
..070102-AA-6	BASIN ELEC PWR ND COOPERATIVE	08/04/2026	JP MORGAN SECURITIES LLC		1,022,000	1,000,000	958,630	974,636		1,021		1,021		975,656		46,344	46,344	41,698	06/01/2041	1.F FE
..13077D-XC-1	CALIFORNIA ST UNIV REVENUE	08/04/2026	JP MORGAN SECURITIES LLC		992,500	1,000,000	988,100	988,357		275		275		988,632		3,868	3,868	58,883	11/01/2051	1.D FE
..191872-BG-4	COCONINO CNTY AZ PLEDGED REVEN	08/04/2026	JP MORGAN SECURITIES LLC		972,500	1,000,000	998,210	998,504		34		34		998,538		26,038	26,038	61,379	07/01/2043	1.B FE
..36005F-JS-5	FULTON CNTY GA DEV AUTH REVENU	08/04/2026	JP MORGAN SECURITIES LLC		1,180,500	1,500,000	1,190,625	1,228,374		7,410		7,410		1,235,785		55,285	55,285	44,111	10/01/2042	1.F FE
..396613-EA-5	GREENVILLE-SPARTANBURG SC ARPT	08/04/2026	JP MORGAN SECURITIES LLC		962,500	1,000,000	1,000,000	1,000,000						1,000,000		37,500	37,500	61,280	07/01/2048	1.G FE
..457102-AB-7	INGLEWOOD CA PENSN OBLIG	08/04/2026	JP MORGAN SECURITIES LLC		1,012,500	1,000,000	1,000,000	1,000,000						1,000,000		12,500	12,500	59,574	09/01/2053	1.C FE
..485106-S6-6	KANSAS CITY MO SPL OBLG	08/04/2026	JP MORGAN SECURITIES LLC		733,500	750,000	750,000							750,000		16,500	16,500	11,569	04/01/2046	1.D FE
..546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY	08/04/2026	JP MORGAN SECURITIES LLC		2,023,000	2,000,000	2,000,000	2,000,000						2,000,000		23,000	23,000	90,625	05/15/2043	1.D FE
..607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE	08/09/2026	SINKING FUND PMT		14,402	14,402	14,402	14,402						14,402				412	11/09/2032	1.E
..678908-4H-4	OKLAHOMA ST DEV FIN AUTH	08/04/2026	JP MORGAN SECURITIES LLC		1,282,443	1,283,727	1,283,727	1,283,727						1,283,727		1,284	1,284	57,271	10/01/2042	1.A FE
..76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG	08/04/2026	JP MORGAN SECURITIES LLC		326,200	350,000	350,000	350,000						350,000		23,800	23,800	13,029	02/15/2038	1.C FE
..769318-EZ-5	RIVERSOUTH OH AUTH REVENUE	08/04/2026	JP MORGAN SECURITIES LLC		980,000	1,000,000	1,000,000	1,000,000						1,000,000		20,000	20,000	38,894	12/01/2049	1.C FE
..79625G-NC-3	SAN ANTONIO TX ELEC & GAS REVE	08/04/2026	JP MORGAN SECURITIES LLC		2,407,500	2,500,000	2,494,720	2,494,720						2,494,720		87,220	87,220	99,004	02/01/2050	1.D FE
..797299-MG-6	SAN DIEGO CA PUBLIC FACS FINGAUTH LEASE	08/04/2026	JP MORGAN SECURITIES LLC		990,000	1,000,000	1,000,000	1,000,000						1,000,000		10,000	10,000	34,209	10/15/2038	1.D FE
..79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU	08/04/2026	VARIOUS		1,776,168	1,830,000	1,822,278	1,815,407		196		196		1,815,602		39,435	39,435	111,969	07/01/2043	1.G FE
..93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA	07/01/2026	SINKING FUND PMT		695,000	695,000	695,000	695,000						695,000				44,591	07/01/2030	1.C FE
..963210-AN-9	WHEELING WV MUNI BLDG COMMN PE	08/04/2026	JP MORGAN SECURITIES LLC		485,000	500,000	500,000	500,000						500,000		15,000	15,000	30,417	08/01/2050	1.F FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					18,230,713	19,923,129	18,356,267	17,693,841		22,574		22,574		18,466,414		235,702	235,702	858,915	XXX	XXX
..83416W-AA-1	SOLAR STAR FUNDING LLC	07/06/2026	MORGAN STANLEY & CO LLC		222,796	223,538	223,538	223,538						223,538		742	742	6,275	06/30/2035	2.B FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					222,796	223,538	223,538	223,538						223,538		742	742	6,275	XXX	XXX
..025932-AL-8	AMERICAN FINANCIAL GROUP INC.	08/04/2026	JP MORGAN SECURITIES LLC		799,180	1,000,000	819,460			1,232		1,232		820,692		21,512	21,512	28,875	06/15/2047	2.A FE
..03040W-BG-9	AMERICAN WATER CAPITAL C	07/06/2026	MORGAN STANLEY & CO LLC		482,160	490,000	480,254			51		51		480,305		1,855	1,855	9,853	09/01/2055	2.A FE
..036752-AU-7	ELEVANCE HEALTH INC	07/06/2026	MORGAN STANLEY & CO LLC SUSQUEHANNA FINANCIAL GROUP LLP		1,116,728	1,361,000	1,117,857			837		837		1,118,694		1,967	1,967	40,080	05/15/2052	2.A FE
..084664-CQ-2	BERKSHIRE HATHAWAY FIN	09/24/2026			1,047,879	1,376,000	1,097,167			886		886		1,098,053		50,174	50,174	35,317	08/15/2048	1.C FE
..09062X-AD-5	BIOGEN INC	08/04/2026	JP MORGAN SECURITIES LLC		338,059	375,000	346,178	347,247		460		460		347,707		9,649	9,649	17,388	09/15/2045	2.A FE
..092113-AN-9	BLACK HILLS CORP	08/04/2026	JP MORGAN SECURITIES LLC		1,231,984	1,577,000	1,253,636			2,350		2,350		1,255,987		24,003	24,003	25,942	09/15/2046	2.B FE
..10115C-AA-2	BOSTON UNIVERSITY	07/24/2026	SECURITY CALLED at 100.000		500,000	500,000	497,665	498,263		1,737		1,737		500,000				21,161	10/01/2045	1.D FE
..124857-AJ-2	PARAMOUNT GLOBAL	09/29/2026	MORGAN STANLEY & CO LLC		1,518,750	2,500,000	2,577,965	2,555,066		1,776		1,776		2,553,291		1,034,541	1,034,541	151,226	07/01/2042	4.A FE
..12505#-AA-9	CCHM PROPERTY HOLDINGS LP	06/30/2026	VARIOUS		21,009	21,009	21,009	21,009						21,009				999	12/31/2031	1.G PL
..125523-BF-6	CIGNA GROUP/THE	08/04/2026	JP MORGAN SECURITIES LLC		1,466,850	1,500,000	1,488,840	1,492,054		197		197		1,492,251		25,401	25,401	78,578	03/15/2041	2.A FE
..125523-CD-0	CIGNA GROUP/THE	07/06/2026	MORGAN STANLEY & CO LLC		523,755	500,000	563,235	548,309		1,036		1,036		547,273		23,518	23,518	19,821	11/15/2041	2.A FE
..125523-DA-5	CIGNA GROUP/THE	07/06/2026	MORGAN STANLEY & CO LLC		506,620	500,000	510,890							510,890		4,270	4,270	14,417	01/15/2056	2.A FE
..126650-EL-0	CVS HEALTH CORP	07/06/2026	MORGAN STANLEY & CO LLC		509,345	500,000	505,090							505,090		4,255	4,255	9,731	09/15/2055	2.B FE
..195869-AL-6	COLONIAL PIPELINE CO	08/04/2026	JP MORGAN SECURITIES LLC		2,009,380	2,000,000	2,098,580	2,059,280		2,162		2,162		2,057,119		47,739	47,739	129,271	08/01/2037	2.C FE
..202795-JT-8	COMMONWEALTH EDISON CO	07/06/2026	MORGAN STANLEY & CO LLC		163,870	250,000	166,118			367		367		166,484		2,614	2,614	2,452	03/15/2051	1.F FE
..209111-GG-2	CON EDISON CO OF NY INC	09/24/2026	VARIOUS		3,216,414	3,392,000	3,318,398			323		323		3,318,721		102,307	102,307	76,489	11/15/2053	1.G FE
..210385-AR-1	CONSTELLATION EN GEN LLC	09/24/2026	BOFA SECURITIES INC		4,577,250	5,000,000	4,854,400			285		285		4,854,685		277,435	277,435	209,705	01/15/2066	2.A FE
..210518-DQ-6	CONSUMERS ENERGY CO	09/28/2026	JP MORGAN SECURITIES LLC		2,907,432	3,994,000	3,077,377			2,365		2,365		3,079,742		172,309	172,309	96,921	09/01/2052	1.E FE
..240019-BV-0	DAYTON POWER & LIGHT CO/	07/06/2026	MORGAN STANLEY & CO LLC		754,500	1,000,000	756,470			1,051		1,051		757,521		3,021	3,021	22,274	06/15/2049	2.A FE
..247158-AB-0	DELOITTE LLP SER B	08/20/2026	SINKING FUND PMT		45,455	45,455	45,409	45,284		170		170		45,455				3,327	08/20/2033	1.F
..25746U-DQ-9	DOMINION ENERGY INC	07/06/2026	MORGAN STANLEY & CO LLC		2,149,500	2,500,000	2,139,175			1,254		1,254		2,140,429		9,071	9,071	48,163	08/15/2052	2.B FE
..260543-DM-2	DOW CHEMICAL CO/THE	08/04/2026	JP MORGAN SECURITIES LLC		457,385	500,000	460,000			172		172		460,172		2,787	2,787	11,652	03/15/2055	2.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
26138E-AY-5	KEURIG DR PEPPER INC	07/06/2026	MORGAN STANLEY & CO LLC		1,410,185	1,750,000	1,394,033			2,137		2,137		1,396,169		14,016	14,016	43,617	12/15/2046	2.C FE
26441C-BP-9	DUKE ENERGY CORP	07/06/2026	MORGAN STANLEY & CO LLC		395,344	400,000	366,484	382,368		6,242		6,242		388,610		6,734	6,734	12,747	01/15/2082	2.C FE
28622H-AC-5	ELEVANCE HEALTH INC	07/06/2026	MORGAN STANLEY & CO LLC		1,015,786	1,140,000	1,016,914			434		434		1,017,348		(1,563)	(1,563)	23,208	02/15/2053	2.A FE
28932M-AD-7	ELM RD GENERATING STAT	09/17/2026	STIFEL NICOLAUS & CO INC		504,850	500,000	549,465	527,428		(1,588)		(1,588)		525,841		(20,991)	(20,991)	33,580	02/11/2040	1.F FE
29250R-AX-4	ENBRIDGE ENERGY PARTNERS	07/06/2026	MORGAN STANLEY & CO LLC		2,924,250	2,530,000	2,931,486			(2,267)		(2,267)		2,929,219		(4,969)	(4,969)	43,019	10/15/2045	2.A FE
29279F-AA-7	ENERGY TRANSFER LP	07/06/2026	MORGAN STANLEY & CO LLC		2,491,575	2,500,000	2,485,450			440		440		2,485,890		5,685	5,685	114,149	04/15/2049	2.B FE
30303M-8X-3	META PLATFORMS INC	07/06/2026	MORGAN STANLEY & CO LLC		463,105	500,000	498,650	498,661		42		42		498,703		(35,598)	(35,598)	18,715	11/15/2045	1.D FE
31428X-DT-0	FEDEX CORP	07/06/2026	MORGAN STANLEY & CO LLC		1,275,979	1,499,000	1,263,207	1,272,270		2,990		2,990		1,275,260		718	718	64,674	01/15/2047	2.B FE
337738-AV-0	FISERV INC	07/06/2026	MORGAN STANLEY & CO LLC		1,185,615	1,500,000	1,181,265			3,135		3,135		1,184,400		1,215	1,215	34,283	07/01/2049	2.B FE
34964C-AG-1	FORTUNE BRANDS INNOVATIO	07/06/2026	MORGAN STANLEY & CO LLC		2,023,200	2,500,000	1,989,525			1,657		1,657		1,991,182		32,018	32,018	32,188	03/25/2052	2.B FE
37045V-AQ-3	GENERAL MOTORS CO	08/04/2026	JP MORGAN SECURITIES LLC		438,200	500,000	449,315			459		459		449,774		(11,574)	(11,574)	22,875	04/01/2048	2.B FE
39121J-AE-0	GREAT RIVER ENERGY	07/06/2026	VARIOUS		721,523	694,899	694,899	694,899						694,899		26,624	26,624	44,192	07/01/2038	1.G FE
42981F-AA-9	HIGH STREET FD TRUST III	07/06/2026	MORGAN STANLEY & CO LLC		2,443,925	2,500,000	2,423,325			363		363		2,423,688		20,237	20,237	57,667	02/15/2055	1.G FE
437076-CQ-3	HOME DEPOT INC	08/31/2026	WELLS FARGO SECURITIES LLC		1,376,900	2,000,000	1,405,520			746		746		1,406,266		(29,366)	(29,366)	27,389	04/15/2052	1.F FE
444859-BX-9	HUMANA INC	07/06/2026	MORGAN STANLEY & CO LLC		2,006,629	2,221,000	1,967,917			911		911		1,968,828		37,801	37,801	38,343	03/15/2053	2.B FE
49456B-AQ-4	KINDER MORGAN INC.	07/06/2026	MORGAN STANLEY & CO LLC		1,162,530	1,282,000	1,173,825			549		549		1,174,373		(11,843)	(11,843)	23,518	03/01/2048	2.A FE
521865-AZ-8	LEAR CORPORATION	08/04/2026	JP MORGAN SECURITIES LLC		88,664	101,000	90,740	91,020		120		120		91,139		(2,476)	(2,476)	3,844	05/15/2049	2.B FE
534187-AR-0	LINCOLN NATIONAL CORP	07/06/2026	MORGAN STANLEY & CO LLC		510,710	500,000	532,340	517,578		(667)		(667)		516,911		(6,201)	(6,201)	23,148	04/07/2036	2.B FE
548661-EJ-2	LOWE'S COS INC	07/06/2026	MORGAN STANLEY & CO LLC		389,470	500,000	393,230			420		420		393,650		(4,180)	(4,180)	5,726	04/01/2052	2.A FE
56530K-AD-8	MAPLE PARENT HLDS CO	07/06/2026	MORGAN STANLEY & CO LLC		463,645	442,000	441,430			2		2		441,432		22,213	22,213	8,297	03/26/2056	2.C FE
571676-BD-6	MARS INC	08/11/2026	JP MORGAN SECURITIES LLC		3,924,694	4,135,000	3,989,613			40		40		3,989,653		(64,959)	(64,959)	66,619	05/01/2065	1.F FE
571748-BS-0	MARSH & MCLENNAN COS INC	09/23/2026	WELLS FARGO SECURITIES LLC		992,160	1,000,000	1,014,020							1,014,020		(21,860)	(21,860)	24,826	11/01/2052	1.G FE
575634-AW-0	MASSACHUSETTS ELECTRIC	08/04/2026	JP MORGAN SECURITIES LLC		1,970,320	2,000,000	2,000,000							2,000,000		(29,680)	(29,680)	5,543	07/20/2056	2.A FE
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC	06/30/2026	VARIOUS		7,366	7,366	7,366	7,366						7,366				331	06/30/2032	1.G PL
60871R-AH-3	MOLSON COORS BEVERAGE	07/06/2026	MORGAN STANLEY & CO LLC		1,989,550	2,500,000	2,000,375			3,177		3,177		2,003,552		(14,002)	(14,002)	50,458	07/15/2046	2.B FE
61747Y-GC-3	MORGAN STANLEY	07/06/2026	MORGAN STANLEY & CO LLC		503,665	500,000	506,540			(15)		(15)		506,525		(2,860)	(2,860)	9,424	03/13/2047	1.E FE
62925M-AB-9	THE NHP FOUNDATION	08/04/2026	JP MORGAN SECURITIES LLC		1,030,000	1,000,000	1,000,000	1,000,000						1,000,000		30,000	30,000	40,833	12/01/2033	1.D FE
643188-AA-9	NEW CARDINALS STADIUM LLC	06/30/2026	SINKING FUND PMT		26,147	26,147	26,147	26,147						26,147				1,608	06/30/2032	1.G PL
651229-AX-4	NEWELL BRANDS INC	07/06/2026	MORGAN STANLEY & CO LLC		274,585	270,000	270,000	270,000						270,000		4,585	4,585	15,322	04/01/2036	4.A FE
65339K-AV-2	NEXTERA ENERGY CAPITAL	08/04/2026	JP MORGAN SECURITIES LLC		987,500	1,000,000	1,000,000	1,000,000						1,000,000		(12,500)	(12,500)	32,667	12/01/2077	2.B FE
677050-AU-0	OGLETHORPE POWER CORP	08/04/2026	JP MORGAN SECURITIES LLC		1,563,056	1,578,000	1,622,673			(76)		(76)		1,622,597		(59,541)	(59,541)	66,583	12/01/2053	2.A FE
68233J-DJ-0	ONCOR ELECTRIC DELIVERY	07/06/2026	MORGAN STANLEY & CO LLC		401,566	398,000	403,397			(5)		(5)		403,392		(1,825)	(1,825)	7,240	03/15/2056	1.F FE
68268N-AM-5	ONEOK PARTNERS LP	07/06/2026	MORGAN STANLEY & CO LLC		2,810,076	2,764,000	2,818,893			(642)		(642)		2,818,251		(8,175)	(8,175)	139,475	09/15/2043	2.B FE
718547-AP-7	PHILLIPS 66 PARTNERS LP	08/04/2026	JP MORGAN SECURITIES LLC		857,870	1,000,000	878,800			886		886		879,686		(21,816)	(21,816)	17,014	10/01/2046	2.A FE
744448-DB-4	PUBLIC SERVICE COLORADO	07/06/2026	MORGAN STANLEY & CO LLC		2,491,825	2,500,000	2,499,575			87		87		2,499,662		(7,837)	(7,837)	94,656	05/15/2055	1.E FE
759351-AT-6	REINSURANCE GRP OF AMER	08/04/2026	JP MORGAN SECURITIES LLC		2,006,300	2,000,000	2,000,000	2,000,000						2,000,000		6,300	6,300	118,592	09/15/2055	2.B FE
816851-BU-2	SEMPRA	08/04/2026	JP MORGAN SECURITIES LLC		2,012,500	2,000,000	2,000,000	2,000,000						2,000,000		12,500	12,500	112,257	04/01/2055	2.C FE
832696-AZ-1	JM SMUCKER CO	07/06/2026	MORGAN STANLEY & CO LLC		544,200	500,000	530,310			(71)		(71)		530,239		13,961	13,961	21,035	11/15/2053	2.B FE
842587-DJ-3	SOUTHERN CO	09/15/2026	SECURITY CALLED at 100.000		1,000,000	1,000,000	943,820	980,679		19,321		19,321		1,000,000				37,500	09/15/2051	2.B FE
843646-AU-4	SOUTHERN POWER CO	07/06/2026	MORGAN STANLEY & CO LLC		1,089,809	1,225,000	1,082,961			793		793		1,083,754		6,055	6,055	34,193	12/15/2046	2.A FE
91324P-ET-5	UNITEDHEALTH GROUP INC	07/06/2026	MORGAN STANLEY & CO LLC		1,538,528	1,516,000	1,553,187							1,553,187		(14,660)	(14,660)	36,432	02/15/2063	1.F FE
91324P-FM-9	UNITEDHEALTH GROUP INC	07/06/2026	MORGAN STANLEY & CO LLC		242,205	250,000	243,750			34		34		243,784		(1,579)	(1,579)	6,908	07/15/2064	1.F FE
927804-HA-5	VIRGINIA ELEC & POWER CO	08/31/2026	SUSQUEHANNA FINANCIAL GROUP LLP		3,022,830	3,000,000	3,007,620			(4)		(4)		3,007,616		15,214	15,214	7,350	08/15/2056	1.G FE
929089-AF-7	VOYA FINANCIAL INC	08/04/2026	JP MORGAN SECURITIES LLC		980,630	1,000,000	999,800	1,000,395		110		110		1,000,504		(19,874)	(19,874)	48,697	01/23/2048	2.C FE
92966*-AG-4	WABASH VALLEY POWER	07/30/2026	VARIOUS		9,794	9,794	9,794	9,794						9,794				451	01/31/2028	1.F
94974B-GU-8	WELLS FARGO & COMPANY	08/04/2026	JP MORGAN SECURITIES LLC		5,952,744	7,200,000	6,106,320			2,226		2,226		6,108,546		(155,802)	(155,802)	56,050	12/07/2046	2.A FE
95000U-2M-4	WELLS FARGO & COMPANY	07/06/2026	MORGAN STANLEY & CO LLC		1,958,924	2,200,000	1,996,126			1,561		1,561		1,997,687		(38,763)	(38,763)	83,940	04/04/2051	1.G FE
969457-CA-6	WILLIAMS COMPANIES INC	07/06/2026	MORGAN STANLEY & CO LLC		1,519,925	1,674,000	1,529,065			549		549		1,529,614		(9,689)	(9,689)	35,242	08/15/2052	2.B FE
969457-CN-8	WILLIAMS COMPANIES INC	07/06/2026	MORGAN STANLEY & CO LLC		1,649,952	1,700,000	1,660,101			163		163		1,660,264		(10,312)	(10,312)	63,816	11/15/2054	2.B FE
56501R-AY-2	MANULIFE FINANCIAL CORP	09/28/2026	MORGAN STANLEY & CO LLC		1,936,280	2,000,000	1,990,100			15		15		1,990,115		(53,835)	(53,835)	6,146	09/11/2041	1.G FE
00774M-BQ-7	AERCAP IRELAND CAP/GLOBA	08/04/2026	JP MORGAN SECURITIES LLC		1,007,500	1,000,000	1,000,000	1,000,000						1,000,000		7,500	7,500	66,083	01/31/2056	2.C FE
067316-AH-2	BACARDI LTD	08/04/2026	JP MORGAN SECURITIES LLC		1,314,915	1,500,000	1,345,590			2,036		2,036		1,347,626		(32,711)	(32,711)	57,638	05/15/2048	2.C FE
639057-AW-8	NATWEST GROUP PLC	08/04/2026	JP MORGAN SECURITIES LLC		2,988,396	3,143,000	3,062,571			304		304		3,062,875		(74,479)	(74,479)	78,918	03/03/2047	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..78081B-AV-5	ROYALTY PHARMA PLC	07/06/2026	MORGAN STANLEY & CO LLC		3,970,000	4,000,000	3,986,240			584		584		3,986,824		(16,824)	(16,824)	193,044	09/25/2055	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					104,211,402	114,037,670	106,528,947	20,845,117		55,961		55,961		106,538,432		(2,327,034)	(2,327,034)	3,365,712	XXX	XXX
..12540#-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)	08/10/2026	SINKING FUND PMT		5,121	5,121	5,121	5,121						5,121				151	07/10/2040	2.A
..17186#-AA-4	CIMARRON CTR LLC (WALMART)	08/01/2026	SINKING FUND PMT		18,753	18,753	18,753	18,753						18,753				856	08/01/2027	1.C
..22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)	09/15/2026	SINKING FUND PMT		6,417	6,417	6,417	6,417						6,417				218	08/15/2034	1.G
..26831@-AA-6	EDF DANVERS II (KOHLS)	09/01/2026	SINKING FUND PMT		41,727	41,727	41,729	41,727						41,727				2,018	10/01/2027	4.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					72,018	72,018	72,020	72,018						72,018				3,243	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					126,920,812	138,203,741	129,335,961	42,975,489		76,480		76,480		129,439,321		(2,518,514)	(2,518,514)	4,385,245	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					126,920,812	138,203,741	129,335,961	42,975,489		76,480		76,480		129,439,321		(2,518,514)	(2,518,514)	4,385,245	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					126,920,812	138,203,741	129,335,961	42,975,489		76,480		76,480		129,439,321		(2,518,514)	(2,518,514)	4,385,245	XXX	XXX
..38384J-A7-9	GNR 2024-20 CB	08/04/2026	JP MORGAN SECURITIES LLC		1,455,879	1,500,000	1,431,094	1,448,985		1,786		1,786		1,450,771		5,108	5,108	51,042	02/20/2054	1.A
..38384W-M2-8	GNR 2024-148 AF	07/14/2026	BMO CAPITAL MARKETS CORP		351,436	349,470	349,470	349,470						349,470		1,966	1,966	9,789	09/20/2054	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)					1,898,630	1,940,785	1,872,007	1,889,785		1,771		1,771		1,891,556		7,074	7,074	63,911	XXX	XXX
..207932-AA-2	CAS 2023-R01 1M1	09/25/2026	MBS PAYDOWN		44,195	44,195	44,955	44,326		(130)		(130)		44,195				1,820	12/25/2042	1.A
..31287U-C6-7	FG C68193	09/01/2026	MBS PAYDOWN		63	63	62	63						63				3	06/01/2032	1.A
..31292H-Q3-1	FG C01374	09/01/2026	MBS PAYDOWN		191	191	192	191						191				8	06/01/2032	1.A
..31293T-GN-1	FG C29205	09/01/2026	MBS PAYDOWN		1,097	1,097	1,087	1,095		1		1		1,097				44	07/01/2029	1.A
..3136BP-LH-2	FNR 2022-76 D	09/01/2026	MBS PAYDOWN		30,930	30,930	30,544	30,900		30		30		30,930				1,127	08/25/2045	1.A
..3136BP-QD-6	FNR 2022-82 KA	09/01/2026	MBS PAYDOWN		41,035	41,035	40,913	41,023		12		12		41,035				1,353	03/25/2046	1.A
..3136BQ-QA-0	FNR 2023-51 L	08/04/2026	VARIOUS		1,891,104	1,849,448	1,821,707	1,827,870		2,036		2,036		1,829,906		61,199	61,199	81,789	11/25/2053	1.A
..3136BS-5X-9	FNR 2024-69 FA	09/25/2026	MBS PAYDOWN		23,025	23,025	23,032	23,025						23,025				731	10/25/2054	1.A
..3136BT-6Q-1	FNR 2024-88 FM	09/25/2026	MBS PAYDOWN		30,247	30,247	30,238	30,164		83		83		30,247				1,005	12/25/2054	1.A
..3136BT-N9-0	FNR 2024-96 FD	09/25/2026	MBS PAYDOWN		29,985	29,985	30,042	29,985						29,985				1,004	12/25/2054	1.A
..3137G0-QG-7	STACR 2017-HQA2 M2B	09/25/2026	MBS PAYDOWN		21,331	21,331	21,811	21,466		(135)		(135)		21,331				923	12/25/2029	1.A
..3137H9-F6-1	FHR 5274 JA	09/01/2026	MBS PAYDOWN		38,259	38,259	37,984	38,230		29		29		38,259				1,405	08/25/2045	1.A
..3137HH-KU-4	FHR 5484 FC	09/25/2026	MBS PAYDOWN		38,547	38,547	38,378	38,405		142		142		38,547				1,251	12/25/2054	1.A
..3137HJ-SW-8	FHR 5502 FD	09/25/2026	MBS PAYDOWN		14,685	14,685	14,687	14,685						14,685				507	02/25/2055	1.A
..31398K-VF-4	FHR 3600 BJ	09/01/2026	MBS PAYDOWN		2,676	2,676	2,582	2,674		2		2		2,676				71	11/15/2039	1.A
..35564K-DB-2	STACR 2021-DNA2 M2	09/25/2026	MBS PAYDOWN		11,451	11,451	11,504	11,462		(11)		(11)		11,451				459	08/25/2033	1.A
..35564K-FV-6	STACR 2021-HQA2 M2	09/25/2026	MBS PAYDOWN		11,463	11,463	11,184	11,386		77		77		11,463				440	12/25/2033	1.A
..35564K-NK-1	STACR 2021-HQA4 M1	09/25/2026	MBS PAYDOWN		20,452	20,452	20,062	20,315		137		137		20,452				633	12/25/2041	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)					2,250,736	2,209,080	2,180,964	2,187,265		2,273		2,273		2,189,538		61,199	61,199	94,573	XXX	XXX
..02149C-AD-3	CWALT 2006-41CB 1A4	08/04/2026	VARIOUS		54,439	127,459	82,848	27,060		(48)		(48)		27,012		27,427	27,427	4,986	01/25/2037	1.A FM
..026930-AA-5	AHMA 2007-2 A1	09/25/2026	MBS PAYDOWN		5,444	5,512	4,506	5,319		124		124		5,444				150	03/25/2047	3.A
..026936-AA-2	AHMA 2007-5 A1	09/25/2026	MBS PAYDOWN		1,258	1,452	1,046	1,227		31		31		1,258				42	06/25/2047	1.A FM
..04544Q-AD-9	ABSHE 2006-HE7 A4	09/25/2026	MBS PAYDOWN		2,778	2,778	1,844	2,723		55		55		2,778				38	11/25/2036	1.A FM
..05946X-WF-6	BAFC 2005-3 1A23	09/01/2026	MBS PAYDOWN		968	968	940	963		5		5		968				36	06/25/2035	1.A FM
..12544A-AS-4	CWHL 2006-20 1A17	08/04/2026	JP MORGAN SECURITIES LLC		48,578	127,836	101,363	36,746		(107)		(107)		36,639		11,939	11,939	5,126	02/25/2037	1.A FM
..12544D-AX-7	CWHL 2007-14 A22	08/04/2026	JP MORGAN SECURITIES LLC		47,396	105,913	97,103	41,903		(344)		(344)		41,559		5,837	5,837	3,624	09/25/2037	1.A FM
..12559U-AG-8	CIM 2020-R5 M2	08/04/2026	JP MORGAN SECURITIES LLC		1,391,250	1,500,000	1,464,375	1,479,910		1,959		1,959		1,481,869		(90,619)	(90,619)	34,453	12/25/2059	1.A
..12594X-AM-6	CSMC 2017-HL1 A12	08/24/2026	VARIOUS		230,543	257,270	257,892	257,851		(53)		(53)		257,797		(27,254)	(27,254)	6,542	06/25/2047	1.A
..12667G-TS-2	CWALT 2005-26CB A6	08/04/2026	VARIOUS		72,980	109,036	92,271	53,768		1,701		1,701		55,468		17,511	17,511	4,076	07/25/2035	1.A FM
..16163Y-AE-4	CHASE 2016-SH1 M4	08/24/2026	VARIOUS		210,884	230,514	210,873	209,281		2,086		2,086		211,368		(483)	(483)	6,313	04/25/2045	1.A
..170255-AN-3	CWHL 2007-1 A4	08/04/2026	JP MORGAN SECURITIES LLC		58,867	154,912	129,318	40,368		(2,567)		(2,567)		37,801		21,066	21,066	7,872	03/25/2037	1.A FM
..19648G-GU-0	COLORADO ST HSG & FIN AUTH SF	09/01/2026	SECURITY CALLED at 100.000		80,000	80,000	79,709	79,724		276		276		80,000				3,354	11/01/2044	1.A FE
..19648G-GV-8	COLORADO ST HSG & FIN AUTH SF	09/01/2026	SECURITY CALLED at 100.000		75,000	75,000	75,000	75,000						75,000				3,234	05/01/2048	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
232434-AE-0	CWALT 2006-OC8 2A3	08/04/2026	VARIOUS		137,240	162,065	95,552	121,919		3,459		3,459		125,377		11,863	11,863	4,215	11/25/2036	1.A FM
23243A-AB-2	CWALT 2006-OA12 A1B	09/20/2026	MBS PAYDOWN		9,553	9,174	6,663	8,778		775		775		9,553				240	09/20/2046	2.A FM
251500-AA-5	DBALT 2006-OA1 A1	09/25/2026	MBS PAYDOWN		14,078	14,078	11,403	13,784		294		294		14,078				369	02/25/2047	1.A FM
33852H-BG-6	FSMT 2021-8INV B3	08/24/2026	VARIOUS		722,453	854,303	897,197	887,425		(1,915)		(1,915)		885,510		(163,057)	(163,057)	21,941	09/25/2051	1.E
362334-MH-4	GSAA 2006-6 AF6	09/01/2026	MBS PAYDOWN		3,157	3,157	1,898	3,133		24		24		3,157				24	03/25/2036	1.A FM
362341-ST-7	GSAA 2005-12 AF5	09/01/2026	MBS PAYDOWN		3,986	3,986	3,570	3,963		24		24		3,986				104	09/25/2035	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
39539L-AH-4	GPMF 2007-AR2 2A1	09/25/2026	MBS PAYDOWN		5,086	5,086	4,097	4,919		167		167		5,086				132	05/25/2037	1.A FM
41165A-AB-8	HVMLT 2007-5 A1A	09/19/2026	MBS PAYDOWN		6,341	6,341	5,717	6,240		101		101		6,341				114	09/19/2037	1.A FM
45129Y-4D-5	IDAHO ST HSG & FIN ASSN SF MTG	08/04/2026	VARIOUS		650,000	650,000	650,000	650,000						650,000				43,856	01/01/2054	1.B FE
45203M-E4-9	ILLINOIS ST HSG DEV AUTH REVEN	08/04/2026	VARIOUS		937,100	950,000	955,852	955,031		(784)		(784)		954,247		(17,147)	(17,147)	46,994	10/01/2046	1.A FE
45203M-NY-3	ILLINOIS ST HSG DEV AUTH REVEN	08/04/2026	VARIOUS		841,235	860,000	860,000	860,000						860,000		(18,765)	(18,765)	37,745	04/01/2038	1.A FE
45203M-XF-3	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2026	SECURITY CALLED at 100.000		125,000	125,000	125,000	125,000						125,000				5,544	04/01/2054	1.A FE
46594G-BB-4	JPMMT 2025-9 A11	09/25/2026	MBS PAYDOWN		50,549	50,549	50,541	50,418		131		131		50,549				1,643	03/25/2056	1.A
46594P-CC-1	JPMMT 2026-2 A11	09/25/2026	MBS PAYDOWN		38,615	38,615	38,416			114		114		38,615				347	07/25/2056	1.A Z
46652F-CA-6	JPMMT 2020-4 B3	08/24/2026	VARIOUS		736,470	844,795	829,846	833,292		628		628		833,921		(97,450)	(97,450)	22,351	11/25/2050	1.A
491309-FU-9	KENTUCKY ST HSG CORP SF MTGE	07/01/2026	SECURITY CALLED at 100.000		95,000	95,000	95,000	95,000						95,000				5,615	07/01/2054	1.B FE
525221-EE-3	LXS 2005-8 2A4A	08/04/2026	VARIOUS		9,770	9,771	1,692	10,050		(42)		(42)		10,008		(237)	(237)	482	12/25/2035	1.A FM
57419T-5S-6	MARYLAND ST CMNTY DEV ADMIN DE	08/31/2026	SECURITY CALLED at 100.000		75,000	75,000	77,164	76,768		(1,768)		(1,768)		75,000				4,712	09/01/2048	1.B FE
57419U-PV-4	MARYLAND CMNTY DEV ADMIN HSG &	08/31/2026	SECURITY CALLED at 100.000		40,000	40,000	40,000	40,000						40,000				2,351	03/01/2051	1.B FE
57587G-TM-7	MASSACHUSETTS ST HSG FIN AGY H	08/04/2026	JP MORGAN SECURITIES LLC		1,473,000	1,500,000	1,500,000	1,500,000						1,500,000		(27,000)	(27,000)	60,393	12/01/2047	1.B FE
60416U-CC-7	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				293	01/01/2050	1.B FE
60416U-ER-2	MINNESOTA ST HSG FIN AGY	08/04/2026	VARIOUS		966,755	975,000	972,563	972,621		38		38		972,659		(5,904)	(5,904)	64,351	07/01/2051	1.B FE
60416U-TU-9	MINNESOTA ST HSG FIN AGY	08/04/2026	VARIOUS		1,490,283	1,500,000	1,500,000	1,500,000						1,500,000		(9,718)	(9,718)	99,280	01/01/2050	1.B FE
61748H-KA-8	MSM 2005-4 3A1	08/04/2026	VARIOUS		40,823	46,047	40,751	32,291		1,252		1,252		33,543		7,280	7,280	1,378	08/25/2035	1.A FM
64352V-NZ-0	NCHET 2005-C M1	09/25/2026	MBS PAYDOWN		22,841	22,841	15,903	22,613		228		228		22,841				483	12/25/2035	1.A FM
64613A-KQ-4	NEW JERSEY ST HSG & MTGE FIN A	08/04/2026	JP MORGAN SECURITIES LLC		997,500	1,000,000	999,800	999,800						999,800		(2,300)	(2,300)	51,503	04/01/2055	1.C FE
64828M-BK-2	NRZT 2017-3A B3	08/04/2026	VARIOUS		358,199	364,242	382,122	375,588		(1,764)		(1,764)		373,824		(15,625)	(15,625)	12,809	04/25/2057	1.A
64972K-DM-4	NEW YORK CITY NY HSG DEV CORP	08/04/2026	JP MORGAN SECURITIES LLC		987,000	1,000,000	1,000,000	1,000,000						1,000,000		(13,000)	(13,000)	45,039	11/01/2044	1.C FE
65537K-AB-6	NHELI 2007-1 2A1A	08/04/2026	VARIOUS		187,003	209,257	152,467	154,405		6,374		6,374		160,779		26,224	26,224	5,310	02/25/2037	1.A FM
658207-5E-1	NORTH CAROLINA ST HSG FIN AGY	08/04/2026	VARIOUS		488,630	495,000	495,000	495,000						495,000		(6,370)	(6,370)	29,943	07/01/2039	1.B FE
658207-5G-6	NORTH CAROLINA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				288	01/01/2050	1.B FE
658207-8T-5	NORTH CAROLINA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		10,000	10,000	10,000	10,000						10,000				590	01/01/2055	1.B FE
65820B-CG-9	NORTH CAROLINA HSG FIN AGY HOM	07/01/2026	SECURITY CALLED at 100.000		10,000	10,000	10,000	10,000						10,000				585	01/01/2056	1.B FE
67449N-AW-7	OBX 2026-INV3 AF2	09/25/2026	MBS PAYDOWN		38,648	38,648	38,640			124		124		38,648				646	04/25/2056	1.A Z
67756Q-5N-3	OHIO ST HSG FIN AGY RSDL MTGE	09/01/2026	SECURITY CALLED at 100.000		10,000	10,000	10,188	10,161		(161)		(161)		10,000				602	09/01/2043	1.B FE
69337B-AH-7	PHHAM 2007-1 21A	08/04/2026	VARIOUS		41,150	47,944	37,366	35,052		381		381		35,433		5,717	5,717	1,956	02/25/2037	1.A FM
74929C-CG-9	RBSSP 2010-2 13A2	09/01/2026	MBS PAYDOWN		5,987	7,156	4,146	5,724		263		263		5,987				282	04/26/2036	1.A FM
75156W-AE-3	RAMP 2006-RS4 M1	08/25/2026	VARIOUS		647,881	667,648	484,045	644,782		3,226		3,226		648,008		(128)	(128)	17,797	07/25/2036	1.A FM
75157D-AC-8	RAMP 2007-RS2 A3	08/04/2026	VARIOUS		249,177	300,016	189,810	208,854		5,784		5,784		214,637		34,540	34,540	8,174	05/25/2037	1.A FM
762009-AR-9	RFMSI 2007-S6 1A16	09/01/2026	MBS PAYDOWN		2,370	3,191	2,503	2,359		11		11		2,370				124	06/25/2037	1.A FM
81749V-AG-2	SEMT 2025-7 A7	08/04/2026	JP MORGAN SECURITIES LLC		993,000	1,000,000	987,204	987,814		381		381		988,195		4,805	4,805	40,833	08/25/2055	1.A
83611M-JL-3	SVHE 2005-OPT4 M1	08/25/2026	VARIOUS		750,095	819,573	569,603	780,434		4,320		4,320		784,754		(34,659)	(34,659)	13,046	12/25/2035	1.A FM
86358E-RC-2	SAIL 2005-2 M3	08/04/2026	VARIOUS		681,169	716,347	552,931	704,029		1,487		1,487		705,516		(24,347)	(24,347)	17,909	03/25/2035	1.A FM
86359D-VD-6	SASC 2005-OPT1 A3	09/25/2026	MBS PAYDOWN		25,584	25,584	13,687	24,253		1,331		1,331		25,584				478	11/25/2035	1.A FM
88046K-KY-1	TENNESSEE HSG DEV AGY RSDL FIN	08/04/2026	JP MORGAN SECURITIES LLC		975,100	995,000	1,001,736	1,000,596		(397)		(397)		1,000,199		(25,099)	(25,099)	63,266	07/01/2044	1.B FE
88046K-RV-0	TENNESSEE HSG DEV AGY RSDL FIN	08/04/2026	JP MORGAN SECURITIES LLC		1,975,000	2,000,000	2,000,000	2,000,000						2,000,000		(25,000)	(25,000)	142,167	07/01/2055	1.B FE
89173F-AF-7	TPMT 2017-1 B2	08/24/2026	JP MORGAN SECURITIES LLC		875,938	1,000,000	1,053,125	1,034,896		(1,957)		(1,957)		1,032,940		(157,002)	(157,002)	27,456	10/25/2056	1.C
917437-ND-3	UTAH HSG CORP SF MTGE REVENUE	08/04/2026	VARIOUS		777,550	785,000	784,833	784,833						784,833		(7,283)	(7,283)	51,531	07/01/2054	1.C FE
917437-SW-6	UTAH HSG CORP SF MTGE REVENUE	07/01/2026	SECURITY CALLED at 100.000		120,000	120,000	120,000	120,000						120,000				7,464	07/01/2055	1.C FE
92538U-AC-5	VERUS 2022-3 A3	08/04/2026	VARIOUS		575,042	613,939	604,155	604,765		872		872		605,637		(30,595)	(30,595)	16,835	02/25/2067	1.B
92539U-AD-2	VERUS 2024-2 M1	08/04/2026	JP MORGAN SECURITIES LLC		1,002,500	1,000,000	999,975	999,975						999,975		2,525	2,525	46,428	02/25/2069	1.C
94985F-AA-6	WFALT 2007-PA2 1A1	08/04/2026	VARIOUS		28,087	32,582	27,610	24,160		(404)		(404)		23,756		4,331	4,331	1,329	06/25/2037	1.A FM

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
..95662N-QZ-4	WEST VIRGINIA ST HSG DEV FUND	08/04/2026	JP MORGAN SECURITIES LLC		923,025	930,000	930,000	930,000						930,000		(6,975)	(6,975)	43,470	11/01/2054	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					24,528,370	25,838,600	24,857,197	25,050,597		25,701		25,701		25,153,322		(624,952)	(624,952)	1,152,845	XXX	XXX
..00217V-AA-8	AREIT 2022-CRE7 A	09/17/2026	MBS PAYDOWN		2,484	2,484	2,493	2,484						2,484				87	06/17/2039	1.A FE
..03881B-AN-3	AMMST 2020-MF1 C	08/21/2026	BOFA SECURITIES INC		929,570	1,000,000	958,908	979,395		2,689		2,689		982,084		(52,514)	(52,514)	26,650	05/15/2053	1.A
..03881B-AQ-6	AMMST 2020-MF1 D	08/21/2026	BOFA SECURITIES INC		426,250	500,000	441,230	470,252		4,182		4,182		474,434		(48,184)	(48,184)	6,392	05/15/2053	1.F
..05555M-AA-7	BDS 2024-FL13 A	09/19/2026	MBS PAYDOWN		44,034	44,034	43,924	43,909		125		125		44,034				1,600	09/19/2039	1.A FE
..05610F-AA-5	BX 2022-AHP A	09/15/2026	MBS PAYDOWN		187,353	187,353	181,791	167,884		19,469		19,469		187,353				6,308	01/17/2039	1.A
..05610F-AB-3	BX 2022-AHP AS	09/15/2026	MBS PAYDOWN		350,000	350,000	348,994	348,885		1,115		1,115		350,000				13,733	01/17/2039	1.A
..05610F-AC-1	BX 2022-AHP B	09/15/2026	MBS PAYDOWN		350,000	350,000	349,003	348,917		1,083		1,083		350,000				14,665	01/17/2039	1.A
..08163T-AD-4	BMARK 2023-V2 AS	08/04/2026	JP MORGAN SECURITIES LLC		1,018,281	1,000,000	1,029,996	1,014,157		(3,989)		(3,989)		1,010,168		8,114	8,114	44,491	05/15/2055	1.A
..12659D-AG-5	COMM 2022-HC C	08/24/2026	WELLS FARGO SECURITIES LLC		475,156	500,000	463,574	490,638		5,615		5,615		496,253		(21,097)	(21,097)	12,379	01/10/2039	1.A
..29425A-AG-8	CGCMT 2015-GC33 B	08/20/2026	VARIOUS		1,855,193	1,972,875	2,030,546	1,975,979		(3,104)		(3,104)		1,972,875		(117,682)	(117,682)	62,644	09/10/2058	1.A
..30310X-AG-4	FREMF 2019-K94 C	08/24/2026	SG AMERICAS SECURITIES LLC		961,563	1,000,000	1,000,156	1,000,000						1,000,000		(38,438)	(38,438)	29,488	07/25/2052	1.F
..563136-AG-5	MNW 2020-1MW C	08/20/2026	JP MORGAN SECURITIES LLC		969,648	1,000,000	877,266	955,784		16,046		16,046		971,830		(2,182)	(2,182)	17,102	09/10/2039	1.A
..67630K-AA-0	OAKST 2023-NLP A	08/24/2026	VARIOUS		387,515	387,394	392,088	391,032		(2,114)		(2,114)		388,918		(1,402)	(1,402)	17,594	03/15/2040	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					7,957,047	8,294,140	8,119,969	8,189,316		41,117		41,117		8,230,433		(273,385)	(273,385)	253,133	XXX	XXX
..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
..66860P-AA-2	WOODS 2018-17A A	07/22/2026	MBS PAYDOWN		82,572	82,572	80,920	81,629		942		942		82,572				3,164	04/22/2031	1.A FE
..92331L-BA-7	VENTR 2015-22A DR	07/15/2026	MBS PAYDOWN		500,000	500,000	493,000	493,934		6,066		6,066		500,000				25,641	01/15/2031	2.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					677,230	677,230	663,940	670,650		6,580		6,580		677,230				32,972	XXX	XXX
..14318D-AF-6	CARMX 2023-1 C	08/04/2026	JP MORGAN SECURITIES LLC		502,148	500,000	499,837	499,941		23		23		499,964		2,184	2,184	16,651	01/16/2029	1.A FE
..193938-AA-5	CASL 2023-A A1	09/25/2026	MBS PAYDOWN		16,578	16,578	16,578	16,578						16,578				621	05/25/2055	1.A FE
..19421U-AA-2	CASL 2019-A A1	09/25/2026	MBS PAYDOWN		26,985	26,985	26,855	26,924		61		61		26,985				932	12/28/2048	1.A FE
..20267T-AB-8	CBSLT 2016-A A2	09/25/2026	MBS PAYDOWN		1,873	1,873	1,873	1,873						1,873				76	05/25/2040	1.A FE
..20267T-AC-6	CBSLT 2016-A B	08/04/2026	JP MORGAN SECURITIES LLC		61,453	64,688	62,405	62,405						62,405		(952)	(952)	1,588	05/25/2040	1.B FE
..38237T-AA-9	GOOD 2022-3CS A	09/22/2026	MBS PAYDOWN		18,374	18,374	18,367	18,324		50		50		18,374				604	07/20/2049	2.C FE
..61945V-AA-9	MSAIC 2023-1A A	09/20/2026	MBS PAYDOWN		16,611	16,611	16,562	16,563		48		48		16,611				587	06/20/2053	1.F FE
..82650T-AC-1	SRFC 2022-2A C	08/24/2026	VARIOUS		200,772	199,876	199,854	201,007		(364)		(364)		200,643		129	129	8,599	06/20/2040	2.B FE
..83207Q-AB-5	SMB 2024-D A1B	09/15/2026	MBS PAYDOWN		42,965	42,965	42,681	42,853		112		112		42,965				1,397	07/15/2053	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					887,759	887,950	885,012	886,468		(70)		(70)		886,398		1,361	1,361	31,055	XXX	XXX
..46617F-AC-8	HENDR 2013-1A B	08/24/2026	VARIOUS		403,015	424,978	424,642	425,023		(35)		(35)		424,988		(21,974)	(21,974)	14,543	04/15/2069	2.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					403,015	424,978	424,642	425,023		(35)		(35)		424,988		(21,974)	(21,974)	14,543	XXX	XXX
..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
..78433D-AC-8	SEB4P 2024-1A A2	07/30/2026	MBS PAYDOWN		16,636	16,636	16,636	16,636						16,636				922	04/30/2054	2.C FE
..95058X-AP-3	WEN 2022-1A A2II	08/24/2026	US BANCORP INVESTMENTS INC		898,733	959,728	959,610	959,610						959,610		(60,877)	(60,877)	30,225	03/15/2052	2.B FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					1,487,869	1,548,864	1,548,746	1,548,746						1,548,746		(60,877)	(60,877)	51,184	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					40,090,656	41,821,627	40,552,477	40,847,850		77,337		77,337		41,002,211		(911,554)	(911,554)	1,694,216	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					40,090,656	41,821,627	40,552,477	40,847,850		77,337		77,337		41,002,211		(911,554)	(911,554)	1,694,216	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					40,090,656	41,821,627	40,552,477	40,847,850		77,337		77,337		41,002,211		(911,554)	(911,554)	1,694,216	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					167,011,468	180,025,368	169,888,438	83,823,339		153,817		153,817		170,441,532		(3,430,068)	(3,430,068)	6,079,461	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
313388-11-4	FED HOME LOAN BANK OF PITTSBURGH	09/30/2026	FEDERAL HOME LOAN BANK PITTSBURGH	1,150.000	115,000		115,000	77,500						115,000				3,417		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					115,000	XXX	115,000	77,500						115,000				3,417	XXX	XXX
5989999997. Total - common stocks - Part 4					115,000	XXX	115,000	77,500						115,000				3,417	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					115,000	XXX	115,000	77,500						115,000				3,417	XXX	XXX
5999999999. Total - preferred and common stocks					115,000	XXX	115,000	77,500						115,000				3,417	XXX	XXX
6009999999 - Totals					167,126,468	XXX	170,003,438	83,900,839		153,817		153,817		170,556,532		(3,430,068)	(3,430,068)	6,082,878	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
The Bank of New York Mellon .. New York, NY					16,295,653	14,972,230	19,793,393	XXX.
Federal Home Loan Bank of Pittsburgh Pittsburgh, PA					3,189,497	1,695,531	1,815,684	XXX.
JPMorgan Chase Bank New York, NY					3,889,928	7,137,013	6,522,541	XXX.
KeyBank National Association Cleveland, OH					15,764,372	20,593,428	17,251,113	XXX.
The Northern Trust Company ... Chicago, IL		0.300	71,012		3,396,193	1,677,780	15,521,497	XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			36,989	36,989	36,989	XXX
0199999. Totals - open depositories	XXX	XXX	71,012		42,572,633	46,112,971	60,941,218	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	71,012		42,572,633	46,112,971	60,941,218	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	71,012		42,572,633	46,112,971	60,941,218	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								
38141W-27-3	GOLDMAN SACHS FIN SQ GV-FST		09/01/2026	0.003		3,002,638	16,321	1,104
8309999999. Subtotal - all other money market mutual funds						3,002,638	16,321	1,104
8589999999. Total cash equivalents (unaffiliated)						3,002,638	16,321	1,104
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						3,002,638	16,321	1,104