QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

AMICA LIFE INSURANCE COMPANY

NAIC Group Code 0028, 0028 NAIC Company Code 72222 Employer's ID Number 05-0340166

(Current) (Prior)

Organized under the Laws of	RI	State of Domicile or Port of Entry	RI
Country of Domicile	US		
Licensed as business type:	LIFE, ACCIDENT AND HEALTH		
Incorporated/Organized	06/13/1968	Commenced Business	05/06/1970
Statutory Home Office	100 Amica Way	Lincoln, RI, US 02865-1156	
Main Administrative Office	100 Amica Way Lincoln, RI, US 02865-1156	800-652-6422 (Telephone Number)	
Mail Address	P.O. Box 6008	Providence, RI, US 02940-6008	
Primary Location of Books and Records	100 Amica Way Lincoln, RI, US 02865-1156	800-652-6422 (Telephone Number)	
Internet Website Address	www.amica.com		
Statutory Statement Contact	Michael Lee Baker, Jr.	800-652-6422-22365 (Telephone Number)	
	mbakerjr@amica.com (E-Mail Address)	401-334-3657 (Fax Number)	

OFFICERS

Edmund Shallcross III, Chairman, President and Chief Executive Officer

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

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

David Peter Previte, Managing Vice President and Appointed Actuary

OTHER

Alexander Valeryevich Bogdanov, Department Vice President & Chief Life Actuary

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

Shiela Lorraine Companie, Senior Vice President & General Manager

DIRECTORS OR TRUSTEES

Jill Janice Avery
Ivy Lynne Brown
Debra Ann Canales
Matthew Alexander Lopes, Jr.
Peter Michael Marino
Debra Marie Paul
Heidi Carter Pearlson
Joan Rodena Robinson-Berry
Edmund Shallcross III
Diane Desmarais Souza

State of Rhode Island
County of Providence SS

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

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

Subscribed and sworn to before me

this 13th day of

August , 2026

x Ann Marie Octeau

a. Is this an original filing? Yes

b. If no:

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

ANN MARIE OCTEAU
NOTARY PUBLIC
RHODE ISLAND

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,142,105,086		1,142,105,086	1,122,055,588
2.	Stocks:				
	2.1 Preferred stocks	11,739,192		11,739,192	15,078,336
	2.2 Common stocks	71,541,181		71,541,181	82,480,645
3.	Mortgage loans on real estate:				
	3.1 First liens	49,988,343		49,988,343	50,516,475
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $...... encumbrances)				
	4.2 Properties held for the production of income (less $...... encumbrances)				
	4.3 Properties held for sale (less $...... encumbrances)				
5.	Cash ($......(1,143,859)), cash equivalents ($......12,055,001) and short-term investments ($......)	10,911,142		10,911,142	9,598,637
6.	Contract loans (including $...... premium notes)	12,092,291		12,092,291	12,610,411
7.	Derivatives				
8.	Other invested assets	139,923,412		139,923,412	136,281,075
9.	Receivables for securities	629,732		629,732	63,301
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,438,930,379		1,438,930,379	1,428,684,468
13.	Title plants less $...... charged off (for Title insurers only)				
14.	Investment income due and accrued	11,526,588		11,526,588	11,253,727
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(6,345,414)		(6,345,414)	(2,596,646)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $...... earned but unbilled premiums)	40,680,179		40,680,179	40,425,513
	15.3 Accrued retrospective premiums ($......) and contracts subject to redetermination ($......)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,640,450	783,964	2,856,486	6,463,110
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	2,098,806		2,098,806	2,166,549
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	846,522	846,522		
21.	Furniture and equipment, including health care delivery assets ($......)	1,820,299	1,820,299		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,933,227		4,933,227	
24.	Health care ($......) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	55,545,801	6,113,736	49,432,065	47,057,988
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,553,676,837	9,564,521	1,544,112,316	1,533,454,709
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	1,553,676,837	9,564,521	1,544,112,316	1,533,454,709
Details of Write-Ins					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	Reinsurance premium receivable	37,354,868		37,354,868	37,842,248
2502.	Amica Companies Supplemental Retirement Trust	6,023,603	3,172,822	2,850,781	2,747,469
2503.	Prepaid expenses	864,386	864,386		
2598.	Summary of remaining write-ins for Line 25 from overflow page	11,302,944	2,076,528	9,226,416	6,468,271
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	55,545,801	6,113,736	49,432,065	47,057,988

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $......953,345,959 less $...... included in Line 6.3 (including $...... Modco Reserve)	953,345,959	940,516,566
2.	Aggregate reserve for accident and health contracts (including $...... Modco Reserve)		
3.	Liability for deposit-type contracts (including $...... Modco Reserve)	68,242,013	72,182,636
4.	Contract claims:		
	4.1 Life	7,113,471	8,469,025
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $...... and coupons $...... due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $...... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $...... Modco)		
	6.3 Coupons and similar benefits (including $...... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $...... discount; including $...... accident and health premiums	162,868	114,725
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $...... accident and health experience rating refunds of which $...... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $...... assumed and $...... ceded		
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $......625,651, accident and health $...... and deposit-type contract funds $......	625,651	686,796
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	4,722,112	9,425,336
13.	Transfers to Separate Accounts due or accrued (net) (including $...... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	14,624	268,785
15.1	Current federal and foreign income taxes, including $...... on realized capital gains (losses)	682,883	385,671
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	525,863	1,094,947
18.	Amounts held for agents' account, including $......323,392 agents' credit balances	323,392	383,885
19.	Remittances and items not allocated	396,316	332,093
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $...... and interest thereon $......		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	36,378,631	36,999,479
	24.02 Reinsurance in unauthorized and certified ($......) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($......) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		946,189
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	3,020,450	1,241,290
	24.10 Payable for securities lending		
	24.11 Capital notes $...... and interest thereon $......		
25.	Aggregate write-ins for liabilities	45,730,102	45,927,015
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,121,284,335	1,118,974,438
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	1,121,284,335	1,118,974,438
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	313,000,000	313,000,000
34.	Aggregate write-ins for special surplus funds	9,226,416	6,468,271
35.	Unassigned funds (surplus)	95,601,565	90,012,000
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $......)		
	36.2 shares preferred (value included in Line 30 $......)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $...... in Separate Accounts Statement)	417,827,981	409,480,271
38.	Totals of Lines 29, 30 and 37	422,827,981	414,480,271
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,544,112,316	1,533,454,709
Details of Write-Ins			
2501.	Reserve for retired lives	41,429,321	41,729,546
2502.	Reserve for unassessed insolvencies	1,450,000	1,450,000
2503.	Reserve for non-funded pensions and deferrals	2,850,781	2,747,469
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	45,730,102	45,927,015
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.	Admitted disallowed IMR	9,226,416	6,468,271
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	9,226,416	6,468,271

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	45,208,390	45,056,790	84,106,078
2.	Considerations for supplementary contracts with life contingencies	230,447	175,313	644,085
3.	Net investment income	31,866,318	28,458,091	57,547,435
4.	Amortization of Interest Maintenance Reserve (IMR)	(573,193)	(456,553)	(931,692)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	11,724,764	11,394,698	23,266,816
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	78,193	26,820	191,566
9.	Totals (Lines 1 to 8.3)	88,534,919	84,655,159	164,824,288
10.	Death benefits	17,668,198	17,562,117	36,660,875
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	8,971,904	10,474,981	23,198,339
13.	Disability benefits and benefits under accident and health contracts	58,542	69,596	178,631
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	9,794,154	10,445,487	18,079,059
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	818,704	918,722	1,988,390
18.	Payments on supplementary contracts with life contingencies	752,705	720,862	1,448,066
19.	Increase in aggregate reserves for life and accident and health contracts	5,656,084	3,653,354	3,177,470
20.	Totals (Lines 10 to 19)	43,720,291	43,845,119	84,730,830
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,450,104	3,978,991	8,426,641
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	24,433,960	23,388,275	48,799,230
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,556,361	2,531,801	4,338,308
25.	Increase in loading on deferred and uncollected premiums	1,020,560	1,527,510	1,084,630
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	(291,740)	(642,938)	(897,243)
28.	Totals (Lines 20 to 27)	75,889,536	74,628,758	146,482,396
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,645,383	10,026,401	18,341,892
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	12,645,383	10,026,401	18,341,892
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,648,639	791,725	(1,143,448)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	10,996,744	9,234,676	19,485,340
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $......1,515,116 (excluding taxes of $......(885,546) transferred to the IMR)	6,335,700	3,783,190	3,155,298
35.	Net income (Line 33 plus Line 34)	17,332,444	13,017,866	22,640,638
	Capital and Surplus Account			
36.	Capital and surplus, December 31, prior year	414,480,271	397,856,512	397,856,512
37.	Net income (Line 35)	17,332,444	13,017,866	22,640,638
38.	Change in net unrealized capital gains (losses) less capital gains tax of $......(535,784)	(2,049,522)	3,060,705	11,159,028
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(535,784)	822,679	2,999,268
41.	Change in nonadmitted assets	119,081	(1,018,726)	(176,654)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	620,848	(3,025,139)	(5,259,535)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(7,139,357)	(8,231,101)	(14,738,985)
54.	Net change in capital and surplus (Lines 37 through 53)	8,347,710	4,626,284	16,623,759
55.	Capital and surplus as of statement date (Lines 36 + 54)	422,827,981	402,482,796	414,480,271
Details of Write-Ins				
08.301.	Reinsurance ceded experience rating refund	78,193	26,820	191,566
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	78,193	26,820	191,566
2701.	Change in reserve for retired lives	(300,225)	(643,681)	(900,716)
2702.	Fines and penalties of regulatory authorities	8,485	743	3,473
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(291,740)	(642,938)	(897,243)
5301.	Change in Amica Companies Supplemental Retirement Trust	33,953	34,133	123,935
5302.	Change in retiree medical benefit liability			(528,512)
5303.	Change in XXX reserves	(7,173,310)	(8,265,234)	(14,935,162)
5398.	Summary of remaining write-ins for Line 53 from overflow page			600,754
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(7,139,357)	(8,231,101)	(14,738,985)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	42,447,901	41,468,780	82,971,047
2.	Net investment income	30,327,031	27,338,191	54,238,631
3.	Miscellaneous income	11,870,700	11,375,999	22,995,832
4.	Total (Lines 1 to 3)	84,645,632	80,182,970	160,205,510
5.	Benefit and loss related payments	35,700,882	37,340,242	80,083,975
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	36,348,523	32,753,415	58,873,787
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $...... tax on capital gains (losses)	1,980,997	(2,798,235)	(5,047,905)
10.	Total (Lines 5 through 9)	74,030,402	67,295,422	133,909,857
11.	Net cash from operations (Line 4 minus Line 10)	10,615,230	12,887,548	26,295,653
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	80,774,369	63,698,821	114,164,549
	12.2 Stocks	25,637,763	17,905,494	23,490,684
	12.3 Mortgage loans	528,132	533,796	3,722,039
	12.4 Real estate			
	12.5 Other invested assets	5,795,297	2,923,717	6,620,208
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(402)	(402)
	12.7 Miscellaneous proceeds	1,779,160	5,500,000	1,241,290
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	114,514,721	90,561,426	149,238,369
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	103,769,302	72,733,871	128,130,757
	13.2 Stocks	6,627,580	9,171,452	14,040,574
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets	8,903,700	11,797,738	23,585,948
	13.6 Miscellaneous applications	566,431	1,837,794	35,621
	13.7 Total investments acquired (Lines 13.1 to 13.6)	119,867,013	95,540,855	165,792,899
14.	Net increase/(decrease) in contract loans and premium notes	(518,120)	112,407	798,317
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,834,172)	(5,091,836)	(17,352,849)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,589,154)	(5,456,000)	(9,650,154)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	120,601	(1,021,398)	(2,060,333)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,468,553)	(6,477,398)	(11,710,487)
	Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,312,505	1,318,314	(2,767,683)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	9,598,637	12,366,320	12,366,320
	19.2 End of period (Line 18 plus Line 19.1)	10,911,142	13,684,634	9,598,637

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

20.0001.			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	65,567,615	60,739,869	125,743,297
2.	Group life	3,075,000	2,761,147	5,522,294
3.	Individual annuities	8,996,495	9,833,028	12,702,578
4.	Group annuities			
5.	Accident & health			
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	77,639,110	73,334,044	143,968,169
9.	Deposit-type contracts		394,279	626,779
10.	Total (Lines 8 and 9)	77,639,110	73,728,323	144,594,948

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Effective January 1, 2014, the Rhode Island Department of Business Regulation Insurance Division approved a permitted accounting practice to allow the Company to record directly to surplus the change in XXX reserves that is above the change in the reserves calculated on a discounted cash flow basis instead of recording the change in XXX reserves directly to net income as required by NAIC statutory accounting practices (NAIC SAP). This practice has no effect on the surplus of the Company nor its reserve position, as the Company continues to establish reserves in accordance with Rhode Island Regulation 93. If the change in XXX reserves were recognized in accordance with NAIC SAP, net income would have decreased by $7,173,310 and there would be no change in surplus as of June 30, 2026.

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

	SSAP #	F/S Page	F/S Line #	06/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 17,332,444	$ 22,640,638
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Change in XXX Reserves	51,00	4	19	7,173,310	14,935,162
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 10,159,134	$ 7,705,476
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 422,827,981	$ 414,480,271
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 422,827,981	$ 414,480,271

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

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

No change.

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds not backed by other loans are stated at amortized value using the scientific method.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

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

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

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

(9) Derivatives - No Significant Changes

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

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

Notes to the Financial Statements

2. Accounting Changes and Corrections of Errors

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

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

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

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

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

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 49,988,343	$	$ 49,988,343
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$ 49,988,343	$	$ 49,988,343
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 50,516,475	$	$ 50,516,475
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$ 50,516,475	$	$ 50,516,475

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

As of June 30, 2026, the Company identified one commercial mortgage loan as impaired. The net investment in the loan is $1,500,514 after an other-than-temporary impairment of $990,380.

Notes to the Financial Statements

5. Investments (Continued)

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$	$	$	$	$	$	$
2. No allowance for credit losses					1,500,514		1,500,514
3. Total (1+2)	$	$	$	$	$ 1,500,514	$	$ 1,500,514
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$ 1,500,514	$	$ 1,500,514
b. Prior Year							
1. With allowance for credit losses	$	$	$	$	$	$	$
2. No allowance for credit losses					1,500,514		1,500,514
3. Total (1+2)	$	$	$	$	$ 1,500,514	$	$ 1,500,514
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$ 1,500,514	$	$ 1,500,514

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

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

(7) Allowance for credit losses - None

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

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

B. Debt Restructuring - None

C. Reverse Mortgages - None

D. Asset-Backed Securities

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

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

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None

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

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	$ 1,795,848
2. 12 months or longer	30,291,270
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 131,742,276
2. 12 months or longer	215,173,030

Notes to the Financial Statements

5. Investments (Continued)

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

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

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

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

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

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

J. Real Estate - None

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

L. Restricted Assets

(1) Restricted assets (including pledged)

		Gross (Admitted & Nonadmitted) Restricted						
		Current Year						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)
a.	Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b.	Collateral held under security lending agreements							
c.	Subject to repurchase agreements							
d.	Subject to reverse repurchase agreements							
e.	Subject to dollar repurchase agreements							
f.	Subject to dollar reverse repurchase agreements							
g.	Placed under option contracts							
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i.	FHLB capital stock	789,100				789,100	789,100	
j.	On deposit with states	4,339,345				4,339,345	4,339,231	114
k.	On deposit with other regulatory bodies							
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	31,982,572				31,982,572	32,101,608	(119,036)
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)	$ 37,111,017	$	$	$	$ 37,111,017	$ 37,229,939	$ (118,922)

		Current Year						
		(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and Annual GI	Annual GI Ref
a.	Subject to contractual obligation for which liability is not shown	$	$	%	%	XXX	XXX	XXX
b.	Collateral held under security lending agreements					XXX	XXX	25.04+25.05
c.	Subject to repurchase agreements					XXX	XXX	26.21
d.	Subject to reverse repurchase agreements					XXX	XXX	26.22
e.	Subject to dollar repurchase agreements					XXX	XXX	26.23
f.	Subject to dollar reverse repurchase agreements					XXX	XXX	26.24
g.	Placed under option contracts					XXX	XXX	26.25
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock					XXX	XXX	26.26
i.	FHLB capital stock		789,100	0.051	0.051	XXX	XXX	26.27
j.	On deposit with states		4,339,345	0.279	0.281	XXX	XXX	26.28
k.	On deposit with other regulatory bodies					XXX	XXX	26.29
l.	Pledged as collateral to FHLB (including assets backing funding agreements)		31,982,572	2.059	2.071	XXX	XXX	26.31
m.	Pledged as collateral not captured in other categories					XXX	XXX	26.30
n.	Other restricted assets					XXX	XXX	26.32
o.	Collateral assets received and on balance sheet					XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements					XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance agreements					XXX	XXX	XXX
r.	Total restricted assets (Sum of a through q)	$	$ 37,111,017	2.389 %	2.403 %	XXX	XXX	XXX

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - None

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees

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

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

The Company did not recognize an impairment write down for investments in joint ventures, partnerships and limited liability companies in 2026. In 2025, the Company recognized an $865,364 other-than-temporary impairment (OTTI) on the Lyme Forest Fund IV Legacy, LP and PJC Fund V, LP. Fair values were based on the most recent valuation available from the fund and the impairment was deemed to be other-than-temporary based on the timing of expected returns on fund investments.

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

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

B. Total Amount Excluded

As of June 30, 2026, accrued interest income totaling $68,776 was deemed uncollectible and was written off.

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

Interest Income Due and Accrued	Amount
1. Gross	$ 11,526,588
2. Nonadmitted	$
3. Admitted	$ 11,526,588

D. The aggregate deferred interest - None

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

8. Derivative Instruments - None

9. Income Taxes

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

(1) Change between years by tax character

	06/30/2026			12/31/2025			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	$ 44,737,694	$ 1,355,950	$ 46,093,644	$ 44,173,407	$ 1,529,688	$ 45,703,095	$ 564,287	$ (173,738)	$ 390,549
(b) Statutory valuation allowance adjustments	13,790,225		13,790,225	13,014,772		13,014,772	775,453		775,453
(c) Adjusted gross deferred tax assets (1a - 1b)	30,947,469	1,355,950	32,303,419	31,158,635	1,529,688	32,688,323	(211,166)	(173,738)	(384,904)
(d) Deferred tax assets nonadmitted									
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 30,947,469	$ 1,355,950	$ 32,303,419	$ 31,158,635	$ 1,529,688	$ 32,688,323	$ (211,166)	$ (173,738)	$ (384,904)
(f) Deferred tax liabilities	18,586,469	13,716,950	32,303,419	18,435,526	14,252,797	32,688,323	150,943	(535,847)	(384,904)
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 12,361,000	$ (12,361,000)	$	$ 12,723,109	$ (12,723,109)	$	$ (362,109)	$ 362,109	$

Notes to the Financial Statements

9. Income Taxes (Continued)

(2) Admission calculation components SSAP No. 101

	06/30/2026			12/31/2025			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$	$	$	$	$	$	$	$	$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)									
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date									
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	63,424,197	XXX	XXX	62,172,041	XXX	XXX	1,252,156
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	30,947,469	1,355,950	32,303,419	31,158,635	1,529,688	32,688,323	(211,166)	(173,738)	(384,904)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 30,947,469	$ 1,355,950	$ 32,303,419	$ 31,158,635	$ 1,529,688	$ 32,688,323	$ (211,166)	$ (173,738)	$ (384,904)

(3) Ratio used as basis of admissibility

	06/30/2026	12/31/2025
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1,283.995 %	1,258.645 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 422,827,981	$ 414,480,271

(4) Impact of tax-planning strategies

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

	06/30/2026		12/31/2025		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 30,947,469	$ 1,355,950	$ 31,158,635	$ 1,529,688	$ (211,166)	$ (173,738)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 30,947,469	$ 1,355,950	$ 31,158,635	$ 1,529,688	$ (211,166)	$ (173,738)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

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

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

B. Regarding deferred tax liabilities that are not recognized

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

C. Major components of current income taxes incurred

Current income taxes incurred consist of the following major components:	(1) 06/30/2026	(2) 12/31/2025	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ 1,648,639	$ (1,143,448)	$ 2,792,087
(b) Foreign			
(c) Subtotal (1a+1b)	$ 1,648,639	$ (1,143,448)	$ 2,792,087
(d) Federal income tax on net capital gains	629,570	566,030	63,540
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 2,278,209	$ (577,418)	$ 2,855,627

Notes to the Financial Statements

9. Income Taxes (Continued)

	(1) 06/30/2026	(2) 12/31/2025	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$	$	$
(2) Unearned premium reserve			
(3) Policyholder reserves	31,369,745	31,270,623	99,122
(4) Investments			
(5) Deferred acquisition costs	8,989,207	8,587,110	402,097
(6) Policyholder dividends accrual			
(7) Fixed assets	940,603	1,014,715	(74,112)
(8) Compensation and benefits accrual	2,119,111	1,985,764	133,347
(9) Pension accrual	666,293	660,445	5,848
(10) Receivables - nonadmitted			
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other	652,735	654,750	(2,015)
(99) Subtotal (Sum of 2a1 through 2a13)	$ 44,737,694	$ 44,173,407	$ 564,287
(b) Statutory valuation allowance adjustment	13,790,225	13,014,772	775,453
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 30,947,469	$ 31,158,635	$ (211,166)
(e) Capital			
(1) Investments	$ 1,355,950	$ 1,529,688	$ (173,738)
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	$ 1,355,950	$ 1,529,688	$ (173,738)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	1,355,950	1,529,688	(173,738)
(i) Admitted deferred tax assets (2d + 2h)	$ 32,303,419	$ 32,688,323	$ (384,904)

	(1) 06/30/2026	(2) 12/31/2025	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	$ 2,765,745	$ 2,444,048	$ 321,697
(2) Fixed assets			
(3) Deferred and uncollected premium	7,541,784	7,655,459	(113,675)
(4) Policyholder reserves			
(5) Other	8,278,940	8,336,019	(57,079)
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 18,586,469	$ 18,435,526	$ 150,943
(b) Capital			
(1) Investments	$ 13,716,950	$ 14,252,797	$ (535,847)
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	$ 13,716,950	$ 14,252,797	$ (535,847)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 32,303,419	$ 32,688,323	$ (384,904)
4. Net deferred tax assets/liabilities (2i - 3c)	$	$	$

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

	Current Period	Prior Year	Change (Col. 1 - Col. 2)
Adjusted gross deferred tax assets	$ 46,093,644	$ 45,703,095	$ 390,549
Total deferred tax liabilities	32,303,419	32,688,323	(384,904)
Net deferred tax assets (liabilities)	$ 13,790,225	$ 13,014,772	$ 775,453
Statutory valuation allowance adjustment	13,790,225	13,014,772	775,453
Net deferred tax assets (liabilities) after statutory valuation allowance	$	$	$
Tax effect of unrealized gains (losses)			(535,784)
Change in net deferred income tax			$ (535,784)

Notes to the Financial Statements

9. Income Taxes (Continued)

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

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

D. Among the more significant book to tax adjustments

The provision for Federal income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before taxes. The significant items causing this difference are as follows:

	06/30/2026	Effective Tax Rate
Income before taxes	$ 4,118,236	21.000 %
Amortization of interest maintenance reserve	120,371	0.614
Change in non-admitted assets	25,007	0.128
Change in XXX reserves	(1,506,395)	-7.682
Change in statutory valuation allowance adjustment	775,453	3.954
Reserve adjustments		
Permanent differences	(718,679)	-3.665
Other		
Total	$ 2,813,993	14.349 %

	06/30/2026	Effective Tax Rate
Federal income taxes incurred	$ 1,648,639	8.407 %
Tax on capital gains (losses)	629,570	3.210
Change in net deferred taxes	535,784	2.732
Total statutory income taxes	$ 2,813,993	14.349 %

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

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

E. Operating loss and tax credit carryforwards

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

(2) Income tax expense available for recoupment

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

	Total
2024	$
2025	
2026	2,278,209

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

F. Consolidated federal income tax return

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

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

Notes to the Financial Statements

9. Income Taxes (Continued)

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

G. Federal or foreign income tax loss contingencies

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

H. Repatriation Transition Tax (RTT)

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

I. Alternative Minimum Tax (AMT) Credit

The Company does not have an AMT credit available to be recognized as of June 30, 2026.

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

A. Nature of Relationships - No Significant Changes

B. Detail of Related Party Transactions - None

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

D. Amounts Due to or from Related Parties

At June 30 2026, the Company reported $4,933,227 receivable from its Parent and affiliate, Amica Mutual Insurance Company. The terms of the settlement require that these amounts are settled within 55 days.

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

F. Guarantees or Contingencies - None

G. Nature of Relationships that Could Affect Operations - None

H. Amount Deducted for Investment in Upstream Company - None

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

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

K. Foreign Subsidiary Value Using CARVM - None

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

M. All SCA Investments - None

N. Investment in Insurance SCAs - None

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

11. Debt

A. Debt, Including Capital Notes - None

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Boston with capital stock totaling $789,100. While the Company has used its membership for contingent liquidity needs, the Company does not currently have any funding agreements in place with the FHLB as of June 30, 2026. The Company has determined the estimated maximum borrowing capacity as $529,658,618 based on the market value of eligible collateral as of December 31, 2025.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	766,800	766,800	
(c) Activity stock			
(d) Excess stock	22,300	22,300	
(e) Aggregate total (a+b+c+d)	$ 789,100	$ 789,100	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 529,658,618		
2. Prior Year-End			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	749,100	749,100	
(c) Activity stock			
(d) Excess stock	40,000	40,000	
(e) Aggregate total (a+b+c+d)	$ 789,100	$ 789,100	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 529,658,618		

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

			Eligible for Redemption			
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	$ 766,800	$ 766,800	$	$	$	$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 26,891,458	$ 31,982,572	$
2. Current year general account total collateral pledged	26,891,458	31,982,572	
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	27,172,703	32,101,608	

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 26,891,458	$ 32,013,620	$
2. Current year general account maximum collateral pledged	26,891,458	32,013,620	
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	28,018,845	32,950,697	

(4) Borrowing from FHLB

The Company does not currently have any outstanding borrowings from the FHLB as of June 30, 2026.

(a) Amount as of the reporting date - None

(b) Maximum amount during reporting period (current year) - None

(c) FHLB - Prepayment obligations

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

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

Notes to the Financial Statements

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

A. Defined Benefit Plan

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

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

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans

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

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans

Pension Benefits

The Company participates in a qualified non-contributory defined benefit pension plan sponsored by its Parent. The benefits are based on years of service and the employee's career average compensation. The plan is funded through a pension trust (Amica Pension Fund). The adoption of SSAP No. 102 "Accounting for Pensions, A Replacement of SSAP No. 89" did not have any impact on the Company's results of operation or financial condition. No pension expense was recognized in 2026 and 2025 because, in accordance with SSAP No. 102, the Company's share of the net periodic pension cost was $0.

During 2019, the Company elected to close the defined benefit pension plan to new participants such that no new participants may be added on or after July 1, 2019. Employees hired on or after July 1, 2019 will have an enhanced 401(k) benefit in lieu of a pension benefit.

Supplemental Retirement Plans

The Company funds supplemental pension benefits and deferred compensation through the Amica Companies Supplemental Retirement Trust. The supplemental pension benefits are amounts otherwise payable under the Company's qualified pension plan, which is in excess of that allowed under Sections 401 and/or 415 of the Internal Revenue Code. The assets supporting these deferred compensation liabilities are included in the Amica Companies Supplemental Retirement Trust. The Company's share of the Trust assets amounted to $6,023,603 and $5,892,446 at June 30, 2026 and December 31, 2025, respectively. The Company has recorded $2,850,781 and $2,747,469 at June 30, 2026 and December 31, 2025, respectively, to reflect the Company's obligations under this plan. Assets in excess of the Company's obligations are non-admitted. The Company's net periodic benefit cost for these plans total $135,000 and $94,800 as of June 30, 2026 and 2025, respectively.

Postretirement Health Care

The Company provides postretirement medical insurance to retirees meeting certain eligibility requirements. The periodic benefit cost for this plan totals $37,800 and ($15,000) as of June 30, 2026 and 2025, respectively.

Defined Contribution Savings Plan

The Company participates with its Parent in a defined contribution savings plan covering substantially all employees of the Company. The Company matches employee contributions according to an established formula. Employees hired on or after July 1, 2019 will have an enhanced 401(k) benefit in lieu of a pension benefit. The plan is subject to ERISA rules and regulations. The plan qualifies for exemption from Federal income tax under the Internal Revenue Code. The Company expense for contributions on behalf of participating employees was $515,789 and $398,331 as of June 30, 2026 and 2025, respectively.

Retiree Life Benefits

Life insurance benefits are based upon a multiple of salary and years of service at the date of retirement and are subject to a maximum benefit of $1,000,000 for active employees and $250,000 for retirees. At June 30, 2026 and December 31, 2025, the Company recorded a liability of $234,068 and $274,468 respectively, for retiree life insurance benefits. The Company's share of the net periodic benefit cost for retiree life insurance benefits was ($6,600) and $17,400 for June 30 2026 and 2025, respectively.

H. Postemployment Benefits and Compensated Absences - No Significant Changes

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

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

A. Outstanding Shares - No Significant Changes

B. Dividend Rate of Preferred Stock - None

C. Dividend Restrictions - No Significant Changes

D. Ordinary Dividends - None

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

F. Surplus Restrictions - None

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

Notes to the Financial Statements

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

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

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented by cumulative unrealized gains is $51,602,099 net of deferred taxes.

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

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

The Company has made commitments in the amount of $86,817,920 to provide additional funds to limited partnerships.

(2) Nature and circumstances of guarantee - None

(3) Aggregate compilation of guarantee obligations - None

B. Assessments - No Significant Changes

C. Gain Contingencies - None

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - None

E. Joint and Several Liabilities - None

F. All Other Contingencies - No Significant Changes

15. Leases - None

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

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

A. Transfers of Receivables Reported as Sales - None

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales

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

(1) Objectives - None

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

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

- Level 1 – Observable inputs in the form of quoted prices for identical instruments in active markets.
- Level 2 – Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.
- Level 3 – One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets and liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgement or estimation.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Common stock: Industrial and miscellaneous	$ 50,542,782	$ 789,100	$	$	$ 51,331,882
	Common stock: Mutual funds	765,114				765,114
	Common stock: Exchange traded funds	19,444,185				19,444,185
	Preferred Stock: Industrial and miscellaneous			11,739,192		11,739,192
	Cash equivalents: All other money market mutual funds	12,055,001				12,055,001
	Other invested assets: Collective investment trusts	8,526,950				8,526,950
	Total assets at fair value/NAV	$ 91,334,032	$ 789,100	$ 11,739,192	$	$ 103,862,324
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

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

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

	2026	2025
Assets at fair value:		
Balance at beginning of year	$ 12,078,336	$ 12,264,040
Total gains/losses included in net increase (decrease) in net assets available for benefits	(107,463)	95,064
Purchases	405,808	710,886
Sales	(637,489)	(991,654)
Issuances		
Settlements		
Transfers into Level 3		
Transfers out of Level 3		
Balance at end of year	$ 11,739,192	$ 12,078,336

(3) Policy on transfers into and out of Level 3

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

(4) Inputs and techniques used for Level 2 and Level 3 fair values

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

(5) Derivatives - None

B. Other Fair Value Disclosures - None

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer credit obligations	$ 510,755,323	$ 589,860,159	$ 93,188,479	$ 387,793,465	$ 29,773,379	$	$
Bonds: Asset-backed securities	523,047,992	552,244,927		513,228,238	9,819,754		
Preferred stock: Industrial and miscellaneous	11,739,192	11,739,192			11,739,192		
Common stock: Industrial and miscellaneous	51,331,882	51,331,882	50,542,782	789,100			
Common stock: Mutual funds	765,114	765,114	765,114				
Common stock: Exchange traded funds	19,444,185	19,444,185	19,444,185				
Mortgage loans: Commercial mortgages	45,290,210	49,988,343		45,290,210			
Cash, cash equivalents and short-term investments: Cash	(1,143,859)	(1,143,859)	(1,143,859)				
Cash, cash equivalents and short-term investments: All other money market mutual funds	12,055,001	12,055,001	12,055,001				
Other invested assets: Collective investment trust	8,526,950	8,526,950	8,526,950				

D. Not Practicable to Estimate Fair Value

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

E. Nature and Risk of Investments Reported at NAV

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

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

Notes to the Financial Statements

21. Other Items (Continued)

C. Other Disclosures

Assets with book values in the amount of $4,339,345 and $4,339,231 at June 30, 2026 and December 31, 2025, respectively, were on deposit with government authorities or trustees as required by law.

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - None

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

G. Retained Assets - No Significant Changes

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

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

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

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 9,226,416	$ 9,226,416	$	$

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 9,226,416	$ 9,226,416	$	$

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 413,679,195
b. Net Positive Goodwill (admitted)	
c. EDP Equipment & Operating System Software (admitted)	
d. Net DTAs (admitted)	
e. Net Negative (disallowed) IMR (admitted)	8,915,802
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 404,763,393

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	2.279 %

(5) Allocated gains/losses to IMR from derivatives

The Company does not hold any derivative investments.

22. Events Subsequent - No Significant Changes

23. Reinsurance - No Significant Changes

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - None

30. Premium Deficiency Reserves - None

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

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

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

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

35. Separate Accounts - None

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? NO

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

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? NO

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? YES
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? NO

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? NO

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

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

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

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

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

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

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

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

6.4 By what department or departments?
State of Rhode Island, Department of Business Regulation: Insurance Division

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? N/A

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

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

7.2 If yes, give full information

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 4,933,227

INVESTMENT

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

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

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

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? NO

13.2 If yes, please complete the following:

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

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? NO

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

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
15.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
15.3 Total payable for securities lending reported on the liability page $

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
MFS Investment Management	111 Huntington Avenue, Boston, MA 02199	Mutual Funds

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

17.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	
	1.13 Commercial Mortgages	49,988,343
	1.14 Total Mortgages in Good Standing	$ 49,988,343
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)	$ 49,988,343
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	
	1.63 Commercial Mortgages	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	NO
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$
3.3	Do you act as an administrator for health savings accounts?	NO
3.4	If yes, please provide the balance of the funds administered as of the reporting date.	$
4	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	YES
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
	$
Total	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

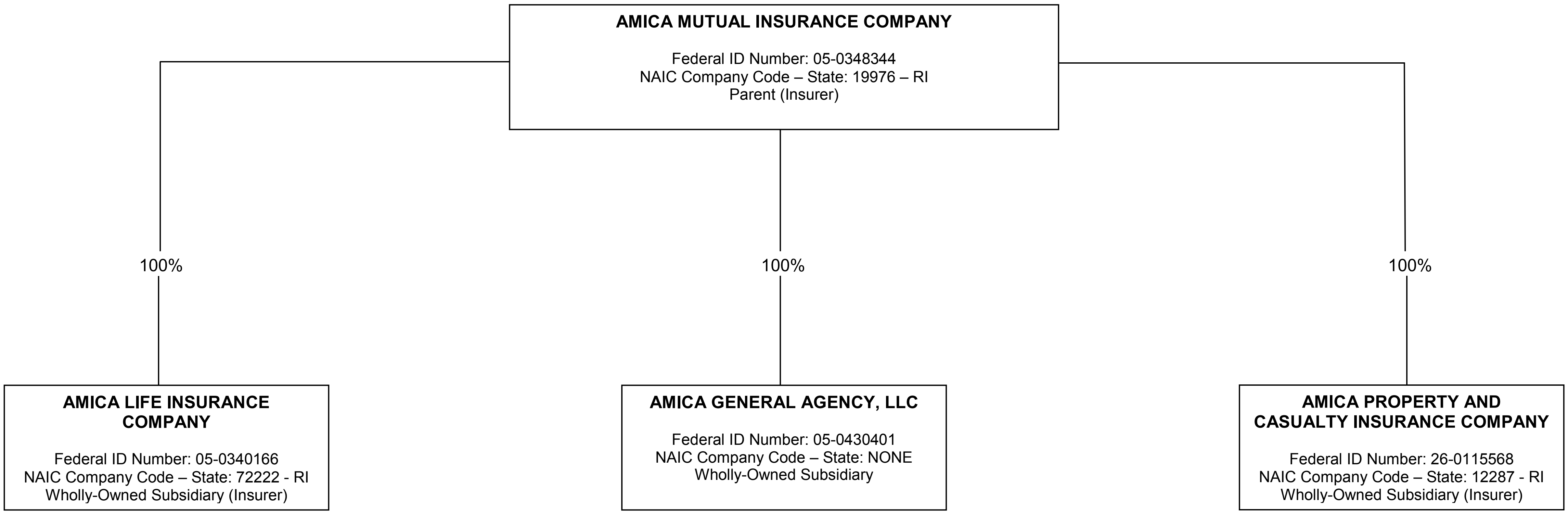
Current Year to Date - Allocated by States and Territories

	States, Etc.		1 Active Status (a)	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama	AL	L	264,925	120,000			384,925	
2.	Alaska	AK	L	62,630				62,630	
3.	Arizona	AZ	L	1,005,282	33,500			1,038,782	
4.	Arkansas	AR	L	130,707	8,600			139,307	
5.	California	CA	L	5,181,710	19,492			5,201,202	
6.	Colorado	CO	L	1,495,392	104,500			1,599,892	
7.	Connecticut	CT	L	4,996,656	764,969			5,761,626	
8.	Delaware	DE	L	212,692				212,692	
9.	District of Columbia	DC	L	267,136				267,136	
10.	Florida	FL	L	3,900,755	543,579			4,444,334	
11.	Georgia	GA	L	3,244,926	138,050			3,382,976	
12.	Hawaii	HI	L	75,487				75,487	
13.	Idaho	ID	L	190,514				190,514	
14.	Illinois	IL	L	1,160,598	68,649			1,229,247	
15.	Indiana	IN	L	461,486	10,200			471,686	
16.	Iowa	IA	L	118,035				118,035	
17.	Kansas	KS	L	154,517				154,517	
18.	Kentucky	KY	L	260,274				260,274	
19.	Louisiana	LA	L	253,757	100			253,857	
20.	Maine	ME	L	532,930	2,000			534,930	
21.	Maryland	MD	L	1,567,644	132,600			1,700,244	
22.	Massachusetts	MA	L	8,117,863	1,253,522			9,371,385	
23.	Michigan	MI	L	772,066	51,607			823,673	
24.	Minnesota	MN	L	567,001	23,652			590,653	
25.	Mississippi	MS	L	104,555	485			105,040	
26.	Missouri	MO	L	345,237	10,000			355,237	
27.	Montana	MT	L	80,522				80,522	
28.	Nebraska	NE	L	116,047				116,047	
29.	Nevada	NV	L	398,774	2,125			400,899	
30.	New Hampshire	NH	L	1,634,379	523,878			2,158,257	
31.	New Jersey	NJ	L	2,475,672	444,819			2,920,491	
32.	New Mexico	NM	L	204,099	50,000			254,099	
33.	New York	NY	L	4,058,185	142,773			4,200,958	
34.	North Carolina	NC	L	3,107,383	574,600			3,681,983	
35.	North Dakota	ND	L	20,789				20,789	
36.	Ohio	OH	L	984,945	9,030			993,975	
37.	Oklahoma	OK	L	167,360				167,360	
38.	Oregon	OR	L	631,250				631,250	
39.	Pennsylvania	PA	L	1,797,739	80,950			1,878,689	
40.	Rhode Island	RI	L	6,323,180	1,549,809			7,872,989	
41.	South Carolina	SC	L	844,246	633,661			1,477,907	
42.	South Dakota	SD	L	31,649				31,649	
43.	Tennessee	TN	L	695,056	1,289			696,345	
44.	Texas	TX	L	6,438,625	1,178,767			7,617,393	
45.	Utah	UT	L	260,756	301,817			562,573	
46.	Vermont	VT	L	239,370	8,000			247,370	
47.	Virginia	VA	L	1,516,118	94,772			1,610,890	
48.	Washington	WA	L	1,686,786	103,950			1,790,736	
49.	West Virginia	WV	L	68,369	3,750			72,119	
50.	Wisconsin	WI	L	422,886	7,000			429,886	
51.	Wyoming	WY	L	42,607				42,607	
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate other alien	OT	XXX						
59.	Subtotal		XXX	69,691,567	8,996,495			78,688,062	
90.	Reporting entity contributions for employee benefits plans		XXX	150,000				150,000	
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	58,542				58,542	
94.	Aggregate other amounts not allocable by state		XXX						
95.	Totals (direct business)		XXX	69,900,109	8,996,495			78,896,603	
96.	Plus reinsurance assumed		XXX						
97.	Totals (all business)		XXX	69,900,109	8,996,495			78,896,603	
98.	Less reinsurance ceded		XXX	30,556,944				30,556,944	
99.	Totals (all business) less reinsurance ceded		XXX	39,343,165	8,996,495			48,339,659	
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX						
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)		XXX						

(a) Active Status Counts

1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R – Registered – Non-domiciled RRGs
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state
4. Q – Qualified - Qualified or accredited reinsurer
5. N – None of the above - Not allowed to write business in the state 6

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



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
0028	AMICA MUTUAL INSURANCE COMPANY	19976	05-0348344				AMICA MUTUAL INSURANCE COMPANY	RI	UDP					NO	
0028	AMICA MUTUAL INSURANCE COMPANY	72222	05-0340166				AMICA LIFE INSURANCE COMPANY	RI	RE	AMICA MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	AMICA MUTUAL INSURANCE COMPANY	NO	
0028	AMICA MUTUAL INSURANCE COMPANY	12287	26-0115568				AMICA PROPERTY AND CASUALTY INSURANCE COMPANY	RI	IA	AMICA MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	AMICA MUTUAL INSURANCE COMPANY	NO	
0028	AMICA MUTUAL INSURANCE COMPANY		05-0430401				AMICA GENERAL AGENCY, LLC	RI	NIA	AMICA MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	AMICA MUTUAL INSURANCE COMPANY	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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.	YES

EXPLANATION:

1.
2.
3.
4.
5.
6.
7.
8. The company is utilizing an ongoing statement of exemption.
9.

BARCODES:

1. 7 2 2 2 2 2 0 2 6 4 9 0 0 0 0 0 2
2. 7 2 2 2 2 2 0 2 6 3 6 5 0 0 0 0 2
3. 7 2 2 2 2 2 0 2 6 4 4 5 0 0 0 0 2
4. 7 2 2 2 2 2 0 2 6 4 4 6 0 0 0 0 2
5. 7 2 2 2 2 2 0 2 6 4 4 7 0 0 0 0 2
6. 7 2 2 2 2 2 0 2 6 4 4 8 0 0 0 0 2
7. 7 2 2 2 2 2 0 2 6 4 4 9 0 0 0 0 2
8.
9.

OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1197. Summary of remaining write-ins for Line 11 from overflow page				
2504. Prepaid retired life reserve	444,604	444,604		
2505. Prepaid retiree medical expense	1,624,053	1,624,053		
2506. Admitted disallowed IMR	9,226,416		9,226,416	6,468,271
2507. Miscellaneous receivable	7,871	7,871		
2597. Summary of remaining write-ins for Line 25 from overflow page	11,302,944	2,076,528	9,226,416	6,468,271

SUMMARY OF OPERATIONS

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

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	50,516,475	55,228,894
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	528,132	3,722,039
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other-than-temporary impairment recognized		990,380
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	49,988,343	50,516,475
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	49,988,343	50,516,475
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	49,988,343	50,516,475

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	136,281,075	112,571,672
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	872,166	679,139
	2.2 Additional investment made after acquisition	8,031,534	22,906,809
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease)	535,946	7,631,414
6.	Total gain (loss) on disposals	(2,012)	(22,388)
7.	Deduct amounts received on disposals	5,795,297	6,620,208
8.	Deduct amortization of premium, depreciation and proportional amortization		
9.	Total foreign exchange change in book / adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized		865,364
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	139,923,412	136,281,075
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	139,923,412	136,281,075

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,219,614,569	1,202,311,696
2.	Cost of bonds and stocks acquired	110,396,882	142,171,331
3.	Accrual of discount	1,877,930	4,432,596
4.	Unrealized valuation increase / (decrease)	(3,121,252)	6,526,882
5.	Total gain (loss) on disposals	3,989,006	4,546,792
6.	Deduct consideration for bonds and stocks disposed of	106,598,057	137,655,233
7.	Deduct amortization of premium	606,482	2,056,071
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized	353,062	663,424
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	185,925	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,225,385,459	1,219,614,569
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,225,385,459	1,219,614,569

SCHEDULE D – PART 1B

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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
Issuer Credit Obligations (ICO)								
1. NAIC 1 (a)	474,548,636	9,256,125	5,592,636	624,794	474,548,636	478,836,919		472,955,073
2. NAIC 2 (a)	103,898,623	9,000,000	1,829,001	(46,383)	103,898,623	111,023,240		94,857,873
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	578,447,259	18,256,125	7,421,637	578,411	578,447,259	589,860,159		567,812,945
Asset-Backed Securities (ABS)								
8. NAIC 1	528,263,643	32,850,237	24,672,056	2,059,264	528,263,643	538,501,089		532,587,312
9. NAIC 2	17,131,214		1,389,394	(1,997,981)	17,131,214	13,743,838		21,655,330
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	545,394,857	32,850,237	26,061,450	61,283	545,394,857	552,244,927		554,242,642
Preferred Stock								
15. NAIC 1	3,000,000		3,000,000		3,000,000			3,000,000
16. NAIC 2	11,766,209		283,327	256,310	11,766,209	11,739,192		12,078,336
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	14,766,209		3,283,327	256,310	14,766,209	11,739,192		15,078,336
22. Total ICO, ABS, & Preferred Stock	1,138,608,325	51,106,362	36,766,413	896,004	1,138,608,325	1,153,844,278		1,137,133,924

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of short-term investments acquired		983,235
3. Accrual of discount		6,910
4. Unrealized valuation increase / (decrease)		
5. Total gain (loss) on disposals		(411)
6. Deduct consideration received on disposals		989,734
7. Deduct amortization of premium		
8. Total foreign exchange change in book / adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	12,638,580	10,907,094
2.	Cost of cash equivalents acquired	112,310,765	165,156,516
3.	Accrual of discount		18,632
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals		9
6.	Deduct consideration received on disposals	112,894,344	163,443,670
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,055,001	12,638,580
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	12,055,001	12,638,580

SCHEDULE A - PART 2

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

NONE

1	Location		4	5	6	7	8	9
	2	3						
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								

SCHEDULE A - PART 3

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

NONE

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

SCHEDULE B - PART 2

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

NONE

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayments																	
JP1210306	Studio City	CA		02/02/2015		10,623							10,623	10,623			
JP1211205	Nashville	TN		05/17/2016		20,441							20,441	20,441			
JP1211502	Sadsburyville	PA		06/23/2016		7,222							7,222	7,222			
JP1211700	Vista	CA		11/14/2016		9,597							9,597	9,597			
JP1212104	San Marcos	CA		01/03/2017		38,990							38,990	38,990			
JP1212708	Lake Worth	FL		09/01/2017		17,147							17,147	17,147			
JP1213300	Milwaukee	WI		12/27/2017		13,914							13,914	13,914			
JP1213409	Indianapolis	IN		01/18/2018		53,119							53,119	53,119			
JP1213508	San Marcos	CA		03/29/2018		2,016							2,016	2,016			
JP1213805	Nashville	TN		05/24/2018		5,030							5,030	5,030			
JP1213904	Madison	WI		06/01/2018		5,438							5,438	5,438			
JP1215305	Nashville	TN		11/04/2019		19,393							19,393	19,393			
JP1215404	Philadelphia	PA		11/15/2019		12,766							12,766	12,766			
JP1215909	Overland Park	KS		01/31/2020		15,869							15,869	15,869			
JP1216402	Arden	NC		05/28/2020		7,810							7,810	7,810			
JP1216501	Yonkers	NY		08/06/2020		14,188							14,188	14,188			
JP1218606	Nashville	TN		04/18/2022		10,791							10,791	10,791			
JP1218705	Overland Park	KS		04/25/2022		544							544	544			
JP1219406	Overland Park	KS		02/21/2023		536							536	536			
0299999 – Mortgages with partial repayments						265,431							265,431	265,431			
0599999 – Total						265,431							265,431	265,431			

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated												
000000-00-0	Arlington Capital Partners VII, LP	BETHESDA	MD	Arlington Capital Group VII, LLC		01/22/2026	3		266,012		2,517,929	0.050
000000-00-0	Battery Ventures XV, LP	BOSTON	MA	Battery Partners XV, LP		04/30/2026	1	60,000			2,940,000	0.092
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII, LP		02/22/2021	3		243,314		2,523,383	0.056
000000-00-0	Falfurrias Capital Partners VI, LP	CHARLOTTE	NC	Falfurrias Equity Partners VI, LLC		06/10/2025	3		117,000		1,203,000	0.111
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC		11/02/2018			2,043		3,465,755	8.889
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC		12/05/2018			22,391		8,739,637	18.283
000000-00-0	GTCR Fund XIV/A, LP	CHICAGO	IL	GTCR Partners XIV/A&C LP		10/23/2024	3		141,200		588,215	0.014
000000-00-0	GoldPoint Mezzanine Partners IV, LP	NEW YORK	NY	GoldPoint Partners, LLC		12/21/2015			5,074		542,526	0.385
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III GP, LP		05/15/2018			24,245		1,023,965	15.640
000000-00-0	H.I.G. Middle Market LBO Fund IV, LP	MIAMI	FL	H.I.G. Middle Market Advisors IV, LLC		01/17/2023	3		190,262		8,342,900	0.291
000000-00-0	ISQ Global Infrastructure Fund III LP	MIAMI	FL	I Squared Capital Advisors, LLC		06/22/2022			800,289		1,762,753	0.065
000000-00-0	KPS Special Situations Fund VI, LP	NEW YORK	NY	KPS Investors VI, LP		09/20/2024	3		7,253		79,704	0.001
000000-00-0	Mainsail Partners VII, LP	AUSTIN	TX	Mainsail GP VII, LLC		05/21/2025	3		333,935		3,473,621	0.318
000000-00-0	ManchesterStory Venture Fund, LP	WEST DES MOINES	IA	ManchesterStory GP1, LLC		11/28/2018	1		1,942		217,085	0.620
000000-00-0	Nautic Partners XI, LP	PROVIDENCE	RI	Nautic Capital XI, LP		07/14/2025	3		632,609		2,459,859	0.189
000000-00-0	PJC Fund VI, LP	PROVIDENCE	RI	PJC Partners VI, LLC		08/19/2024	1		126,231		1,230,749	8.000
000000-00-0	Parthenon Investors VII, LP	BOSTON	MA	PCP Partners VII, LP		12/20/2023	3		8,747		54,318	0.004
000000-00-0	Sentinel Junior Capital II, LP	NEW YORK	NY	Sentinel Junior Capital Managing Company II, Inc.		08/09/2023			41,343		1,217,359	0.239
000000-00-0	Spark Capital Growth Fund V, LP	BOSTON	MA	Spark Growth Management Partners V, LLC		10/29/2024	1		480,000		520,000	0.257
000000-00-0	Spark Capital Growth Fund VI, LP	BOSTON	MA	Spark Growth Management Partners VI, LLC		05/27/2026	1	337,167	307,417		1,338,749	0.102
000000-00-0	Spark Capital VIII, LP	BOSTON	MA	Spark Management Partners VIII, LLC		07/24/2024	1		450,000		540,000	0.257
000000-00-0	Spectrum Equity X-A, LP	BOSTON	MA	Spectrum Equity X-A, LP		01/17/2024	3		465,000		2,640,000	0.271
000000-00-0	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC		02/22/2018			888		7,533	0.001
000000-00-0	Thoma Bravo Discover Fund IV, LP	CHICAGO	IL	Thoma Bravo Discover Partners IV[-P], LP		12/08/2022	3		19,545		1,080,561	0.136
000000-00-0	Thoma Bravo Fund XVI, LP	CHICAGO	IL	Thoma Bravo Partners XVI, LP		12/23/2025	3		107,173		798,689	0.014
2599999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated								397,167	4,793,912		49,308,290	XXX
7899999 – Subtotals: Unaffiliated								397,167	4,793,912		49,308,290	XXX
8099999 – Totals								397,167	4,793,912		49,308,290	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book / Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
000000-00-0	Adams Street Private Credit Fund, LP	CHICAGO	IL	Adams Street Private Credit Fund GP, LP	12/26/2017	05/19/2026	3,350							3,350	3,350				
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII, LP	02/22/2021	06/29/2026	180,657							180,657	180,657				
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC	12/05/2018	04/29/2026	10,743							10,743	10,743				
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG General Partners, LLC	03/14/2017	04/14/2026	20,150							20,150	20,150				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	ISQ Global Infrastructure Fund III LP	MIAMI	FL	I Squared Capital Advisors, LLC	06/22/2022	04/22/2026	63,548							63,548	63,548				
000000-00-0	KPS Special Situations Fund VI, LP	NEW YORK	NY	KPS Investors VI, LP	09/20/2024	06/17/2026	574							574	574				
000000-00-0	Lyme Forest Fund V Legacy, LP	HANOVER	NH	LFF V GP, LLC	05/02/2018	04/20/2026	2,474							2,474	2,474				
000000-00-0	Midwest Mezzanine Fund V SBIC, LP	CHICAGO	IL	Midwest Mezzanine Management V SBIC, LLC	07/03/2013	06/29/2026	75,682							75,682	75,682				
000000-00-0	Savano Capital Partners III, LP	BALTIMORE	MD	Savano Direct GP III, LLC	05/17/2021	05/22/2026	1,273,175							1,273,175	1,273,175				
000000-00-0	Sentinel Capital Partners VII, LP	NEW YORK	NY	Sentinel Managing Company VII, Inc.	07/14/2023	06/16/2026	2,073,054							2,073,054	2,073,054				
000000-00-0	Sentinel Junior Capital II, LP	NEW YORK	NY	Sentinel Junior Capital Managing Company II, Inc.	08/09/2023	06/17/2026	111,425							111,425	111,425				
000000-00-0	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC	02/22/2018	06/02/2026	12,183							12,183	12,183				
2599999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated							3,827,016							3,827,016	3,827,016				
7899999 – Subtotals: Unaffiliated							3,827,016							3,827,016	3,827,016				
8099999 – Totals							3,827,016							3,827,016	3,827,016				

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
08888@-AB-4	BIF II SAFE HARBOR HOLDINGS LLC	05/06/2026	Unknown	XXX	1,000,000	1,000,000		2.C PL
36140*-AA-3	GA CONCORD INVESTCO LLC	06/05/2026	Unknown	XXX	1,000,000	1,000,000		2.C Z
86215*-AC-4	STONEPEAK WALLABY I HOLDINGS LP	06/11/2026	Unknown	XXX	1,500,000	1,500,000		2.A Z
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)					3,500,000	3,500,000		XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
000000-00-0	EAST KENTUCKY POWER COOPERATIVE INC	06/15/2026	Unknown	XXX	1,000,000	1,000,000		1.G Z
38141G-F2-5	GOLDMAN SACHS GROUP INC	04/15/2026	MARKET TAXES CORP	XXX	2,506,125	2,500,000		1.F FE
46647P-FP-6	JPMORGAN CHASE & CO	04/15/2026	J.P. Morgan Securities LLC	XXX	4,250,000	4,250,000		1.E FE
65719*-AB-1	NORTH AMERICAN TRANSMISSION COMPANY II L	05/13/2026	Unknown	XXX	2,000,000	2,000,000		2.A Z
857477-DG-5	STATE STREET CORP	04/21/2026	MORGAN STANLEY DW INC/ALGO/SOFT	XXX	1,500,000	1,500,000		1.D FE
86678#-AH-9	SUN JUPITER PARENT LLC	04/21/2026	Unknown	XXX	500,000	500,000		2.C Z
87358@-AB-9	TFC HOLDCO III, LLC	05/07/2026	Unknown	XXX	1,000,000	1,000,000		2.B Z
14627*-AF-1	CARTER MACHINERY COMPANY INC	05/28/2026	Unknown	XXX	1,000,000	1,000,000		2.B Z
000000-00-0	FIL LTD	04/24/2026	Unknown	XXX	1,000,000	1,000,000		2.A Z
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					14,756,125	14,750,000		XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					18,256,125	18,250,000		XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					18,256,125	18,250,000		XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					18,256,125	18,250,000		XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
3617K6-FD-9	G2 BN2864 - RMBS	06/01/2026	Direct	XXX	12,088	12,088		1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					12,088	12,088		XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
196479-5T-2	COLORADO HOUSING AND FINANCE AUTHORITY	06/04/2026	RAYMOND JAMES/FI	XXX	215,875	220,000	758	1.A FE
20775J-KS-7	CONNECTICUT HOUSING FINANCE AUTHORITY	05/28/2026	Wells Fargo Securities LLC	XXX	1,054,240	1,000,000		1.A FE
362979-AB-2	GSMBS 26PJ6 A2 - RMBS	04/16/2026	GOLDMAN SACHS AND CO. LLC	XXX	1,972,812	2,000,000	8,056	1.A FE
362982-AB-6	GSMBS 26PJ7 A2 - RMBS	05/13/2026	GOLDMAN SACHS AND CO. LLC	XXX	1,952,813	2,000,000	7,778	1.A FE
60535Q-5K-2	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	06/02/2026	Wells Fargo Securities LLC	XXX	740,040	700,000		1.B FE
641279-T8-7	NEVADA HSG DIV SINGLE FAMILY MTG REV	06/02/2026	J.P. Morgan Securities LLC	XXX	2,254,882	2,130,000		1.B FE
81750T-AB-4	SEMT 265 A2 - CMO/RMBS	04/13/2026	Bank of America Merrill Lynch	XXX	1,968,750	2,000,000	5,556	1.A FE
81750U-AB-1	SEMT 267 A2 - RMBS	06/04/2026	Wells Fargo Securities LLC	XXX	1,463,672	1,500,000	5,833	1.A FE
81750V-AB-9	SEMT 266 A2 - RMBS	05/06/2026	Wells Fargo Securities LLC	XXX	1,963,125	2,000,000	7,778	1.A FE
81751B-AB-2	SEMT 268 A2 - RMBS	06/17/2026	MORGAN STANLEY & COMPANY	XXX	3,907,500	4,000,000	15,556	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					17,493,709	17,550,000	51,314	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								
246921-AJ-9	DEFT 261 C - ABS	04/08/2026	BARCLAYS CAPITAL INC	XXX	999,982	1,000,000		1.F FE
246921-AL-4	DEFT 261 D - ABS	04/08/2026	BARC BOS	XXX	999,938	1,000,000		2.B FE
39154G-AT-3	GALC 261 C - ABS	05/19/2026	BANC OF AMERICA SECURITIES LLC	XXX	553,939	554,000		1.F FE
69380M-AB-2	TXNM A A2 - ABS	05/12/2026	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	521,795	500,000	7,368	1.A FE
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LLC	05/01/2026	Unknown	XXX	60,485	60,485		1.F PL
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					3,136,138	3,114,485	7,368	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
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)								
89679Q-AE-5	TCF 2026-1 B - ABS	05/13/2026	Various	XXX	3,646,730	3,650,000	98	1.F FE
96329J-AF-7	WHEELS 261 C - ABS	04/09/2026	BNP PARIBAS SECURITIES CORP./FIXED INCOM	XXX	999,958	1,000,000		1.G FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					4,646,688	4,650,000	98	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)								
037975-AC-3	AEP 26A A3 - ABS	05/19/2026	GOLDMAN SACHS AND CO. LLC	XXX	6,661,720	6,662,000		1.A FE
16517B-AF-4	CHESAPEAKE IV FUNDING 2026-1 DAC - ABS	06/16/2026	J.P. Morgan Securities LLC	XXX	899,894	900,000		1.D FE
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					7,561,614	7,562,000		XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					32,850,237	32,888,573	58,779	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					32,850,237	32,888,573	58,779	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					32,850,237	32,888,573	58,779	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					51,106,362	51,138,573	58,779	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
053611-10-9	AVERY DENNISON ORD	05/20/2026	SG AMERICAS SECURITIES LLC	32.000	4,994	XXX		XXX
07831C-10-3	BELLRING BRANDS ORD	04/08/2026	SG AMERICAS SECURITIES LLC	810.000	13,017	XXX		XXX
09260D-10-7	BLACKSTONE ORD	06/10/2026	SG AMERICAS SECURITIES LLC	837.000	100,252	XXX		XXX
100557-10-7	BOSTON BEER CL A ORD	05/20/2026	SG AMERICAS SECURITIES LLC	42.000	7,576	XXX		XXX
122017-10-6	BURLINGTON STORES ORD	05/20/2026	SG AMERICAS SECURITIES LLC	21.000	6,401	XXX		XXX
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HLDG ORD	05/14/2026	Various	16,459.000	85,249	XXX		XXX
14316J-10-8	CARLYLE GROUP ORD	06/29/2026	JEFFERIES LLC	100.000	4,151	XXX		XXX
15118V-20-7	CELSIUS HOLDINGS ORD	05/20/2026	SG AMERICAS SECURITIES LLC	1,809.000	59,392	XXX		XXX
252131-10-7	DEXCOM ORD	05/28/2026	SG AMERICAS SECURITIES LLC	2,016.000	144,095	XXX		XXX
29362U-10-4	ENTEGRIS ORD	05/20/2026	Stifel Nicolaus & Co.	445.000	56,242	XXX		XXX
303075-10-5	FACTSET RESEARCH SYSTEMS ORD	06/03/2026	SG AMERICAS SECURITIES LLC	73.000	18,369	XXX		XXX
426281-10-1	JACK HENRY AND ASSOCIATES ORD	06/29/2026	Various	160.000	21,590	XXX		XXX
539830-10-9	LOCKHEED MARTIN ORD	05/14/2026	JEFFERIES LLC	327.000	169,707	XXX		XXX
56418H-10-0	MANPOWERGROUP ORD	05/20/2026	SG AMERICAS SECURITIES LLC	186.000	5,043	XXX		XXX
594918-10-4	MICROSOFT ORD	05/22/2026	NATIONAL FINANCIAL SERVICES CORP.	237.000	99,227	XXX		XXX
64110L-10-6	NETFLIX ORD	05/14/2026	Various	1,344.000	122,433	XXX		XXX
713448-10-8	PEPSICO ORD	04/27/2026	SG AMERICAS SECURITIES LLC	125.000	19,516	XXX		XXX
750940-10-8	RALLIANT ORD	05/20/2026	Various	364.000	17,760	XXX		XXX
778296-10-3	ROSS STORES ORD	05/28/2026	SG AMERICAS SECURITIES LLC	124.000	28,630	XXX		XXX
81764X-10-3	SERVICETITAN CL A ORD	06/10/2026	NATIONAL FINANCIAL SERVICES CORP.	140.000	10,150	XXX		XXX
902252-10-5	TYLER TECHNOLOGIES ORD	05/20/2026	NATIONAL FINANCIAL SERVICES CORP.	23.000	7,281	XXX		XXX
934550-20-3	WARNER MUSIC GROUP CL A ORD	05/20/2026	WILLIAM BLAIR & COMPANY, L.L.C.	2,326.000	79,341	XXX		XXX
G0176J-10-9	ALLEGION ORD	05/13/2026	SG AMERICAS SECURITIES LLC	184.000	24,136	XXX		XXX
G8473T-10-0	STERIS ORD	05/20/2026	SG AMERICAS SECURITIES LLC	32.000	6,853	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,111,403	XXX		XXX
Common Stocks: Exchange Traded Funds								
78464A-69-8	SS SPDR S&P REG BANKING	06/29/2026	Various	2,106.000	151,763	XXX		XXX
78464A-77-1	SS SPDR S&P CAP MKTS	06/30/2026	Various	477.000	71,262	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
78464A-87-0	SS SPDR S&P BIOTECH	06/29/2026	SG AMERICAS SECURITIES LLC	521.000	81,479	XXX		XXX
5819999999 – Common Stocks: Exchange Traded Funds					304,505	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3					1,415,908	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX
5989999999 – Subtotals Common Stocks					1,415,908	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks					1,415,908	XXX		XXX
6009999999 – Totals					52,522,270	XXX	58,779	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																				
882722-KE-0	TEXAS PUBLIC FINANCE AUTHORITY	04/01/2026	Call @ 100.00	XXX	150,000	150,000	150,000	150,000						150,000				4,025	04/01/2029	1.A FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					150,000	150,000	150,000	150,000						150,000				4,025	XXX	XXX
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)																				
65341*-AA-9	NEXTERA ENERGY PIPELINE HOLDINGS (LOWMAN	06/01/2026	Redemption @ 100.00	XXX	10,744	10,744	10,744	10,744						10,744				352	08/01/2052	2.A PL
78507@-AC-6	AES CLEAN ENERGY 2.2	05/31/2026	Redemption @ 100.00	XXX	8,684	8,684	8,684	8,684						8,684				233	11/30/2050	2.C PL
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)					19,428	19,428	19,428	19,428						19,428				585	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
036752-AP-8	ELEVANCE HEALTH INC	06/15/2026	BANC OF AMERICA SECURITIES LLC	XXX	635,649	700,000	697,305	698,524		121		121		698,645		(62,996)	(62,996)	13,437	03/15/2031	2.A FE
05348E-AX-7	AVALONBAY COMMUNITIES INC	05/11/2026	Maturity @ 100.00	XXX	750,000	750,000	745,568	749,818		182		182		750,000				10,817	05/11/2026	1.G FE
05348E-BF-5	AVALONBAY COMMUNITIES INC	06/15/2026	TRUIST SECURITIES, INC.	XXX	415,539	430,000	456,768	439,861		(1,368)		(1,368)		438,493		(22,954)	(22,954)	7,686	06/01/2029	1.G FE
05723K-AE-0	BAKER HUGHES HOLDINGS LLC	06/15/2026	BARCLAYS CAPITAL INC	XXX	153,830	156,000	153,771	155,429		130		130		155,559		(1,729)	(1,729)	2,617	12/15/2027	1.G FE
24938*-AA-5	DENVER RAIL ISSUER HOLDCO CORP	06/30/2026	Redemption @ 100.00	XXX	17,212	17,212	17,212	17,212						17,212				540	12/31/2041	2.C
26441C-AS-4	DUKE ENERGY CORP	06/15/2026	PERSHING LLC	XXX	498,385	500,000	455,675	495,984		2,743		2,743		498,727		(342)	(342)	10,490	09/01/2026	2.B FE
26884A-BF-9	ERP OPERATING LP	06/15/2026	GOLDMAN SACHS AND CO. LLC	XXX	497,605	500,000	493,525	499,387		335		335		499,722		(2,117)	(2,117)	8,906	11/01/2026	1.G FE
718546-AR-5	PHILLIPS 66	06/15/2026	MARKET TAXES CORP	XXX	569,601	575,000	575,989	575,275		(56)		(56)		575,219		(5,618)	(5,618)	16,881	03/15/2028	2.A FE
740816-AL-7	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	06/15/2026	Wells Fargo Securities LLC	XXX	1,735,658	1,960,000	2,154,935	2,098,399		(4,537)		(4,537)		2,093,862		(358,204)	(358,204)	50,244	10/01/2037	1.A FE
75458*-AB-5	RAYBURN COUNTRY ELECTRIC COOPERATIVE INC	06/30/2026	Redemption @ 100.00	XXX	15,356	15,356	15,356	15,356						15,356				464	12/31/2042	2.A FE
89788M-AN-2	TRUIST FINANCIAL CORP	06/08/2026	Call @ 100.00	XXX	1,505,000	1,505,000	1,506,550	1,505,242		(242)		(242)		1,505,000				45,504	06/08/2027	1.G FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					6,793,835	7,108,568	7,272,653	7,250,487		(2,693)		(2,693)		7,247,794		(453,959)	(453,959)	167,586	XXX	XXX
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																				
83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	04/30/2026	Redemption @ 100.00	XXX	4,415	4,415	4,415	4,415						4,415				199	12/31/2034	2.B PL
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)					4,415	4,415	4,415	4,415						4,415				199	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					6,967,678	7,282,410	7,446,496	7,424,330		(2,693)		(2,693)		7,421,637		(453,959)	(453,959)	172,396	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					6,967,678	7,282,410	7,446,496	7,424,330		(2,693)		(2,693)		7,421,637		(453,959)	(453,959)	172,396	XXX	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					6,967,678	7,282,410	7,446,496	7,424,330		(2,693)		(2,693)		7,421,637		(453,959)	(453,959)	172,396	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
36176E-NH-0	GN 763892 - RMBS	06/01/2026	Paydown	XXX	13,105	13,105	13,902	13,491		(386)		(386)		13,105				218	10/15/2033	1.A
36177J-3Y-3	GN 790814 - RMBS	06/01/2026	Paydown	XXX	1,072	1,072	1,114	1,105		(33)		(33)		1,072				18	10/15/2032	1.A
36177R-NY-3	G2 796706 - RMBS	06/01/2026	Paydown	XXX	2,801	2,801	3,034	3,041		(240)		(240)		2,801				47	03/20/2032	1.A
36177T-N4-5	G2 798510 - RMBS	06/01/2026	Paydown	XXX	2	2	2	2						2					01/20/2064	1.A
36178Q-GZ-9	GN AB3816 - RMBS	06/01/2026	Paydown	XXX	19,299	19,299	19,703	19,668		(369)		(369)		19,299				287	11/15/2042	1.A
36179M-KZ-2	G2 MA0312 - RMBS	06/01/2026	Paydown	XXX	5,748	5,748	6,005	6,055		(307)		(307)		5,748				84	08/20/2042	1.A
36179M-NC-0	G2 MA0387 - RMBS	06/01/2026	Paydown	XXX	13,674	13,674	14,364	14,642		(968)		(968)		13,674				180	09/20/2042	1.A
36179M-SR-2	G2 MA0528 - RMBS	06/01/2026	Paydown	XXX	7,288	7,288	7,682	7,922		(634)		(634)		7,288				106	11/20/2042	1.A
36194R-RF-9	G2 AU4086 - RMBS	06/01/2026	Paydown	XXX	1,467	1,467	1,563	1,612		(144)		(144)		1,467				28	08/20/2046	1.A
36200E-B2-6	GN 598657 - RMBS	06/01/2026	Paydown	XXX	393	393	399	399		(6)		(6)		393				9	05/15/2035	1.A
36200K-J7-3	GN 603386 - RMBS	06/01/2026	Paydown	XXX	2,904	2,904	3,039	2,997		(93)		(93)		2,904				73	01/15/2033	1.A
36200K-KQ-9	GN 603403 - RMBS	06/01/2026	Paydown	XXX	2,368	2,368	2,471	2,415		(48)		(48)		2,368				59	10/15/2034	1.A
36200M-TF-0	GN 604550 - RMBS	06/01/2026	Paydown	XXX	2,204	2,204	2,187	2,191		13		13		2,204				48	08/15/2033	1.A
36200M-VW-0	GN 604629 - RMBS	06/01/2026	Paydown	XXX	3,961	3,961	4,065	4,004		(43)		(43)		3,961				91	09/15/2033	1.A
36200N-BP-5	GN 604946 - RMBS	06/01/2026	Paydown	XXX	3,429	3,429	3,328	3,359		70		70		3,429				80	01/15/2034	1.A
36200U-TA-3	G2 573045 - RMBS	06/01/2026	Paydown	XXX	6,294	6,294	6,876	6,740		(446)		(446)		6,294				131	02/20/2035	1.A
36201K-AV-8	GN 585120 - RMBS	06/01/2026	Paydown	XXX	5,211	5,211	5,389	5,442		(231)		(231)		5,211				131	12/15/2032	1.A
36202C-6Y-4	G2 002687 - RMBS	06/01/2026	Paydown	XXX	695	695	674	687		8		8		695				17	12/20/2028	1.A
36202C-7L-1	G2 002699 - RMBS	06/01/2026	Paydown	XXX	771	771	705	746		24		24		771				20	01/20/2029	1.A
36202C-N8-2	G2 002215 - RMBS	05/20/2026	Paydown	XXX	15	15	14	15						15					05/20/2026	1.A
36202D-AN-1	G2 002713 - RMBS	06/01/2026	Paydown	XXX	1,085	1,085	1,067	1,075		10		10		1,085				26	02/20/2029	1.A
36202D-D5-7	G2 002824 - RMBS	06/01/2026	Paydown	XXX	559	559	546	551		8		8		559				16	10/20/2029	1.A
36202D-DN-8	G2 002809 - RMBS	06/01/2026	Paydown	XXX	796	796	779	786		9		9		796				23	09/20/2029	1.A
36202D-EZ-0	G2 002852 - RMBS	06/01/2026	Paydown	XXX	342	342	331	336		6		6		342				9	12/20/2029	1.A
36202D-ZG-9	G2 003443 - RMBS	06/01/2026	Paydown	XXX	1,165	1,165	1,154	1,157		8		8		1,165				26	09/20/2033	1.A
36202E-5G-0	G2 004447 - RMBS	06/01/2026	Paydown	XXX	5,441	5,441	5,428	5,428		14		14		5,441				115	05/20/2039	1.A
36202E-CA-5	G2 003665 - RMBS	06/01/2026	Paydown	XXX	8,947	8,947	8,817	8,840		107		107		8,947				199	01/20/2035	1.A
36202E-CP-2	G2 003678 - RMBS	06/01/2026	Paydown	XXX	2,368	2,368	2,339	2,344		24		24		2,368				53	02/20/2035	1.A
36202E-DP-1	G2 003710 - RMBS	06/01/2026	Paydown	XXX	5,318	5,318	5,003	5,066		252		252		5,318				111	05/20/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36202E-FP-9	G2 003774 - RMBS	06/01/2026	Paydown	XXX	615	615	606	607		8		8		615				14	10/20/2035	1.A
36202E-GE-3	G2 003797 - RMBS	06/01/2026	Paydown	XXX	5,572	5,572	5,640	5,645		(73)		(73)		5,572				128	12/20/2035	1.A
36202E-GQ-6	G2 003807 - RMBS	06/01/2026	Paydown	XXX	1,380	1,380	1,343	1,346		34		34		1,380				33	01/20/2036	1.A
36202E-HE-2	G2 003829 - RMBS	06/01/2026	Paydown	XXX	2,171	2,171	2,052	2,074		97		97		2,171				42	03/20/2036	1.A
36202F-AV-8	G2 004520 - RMBS	06/01/2026	Paydown	XXX	5,281	5,281	5,274	5,275		6		6		5,281				108	08/20/2039	1.A
36202F-EW-2	G2 004649 - RMBS	06/01/2026	Paydown	XXX	300	300	316	326		(25)		(25)		300				6	03/20/2040	1.A
36202F-FL-5	G2 004671 - RMBS	06/01/2026	Paydown	XXX	1,937	1,937	2,023	2,061		(123)		(123)		1,937				36	04/20/2040	1.A
36202F-LH-7	G2 004828 - RMBS	06/01/2026	Paydown	XXX	2,246	2,246	2,357	2,352		(106)		(106)		2,246				42	10/20/2040	1.A
36202F-VN-3	G2 005121 - RMBS	06/01/2026	Paydown	XXX	3,118	3,118	3,232	3,406		(287)		(287)		3,118				52	07/20/2041	1.A
36209W-4X-7	GN 484238 - RMBS	06/01/2026	Paydown	XXX	289	289	296	290		(1)		(1)		289				8	09/15/2028	1.A
3620A6-L5-4	G2 720448 - RMBS	06/01/2026	Paydown	XXX	3,010	3,010	3,139	3,091		(81)		(81)		3,010				56	08/20/2039	1.A
3620AS-PH-6	GN 738524 - RMBS	06/01/2026	Paydown	XXX	3,029	3,029	3,110	3,135		(106)		(106)		3,029				49	07/15/2041	1.A
3620AS-PX-1	GN 738538 - RMBS	06/01/2026	Paydown	XXX	14,209	14,209	14,655	14,686		(477)		(477)		14,209				224	07/15/2041	1.A
3620AT-MV-6	GN 739372 - RMBS	06/01/2026	Paydown	XXX	4,896	4,896	5,158	5,208		(312)		(312)		4,896				92	04/15/2040	1.A
3620AU-W5-9	GN 740568 - RMBS	06/01/2026	Paydown	XXX	82,517	82,517	87,791	86,465		(3,947)		(3,947)		82,517				1,261	10/15/2040	1.A
3620AV-FW-7	GN 740981 - RMBS	06/01/2026	Paydown	XXX	2,223	2,223	2,362	2,367		(143)		(143)		2,223				42	10/15/2040	1.A
36211B-YW-8	GN 508425 - RMBS	06/01/2026	Paydown	XXX	485	485	495	484		1		1		485				15	01/15/2031	1.A
36211S-D8-7	GN 521327 - RMBS	06/01/2026	Paydown	XXX	3,864	3,864	3,948	3,917		(53)		(53)		3,864				85	05/15/2035	1.A
36225B-ZA-9	GN 781637 - RMBS	06/01/2026	Paydown	XXX	6,041	6,041	5,904	5,977		64		64		6,041				121	07/15/2033	1.A
36225D-AS-3	G2 080916 - RMBS	06/01/2026	Paydown	XXX	1,660	1,660	1,653	1,671		(11)		(11)		1,660				39	05/20/2034	1.A
36241L-KA-3	GN 782989 - RMBS	06/01/2026	Paydown	XXX	10,874	10,874	11,294	11,338		(464)		(464)		10,874				198	06/15/2040	1.A
36241L-MH-6	GN 783060 - RMBS	06/01/2026	Paydown	XXX	5,812	5,812	6,190	6,170		(357)		(357)		5,812				98	08/15/2040	1.A
36290R-Y3-1	GN 615530 - RMBS	06/01/2026	Paydown	XXX	14,422	14,422	14,516	14,460		(38)		(38)		14,422				296	09/15/2033	1.A
36290X-NE-6	GN 620589 - RMBS	06/01/2026	Paydown	XXX	3,673	3,673	3,643	3,651		22		22		3,673				76	09/15/2033	1.A
36291B-5T-0	GN 623758 - RMBS	06/01/2026	Paydown	XXX	4,386	4,386	4,526	4,444		(58)		(58)		4,386				96	01/15/2034	1.A
36291U-E7-6	GN 638358 - RMBS	06/01/2026	Paydown	XXX	3,543	3,543	3,583	3,566		(23)		(23)		3,543				81	02/15/2035	1.A
36296H-7F-0	GN 692194 - RMBS	06/01/2026	Paydown	XXX	778	778	798	785		(7)		(7)		778				23	11/15/2038	1.A
36296H-7H-6	GN 692196 - RMBS	06/01/2026	Paydown	XXX	587	587	596	597		(9)		(9)		587				15	11/15/2038	1.A
36297B-JT-9	GN 706874 - RMBS	06/01/2026	Paydown	XXX	4,711	4,711	4,896	4,757		(46)		(46)		4,711				78	11/15/2030	1.A
38374M-DF-3	GNR 2005-081 OB - CMO/RMBS	06/01/2026	Paydown	XXX	31,397	31,397	30,621	31,122		275		275		31,397				719	10/20/2035	1.A
38378M-UG-8	GNR 2013-053 KA - CMO/RMBS	06/01/2026	Paydown	XXX	55,860	55,860	57,641	56,230		(370)		(370)		55,860				716	10/20/2041	1.A
38378T-6Q-8	GNR 2013-100 MA - CMO/RMBS	06/01/2026	Paydown	XXX	7,358	7,358	7,665	7,412		(54)		(54)		7,358				113	02/20/2043	1.A
38378T-AL-4	GNR 2013-071 LA - CMO/RMBS	06/01/2026	Paydown	XXX	17,154	17,154	17,285	17,211		(58)		(58)		17,154				229	10/20/2042	1.A
38382J-5W-2	GNR 2021-056 PE - CMO/RMBS	06/01/2026	Paydown	XXX	95,424	95,424	95,797	95,919		(495)		(495)		95,424				541	03/20/2051	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					519,542	519,542	532,383	530,158		(10,616)		(10,616)		519,542				7,936	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38378K-UB-3	GNR 2013-085 A - CMBS	06/01/2026	Paydown	XXX	1,506	1,506	1,417	1,494		12		12		1,506				10	09/16/2046	1.A
38378N-FL-2	GNR 2013-158 AB - CMBS	06/01/2026	Paydown	XXX	17,520	17,520	18,545	17,849		(330)		(330)		17,520				221	08/16/2053	1.A
38378X-NN-7	GNR 2014-135 AK - CMBS	06/01/2026	Paydown	XXX	2,363	2,363	2,450	2,518		(156)		(156)		2,363				30	08/16/2055	1.A
38379K-6D-5	GNR 2015-163 AH - CMBS	06/01/2026	Paydown	XXX	42,325	42,325	41,882	41,912		413		413		42,325				494	04/16/2056	1.A
38379K-K8-0	GNR 2015-128 AJ - CMBS	06/01/2026	Paydown	XXX	5,236	5,236	5,330	5,265		(29)		(29)		5,236				55	11/16/2055	1.A
38379K-TT-5	GNR 2015-093 AB - CMBS	06/01/2026	Paydown	XXX	22,017	22,017	21,915	21,939		78		78		22,017				229	01/16/2047	1.A
38379U-TB-2	GNR 2016-072 AB - CMBS	06/01/2026	Paydown	XXX	4,420	4,420	4,459	4,459		(39)		(39)		4,420				48	04/16/2049	1.A
38379Y-6L-7	GNR 2016-125 DA - CMBS	06/01/2026	Paydown	XXX	4,623	4,623	4,628	4,626		(3)		(3)		4,623				41	12/16/2047	1.A
831628-DN-9	SBA 100109 - RMBS	06/15/2026	Paydown	XXX	310	310	325	311		(1)		(1)		310				5	07/25/2040	1.A
831628-E7-3	SBA 100158 - RMBS	06/15/2026	Paydown	XXX	673,069	673,069	720,781	695,933		(22,864)		(22,864)		673,069				11,083	12/25/2030	1.A
831628-EG-3	SBA 100135 - RMBS	06/15/2026	Paydown	XXX	5,118	5,118	5,439	5,501		(383)		(383)		5,118				108	04/25/2043	1.A
831628-EM-0	SBA 100140 - RMBS	06/15/2026	Paydown	XXX	54,785	54,785	57,917	58,623		(3,838)		(3,838)		54,785				1,103	01/25/2044	1.A
831628-EP-3	SBA 100142 - RMBS	06/15/2026	Paydown	XXX	1,168	1,168	1,242	1,241		(73)		(73)		1,168				22	05/25/2044	1.A
83162C-QH-9	SBAP 2006-20 F A - ABS	06/01/2026	Various	XXX	5,954	5,954	5,954	5,954						5,954				173	06/01/2026	1.A
83162C-QP-1	SBAP 2006-20 J A - ABS	04/01/2026	Paydown	XXX	11,561	11,561	11,579	11,561						11,561				310	10/01/2026	1.A
83162C-RA-3	SBAP 2007-20 E A - ABS	05/01/2026	Paydown	XXX	11,424	11,424	11,160	11,397		27		27		11,424				303	05/01/2027	1.A
83162C-SE-4	SBAP 2008-20L A - ABS	06/01/2026	Paydown	XXX	11,158	11,158	11,158	11,158						11,158				347	12/01/2028	1.A
83162C-SP-9	SBAP 2009-20 F A - ABS	06/01/2026	Paydown	XXX	7,987	7,987	7,987	7,988						7,987				198	06/01/2029	1.A
83162C-SV-6	SBAP 2009-20J A - ABS	04/01/2026	Paydown	XXX	15,952	15,952	16,588	16,164		(212)		(212)		15,952				313	10/01/2029	1.A
83162C-WY-5	SBAP 1520D CTF - ABS	04/01/2026	Paydown	XXX	341,354	341,354	335,847	338,036		3,317		3,317		341,354				4,284	04/01/2035	1.A
83162C-YR-8	SBAP 2017-20F F - ABS	06/01/2026	Paydown	XXX	44,297	44,297	44,297	44,297						44,297				634	06/01/2037	1.A
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,284,148	1,284,148	1,330,899	1,308,229		(24,081)		(24,081)		1,284,148				20,012	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128JL-N6-2	FH 1B1412 - RMBS	06/01/2026	Paydown	XXX	572	572	565	576		(4)		(4)		572				18	12/01/2033	1.A
3128M4-A4-5	FH G02427 - RMBS	06/01/2026	Paydown	XXX	1,572	1,572	1,516	1,511		61		61		1,572				35	12/01/2036	1.A
3128MJ-2D-1	FH G08771 - RMBS	06/01/2026	Paydown	XXX	2,171	2,171	2,253	2,358		(187)		(187)		2,171				36	07/01/2047	1.A
31296M-PS-2	FH A13133 - RMBS	06/01/2026	Paydown	XXX	1,158	1,158	1,166	1,161		(3)		(3)		1,158				27	09/01/2033	1.A
31297K-YN-6	FH A30717 - RMBS	06/01/2026	Paydown	XXX	1,779	1,779	1,709	1,732		47		47		1,779				37	12/01/2034	1.A
3132AE-EY-8	FH ZT1951 - RMBS	06/01/2026	Paydown	XXX	5,189	5,189	5,325	5,654		(465)		(465)		5,189				79	05/01/2049	1.A
3132DN-V2-6	FH SD1533 - RMBS	06/01/2026	Paydown	XXX	14,919	14,919	14,323	14,337		582		582		14,919				280	09/01/2052	1.A
3132DS-Q6-2	FH SD4977 - RMBS	06/01/2026	Paydown	XXX	192,381	192,381	186,361	186,689		5,692		5,692		192,381				3,959	11/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	06/01/2026	Paydown	XXX	25,394	25,394	24,644	24,683		711		711		25,394				523	07/01/2053	1.A
3132WP-6K-8	FH Q49873 - RMBS	06/01/2026	Paydown	XXX	262	262	269	270		(7)		(7)		262				4	08/01/2047	1.A
31335B-JE-7	FH G61161 - RMBS	06/01/2026	Paydown	XXX	3,330	3,330	3,410	3,447		(117)		(117)		3,330				48	08/01/2047	1.A
3133A4-3A-2	FH QA9793 - RMBS	06/01/2026	Paydown	XXX	116,477	116,477	122,401	124,651		(8,174)		(8,174)		116,477				1,739	05/01/2050	1.A
3133AD-J6-4	FH QB6585 - RMBS	06/01/2026	Paydown	XXX	34,618	34,618	36,457	36,608		(1,990)		(1,990)		34,618				302	12/01/2050	1.A
3133AD-JZ-0	FH QB6580 - RMBS	06/01/2026	Paydown	XXX	6,044	6,044	6,361	6,493		(449)		(449)		6,044				63	12/01/2050	1.A
3133AD-ZP-4	FH QB7050 - RMBS	06/01/2026	Paydown	XXX	7,442	7,442	7,882	7,949		(508)		(508)		7,442				77	12/01/2050	1.A
3133AY-QF-0	FH QD2254 - RMBS	06/01/2026	Paydown	XXX	3,112	3,112	2,797	2,821		291		291		3,112				46	11/01/2051	1.A
31346Y-MJ-9	FH QA4861 - RMBS	06/01/2026	Paydown	XXX	3,670	3,670	3,983	4,336		(666)		(666)		3,670				69	12/01/2049	1.A
3136BA-UL-6	FNR 2020-48 AB - CMO/RMBS	06/01/2026	Paydown	XXX	28,673	28,673	26,604	26,412		2,261		2,261		28,673				225	07/25/2050	1.A
3136BF-U2-7	FNR 2021-024 AD - CMO/RMBS	06/01/2026	Paydown	XXX	70,526	70,526	71,232	71,291		(764)		(764)		70,526				756	11/25/2049	1.A
3136BT-V6-7	FNR 2024-95 CT - CMO/RMBS	06/01/2026	Paydown	XXX	52,888	52,888	51,103	51,158		1,730		1,730		52,888				996	12/25/2054	1.A
31371N-V7-7	FN 257238 - RMBS	06/01/2026	Paydown	XXX	2,696	2,696	2,580	2,646		50		50		2,696				58	06/01/2028	1.A
3137HF-TM-7	FHR 5460 KN - CMO/RMBS	06/01/2026	Paydown	XXX	116,465	116,465	113,021	113,193		3,272		3,272		116,465				2,122	10/25/2054	1.A
3137HF-TV-7	FHR 5460 NH - CMO/RMBS	06/01/2026	Paydown	XXX	86,225	86,225	83,147	83,285		2,940		2,940		86,225				1,427	10/25/2054	1.A
3137HF-VQ-5	FHR 5464 JT - CMO/RMBS	06/01/2026	Paydown	XXX	129,402	129,402	124,631	124,854		4,548		4,548		129,402				2,271	10/25/2054	1.A
3137HH-5Q-0	FHR 5460 HT - CMO/RMBS	06/01/2026	Paydown	XXX	156,340	156,340	151,723	151,894		4,446		4,446		156,340				2,804	10/25/2054	1.A
3138WJ-X2-9	FN AS8796 - RMBS	06/01/2026	Paydown	XXX	4,286	4,286	4,521	4,726		(440)		(440)		4,286				54	02/01/2047	1.A
3138X5-RQ-2	FN AU5894 - RMBS	06/01/2026	Paydown	XXX	17,356	17,356	18,614	18,883		(1,527)		(1,527)		17,356				326	09/01/2043	1.A
31392G-EK-7	FNR 2002-90 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	2,704	2,704	2,816	2,732		(28)		(28)		2,704				74	06/25/2042	1.A
31393B-T6-2	FNW 2003-W6 A43 - CMO/RMBS	06/01/2026	Paydown	XXX	11,221	11,221	11,456	11,267		(46)		(46)		11,221				246	10/25/2042	1.A
31393D-RY-9	FNR 2003-63 A6 - CMO/RMBS	06/01/2026	Paydown	XXX	9,809	9,809	9,399	9,671		138		138		9,809				191	07/25/2044	1.A
31403A-V3-6	FN 743234 - RMBS	06/01/2026	Paydown	XXX	836	836	834	834		2		2		836				19	10/01/2033	1.A
31404B-NA-6	FN 763685 - RMBS	06/01/2026	Paydown	XXX	1,710	1,710	1,750	1,731		(21)		(21)		1,710				39	01/01/2034	1.A
3140F9-7J-8	FN BD2696 - RMBS	06/01/2026	Paydown	XXX	772	772	778	787		(15)		(15)		772				10	07/01/2046	1.A
3140GS-6N-7	FN BH4476 - RMBS	06/01/2026	Paydown	XXX	511	511	523	534		(23)		(23)		511				7	12/01/2047	1.A
3140H2-JG-4	FN BJ1162 - RMBS	06/01/2026	Paydown	XXX	6,868	6,868	7,049	7,135		(267)		(267)		6,868				100	01/01/2048	1.A
3140H3-GY-6	FN BJ2014 - RMBS	06/01/2026	Paydown	XXX	32,837	32,837	33,470	33,568		(731)		(731)		32,837				402	12/01/2047	1.A
3140H6-AS-8	FN BJ4516 - RMBS	06/01/2026	Paydown	XXX	974	974	1,011	1,058		(84)		(84)		974				16	01/01/2048	1.A
3140H7-PP-6	FN BJ5829 - RMBS	06/01/2026	Paydown	XXX	4,664	4,664	4,781	4,828		(165)		(165)		4,664				87	06/01/2048	1.A
3140HL-JT-4	FN BK6573 - RMBS	06/01/2026	Paydown	XXX	86,286	86,286	90,479	93,374		(7,088)		(7,088)		86,286				2,148	07/01/2048	1.A
3140JW-VN-7	FN BO2420 - RMBS	06/01/2026	Paydown	XXX	7,223	7,223	7,388	7,523		(300)		(300)		7,223				90	08/01/2034	1.A
3140KE-5T-1	FN BP7157 - RMBS	06/01/2026	Paydown	XXX	71,315	71,315	74,998	74,837		(3,521)		(3,521)		71,315				891	06/01/2050	1.A
3140KE-CG-1	FN BP6370 - RMBS	06/01/2026	Paydown	XXX	7,310	7,310	7,682	7,752		(442)		(442)		7,310				91	05/01/2050	1.A
3140KE-RN-0	FN BP6792 - RMBS	06/01/2026	Paydown	XXX	16,073	16,073	16,894	17,154		(1,082)		(1,082)		16,073				201	05/01/2050	1.A
3140KU-NU-2	FN BQ8502 - RMBS	06/01/2026	Paydown	XXX	31,208	31,208	32,866	33,018		(1,810)		(1,810)		31,208				378	12/01/2050	1.A
3140KV-K7-4	FN BQ9317 - RMBS	06/01/2026	Paydown	XXX	5,401	5,401	5,721	5,727		(325)		(325)		5,401				56	12/01/2050	1.A
3140KV-KG-4	FN BQ9294 - RMBS	06/01/2026	Paydown	XXX	26,320	26,320	27,850	27,954		(1,634)		(1,634)		26,320				314	12/01/2050	1.A
3140NK-L5-8	FN BY3047 - RMBS	06/01/2026	Paydown	XXX	357,598	357,598	351,172	351,718		5,880		5,880		357,598				7,826	07/01/2053	1.A
3140NS-GF-5	FN BY9197 - RMBS	06/01/2026	Paydown	XXX	145,116	145,116	143,324	143,386		1,730		1,730		145,116				3,612	09/01/2053	1.A
3140Q9-TX-1	FN CA2365 - RMBS	06/01/2026	Paydown	XXX	23,932	23,932	23,996	24,045		(113)		(113)		23,932				349	09/01/2048	1.A
3140QA-DC-1	FN CA2798 - RMBS	06/01/2026	Paydown	XXX	63,778	63,778	69,618	74,632		(10,853)		(10,853)		63,778				1,192	12/01/2048	1.A
3140QN-DE-9	FN CB2800 - RMBS	06/01/2026	Paydown	XXX	82,712	82,712	74,412	75,149		7,563		7,563		82,712				1,098	02/01/2052	1.A
3140QQ-DE-2	FN CB4600 - RMBS	06/01/2026	Paydown	XXX	11,915	11,915	10,713	10,814		1,102		1,102		11,915				171	09/01/2052	1.A
31418D-LY-6	FN MA3942 - RMBS	06/01/2026	Paydown	XXX	13,592	13,592	13,813	14,261		(669)		(669)		13,592				170	02/01/2050	1.A
31418D-MV-1	FN MA3971 - RMBS	06/01/2026	Paydown	XXX	16,495	16,495	16,763	17,333		(838)		(838)		16,495				219	03/01/2050	1.A
31418D-RF-1	FN MA4085 - RMBS	06/01/2026	Paydown	XXX	24,836	24,836	25,274	25,687		(851)		(851)		24,836				275	07/01/2050	1.A
31418E-Q8-6	FN MA4978 - RMBS	06/01/2026	Paydown	XXX	243,657	243,657	234,087	234,492		9,165		9,165		243,657				5,088	04/01/2053	1.A
31418E-R7-7	FN MA5009 - RMBS	06/01/2026	Paydown	XXX	82,836	82,836	79,733	79,875		2,961		2,961		82,836				1,712	05/01/2053	1.A
31418E-T5-9	FN MA5071 - RMBS	06/01/2026	Paydown	XXX	68,442	68,442	66,881	66,960		1,482		1,482		68,442				1,404	07/01/2053	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	06/01/2026	Paydown	XXX	39,310	39,310	39,255			55		55		39,310				326	03/01/2056	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					2,583,204	2,583,204	2,555,382	2,533,450		10,499		10,499		2,583,204				47,181	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3138LM-DD-2	FN AN8199 - CMBS/RMBS	05/20/2026	Various	XXX	834,089	919,340	1,084,138	1,019,944		(4,201)		(4,201)		1,015,743		(181,654)	(181,654)	15,722	01/01/2036	1.A
35690A-AU-2	FREMF 2016-K58 C - CMBS	05/20/2026	SG AMERICAS SECURITIES LLC	XXX	397,938	400,000	415,250	401,205		(1,113)		(1,113)		400,092		(2,154)	(2,154)	7,130	09/27/2049	1.A
1049999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,232,027	1,319,340	1,499,388	1,421,148		(5,314)		(5,314)		1,415,834		(183,808)	(183,808)	22,852	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
00842B-AJ-6	ABMT 2015-5 A9 - CMO/RMBS	06/01/2026	Paydown	XXX	9,470	9,470	9,700	9,605		(135)		(135)		9,470				138	07/25/2045	1.A
00842T-AD-0	ABMT 2016-1 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	1,357	1,357	1,339	1,344		13		13		1,357				17	12/25/2045	1.A
04052J-CN-5	ARIZONA INDUSTRIAL DEVELOPMENT AUTHORITY	04/01/2026	Call @ 100.00	XXX	45,000	45,000	46,791	46,594		(41)		(41)		46,553		(1,553)	(1,553)	1,350	10/01/2053	1.B FE
12646X-AH-5	CSMC 2013-IVR3 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	1,602	1,602	1,604	1,604		(1)		(1)		1,602				17	05/25/2043	1.A
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS	06/01/2026	Paydown	XXX	10,313	10,313	10,480	10,509		(197)		(197)		10,313				131	08/25/2043	1.A
196479-5T-2	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	35,000	35,000	32,855	33,035		20		20		33,055		1,945	1,945	712	11/01/2046	1.A FE
196480-3P-0	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	50,000	50,000	53,223	52,587		(86)		(86)		52,501		(2,501)	(2,501)	1,680	05/01/2049	1.A FE
196480-D6-1	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	75,000	75,000	77,995	76,986		(99)		(99)		76,887		(1,887)	(1,887)	1,951	11/01/2047	1.A FE
196480-NH-6	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	65,000	65,000	68,271	66,467		(122)		(122)		66,346		(1,346)	(1,346)	995	11/01/2050	1.A FE
19648G-A9-3	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	5,000	5,000	5,360	5,349		(10)		(10)		5,339		(339)	(339)	163	11/01/2055	1.A FE
19648G-CS-9	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	35,000	35,000	36,840	36,476		(65)		(65)		36,412		(1,412)	(1,412)	1,161	05/01/2054	1.A FE
19648G-Q3-9	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	15,000	15,000	15,711	15,689		(18)		(18)		15,671		(671)	(671)	473	05/01/2056	1.A FE
19648G-QE-5	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	35,000	35,000	37,038	36,886		(44)		(44)		36,842		(1,842)	(1,842)	1,059	11/01/2050	1.A FE
20775H-3B-7	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	15,000	15,000	15,247	15,220		(9)		(9)		15,211		(211)	(211)	437	11/15/2054	1.A FE
20775H-4G-5	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	45,000	45,000	46,324	46,170		(52)		(52)		46,118		(1,118)	(1,118)	1,355	05/15/2055	1.A FE
20775J-BL-2	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	30,000	30,000	30,000	30,000						30,000				801	11/15/2055	1.A FE
20775J-GV-5	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	15,000	15,000	15,812			(22)		(22)		15,790		(790)	(790)	233	05/15/2056	1.A FE
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	43,052	43,052	41,532	41,396		1,657		1,657		43,052				378	02/25/2043	1.A
25477P-NT-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL	05/01/2026	Redemption @ 100.00	XXX	541,962	541,962	541,962	541,962						541,962				4,425	03/01/2049	1.A FE
33851J-AC-3	FSMT 2018-3INV A3 - CMO/RMBS	06/01/2026	Paydown	XXX	9,185	9,185	9,374	9,426		(241)		(241)		9,185				158	05/25/2048	1.A
33851K-AC-0	FSMT 2020-2 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	11,965	11,965	12,204	12,256		(291)		(291)		11,965				162	08/25/2050	1.A
34074M-PG-0	FLORIDA HOUSING FINANCE CORPORATION	06/01/2026	Redemption @ 100.00	XXX	37,335	37,335	37,335	37,335						37,335				418	01/01/2043	1.A FE
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	76,948	76,948	76,395	76,457		491		491		76,948				586	10/25/2051	1.A
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	32,184	32,184	25,969	26,502		5,682		5,682		32,184				321	08/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS	06/01/2026	Paydown	XXX	149,506	149,506	143,825	144,158		5,348		5,348		149,506				1,573	01/25/2052	1.A
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	66,221	66,221	56,416	57,269		8,952		8,952		66,221				673	11/27/2051	1.A
36271W-AB-1	GSMBS 25PJ4 A2 - RMBS	06/01/2026	Paydown	XXX	279,775	279,775	275,404	275,371		4,405		4,405		279,775				6,210	09/27/2055	1.A
36275T-AB-4	GSMBS 26PJ1 A2 - RMBS	06/01/2026	Paydown	XXX	28,414	28,414	27,739			675		675		28,414				224	06/26/2056	1.A FE
362979-AB-2	GSMBS 2026-PJ6 A2 - RMBS	06/01/2026	Paydown	XXX	35,592	35,592	35,108			484		484		35,592				158	09/25/2056	1.A FE
362982-AB-6	GSMBS 26PJ7 A2 - RMBS	06/01/2026	Paydown	XXX	16,727	16,727	16,332			395		395		16,727				70	10/25/2056	1.A FE
45203M-TB-7	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	04/01/2026	Call @ 100.00	XXX	240,000	240,000	240,000	240,000						240,000				7,870	10/01/2048	1.A FE
45203M-VG-3	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	04/01/2026	Call @ 100.00	XXX	15,000	15,000	15,815	15,785		(23)		(23)		15,762		(762)	(762)	500	04/01/2054	1.A FE
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS	06/01/2026	Paydown	XXX	33,904	33,904	29,412	29,799		4,105		4,105		33,904				319	10/25/2051	1.A
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	49,845	49,845	50,087	50,008		(163)		(163)		49,845				536	04/25/2052	1.A
465971-AE-9	JPMMT 247 A3 - RMBS	06/01/2026	Paydown	XXX	55,507	55,507	47,588	47,894		7,612		7,612		55,507				718	04/25/2053	1.A
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS	06/01/2026	Paydown	XXX	3,523	3,523	3,473	3,480		43		43		3,523				51	01/25/2044	1.A
46641Y-AA-1	JPMMT 2014-2 1A1 - CMO/RMBS	06/01/2026	Paydown	XXX	4,988	4,988	5,112	5,023		(35)		(35)		4,988				59	06/25/2029	1.A
46644V-BJ-4	JPMMT 154 2A2 - CMO/RMBS	06/01/2026	Paydown	XXX	27,573	27,573	27,293	27,356		218		218		27,573				308	06/26/2045	1.A
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS	06/01/2026	Paydown	XXX	10,553	10,553	10,436	10,325		228		228		10,553				132	10/25/2046	1.A
46647J-AN-0	JPMMT 2016-4 A13 - CMO/RMBS	06/01/2026	Paydown	XXX	1,632	1,632	1,649	1,648		(17)		(17)		1,632				21	10/25/2046	1.A
46647S-AE-0	JPMMT 2017-3 1A3 - CMO/RMBS	06/01/2026	Paydown	XXX	7,120	7,120	7,268	7,366		(247)		(247)		7,120				91	08/26/2047	1.A
46648H-AC-7	JPMMT 2017-2 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	15,421	15,421	15,690	15,713		(292)		(292)		15,421				218	05/28/2047	1.A
46648U-AD-6	JPMMT 174 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	3,514	3,514	3,512	3,511		3		3		3,514				46	11/25/2048	1.A
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	55,827	55,827	56,769	56,525		(698)		(698)		55,827				704	06/25/2052	1.A
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	296,773	296,773	281,471	286,117		10,656		10,656		296,773				2,444	08/26/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46657Q-AE-1	JPMMT 243 A3 - RMBS	06/01/2026	Paydown	XXX	125,953	125,953	105,289	105,941		20,013		20,013		125,953				1,462	05/25/2054	1.A
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	06/01/2026	Redemption @ 100.00	XXX	28,133	28,133	28,133	28,133						28,133				358	12/01/2038	1.A FE
60416S-5F-3	MINNESOTA ST HSG FIN AGY - RMBS	06/01/2026	Call @ 100.00	XXX	60,000	60,000	60,000	60,000						60,000				818	07/01/2050	1.B FE
60416T-SV-1	MINNESOTA ST HSG FIN AGY	06/01/2026	Call @ 100.00	XXX	155,000	155,000	155,000	155,000						155,000				3,480	01/01/2047	1.B FE
60416U-DL-6	MINNESOTA ST HSG FIN AGY	06/01/2026	Call @ 100.00	XXX	90,000	90,000	93,452	92,981		(107)		(107)		92,875		(2,875)	(2,875)	2,993	07/01/2054	1.B FE
60535Q-T9-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	06/01/2026	Call @ 100.00	XXX	45,000	45,000	46,535	46,323		(60)		(60)		46,263		(1,263)	(1,263)	1,406	12/01/2054	1.B FE
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	06/01/2026	Redemption @ 100.00	XXX	12,087	12,087	12,093	12,087						12,087				140	08/01/2036	1.B FE
64469M-FK-2	NEW HAMPSHIRE HOUSING FINANCE AUTHORITY	04/15/2026	Call @ 100.00	XXX	85,000	85,000	85,000	85,000						85,000				1,331	07/01/2035	1.B FE
64469M-FL-0	NEW HAMPSHIRE HOUSING FINANCE AUTHORITY	04/15/2026	Call @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				1,830	07/01/2040	1.B FE
647200-3P-7	NEW MEXICO MORTGAGE FINANCE AUTHORITY	06/01/2026	Redemption @ 100.00	XXX	17,582	17,582	17,582	17,582						17,582				222	09/01/2037	1.B FE
647201-MZ-2	NEW MEXICO MORTGAGE FINANCE AUTHORITY	06/01/2026	Redemption @ 100.00	XXX	29,508	29,508	29,508	29,508						29,508				186	05/01/2042	1.B FE
67647L-AA-9	OCMT 2021-1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	23,493	23,493	23,938	23,874		(381)		(381)		23,493				262	05/25/2051	1.A
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	06/01/2026	Call @ 100.00	XXX	20,000	20,000	20,000	20,000						20,000				221	11/01/2041	1.A FE
67756Q-NP-8	OHIO HOUSING FINANCE AGENCY	06/01/2026	Redemption @ 100.00	XXX	48,197	48,197	48,206	48,197						48,197				554	03/01/2036	1.B FE
69392K-AB-2	PMTLT 25J5 A2 - RMBS	06/01/2026	Paydown	XXX	61,799	61,799	60,350			1,448		1,448		61,799				422	01/25/2057	1.A FE
69392T-AC-1	PMTLT 25J2 A3 - RMBS	06/01/2026	Paydown	XXX	397,071	397,071	397,071	397,071						397,071				8,694	08/25/2056	1.A
729906-AB-3	PMTLT 25CNF1 A2 - RMBS	06/01/2026	Paydown	XXX	40,842	40,842	40,446	40,447		395		395		40,842				624	10/25/2056	1.A
729910-AB-5	PMTLT 25J1 A2 - RMBS	06/01/2026	Paydown	XXX	296,769	296,769	292,225	292,297		4,472		4,472		296,769				6,579	06/25/2056	1.A
729921-AB-2	PMTLT 26J2 A2 - RMBS	06/01/2026	Paydown	XXX	124,482	124,482	124,073			408		408		124,482				1,451	03/26/2057	1.A FE
74386P-AB-9	PFMT 261 A2 - RMBS	06/01/2026	Paydown	XXX	45,831	45,831	45,373			458		458		45,831				744	02/25/2056	1.A FE
74388R-AB-3	PFMT 255 A2 - RMBS	06/01/2026	Paydown	XXX	47,118	47,118	47,192	47,191		(73)		(73)		47,118				950	11/25/2055	1.A
74389D-AA-5	PFMT 2025-2 A1 - RMBS	06/01/2026	Paydown	XXX	171,848	171,848	171,365	171,357		491		491		171,848				3,911	06/25/2055	1.A
749384-AA-1	RCKT 2021-5 A1 - RMBS	06/01/2026	Paydown	XXX	135,712	135,712	131,157	131,816		3,896		3,896		135,712				1,395	11/27/2051	1.A
74938D-AA-1	RCKT 213 A1 - RMBS	06/01/2026	Paydown	XXX	56,167	56,167	43,222	44,439		11,728		11,728		56,167				477	07/25/2051	1.A
74938V-AA-1	RCKT 2021-4 A1 - RMBS	06/01/2026	Paydown	XXX	107,196	107,196	108,653	108,445		(1,249)		(1,249)		107,196				1,108	09/25/2051	1.A
74938W-AB-7	RCKT 2022-2 A2 - RMBS	06/01/2026	Paydown	XXX	26,108	26,108	24,692	25,188		920		920		26,108				272	02/26/2052	1.A
74939K-AE-6	RCKT 2021-6 A5 - CMO/RMBS	06/01/2026	Paydown	XXX	61,587	61,587	61,876	61,816		(229)		(229)		61,587				547	12/26/2051	1.A
75024U-AD-9	RMCT 25J4 A3 - RMBS	06/01/2026	Paydown	XXX	76,021	76,021	75,486	75,488		533		533		76,021				1,450	03/25/2056	1.A
75408V-AA-9	RATE 26J1 A1 - RMBS	06/01/2026	Paydown	XXX	21,202	21,202	20,782			421		421		21,202				161	04/25/2056	1.A FE
75409T-AG-0	RATE 21J3 A7 - CMO/RMBS	06/01/2026	Paydown	XXX	163,001	163,001	165,854	164,472		(1,470)		(1,470)		163,001				1,635	10/25/2051	1.A
75409U-AC-6	RATE 2024-J3 A3 - RMBS	06/01/2026	Paydown	XXX	232,643	232,643	231,225	231,238		1,405		1,405		232,643				4,533	10/26/2054	1.A
76221S-CW-9	RHODE ISLAND HOUSING & MORTGAGE FINANCE	04/01/2026	Call @ 100.00	XXX	340,000	340,000	359,859	357,586		(459)		(459)		357,127		(17,127)	(17,127)	10,625	10/01/2054	1.B FE
817370-AB-5	SEMT 2025-3 A2 - RMBS	06/01/2026	Paydown	XXX	159,612	159,612	158,091	158,103		1,510		1,510		159,612				3,343	04/26/2055	1.A
81743G-AB-2	SEMT 2025-5 A2 - RMBS	06/01/2026	Paydown	XXX	240,859	240,859	237,246	237,271		3,588		3,588		240,859				5,411	06/25/2055	1.A
81745G-AA-2	SEMT 2013-10 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	19,456	19,456	19,797	19,962		(506)		(506)		19,456				284	08/25/2043	1.A
81745J-AQ-1	SEMT 2013-11 B3 - CMO/RMBS	06/01/2026	Paydown	XXX	3,411	3,411	3,488	3,486		(74)		(74)		3,411				52	09/25/2043	1.A
81745L-AF-0	SEMT 2014-4 A6 - CMO/RMBS	06/01/2026	Paydown	XXX	210	210	214	214		(4)		(4)		210				3	11/25/2044	1.A
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS	06/01/2026	Paydown	XXX	59,237	59,237	55,065	55,811		3,426		3,426		59,237				473	02/25/2043	1.A
81746D-AA-8	SEMT 2017-5 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	3,199	3,199	3,256	3,264		(65)		(65)		3,199				46	08/26/2047	1.A
81746G-AA-1	SEMT 2017-7 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	8,973	8,973	9,147	9,217		(244)		(244)		8,973				138	10/25/2047	1.A
81746G-AU-7	SEMT 2017-7 A19 - CMO/RMBS	06/01/2026	Paydown	XXX	4,889	4,889	4,940	4,961		(72)		(72)		4,889				75	10/25/2047	1.A
81746L-AA-0	SEMT 2015-3 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	2,092	2,092	2,067	2,067		24		24		2,092				31	07/25/2045	1.A
81746N-AA-6	SEMT 163 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	8,909	8,909	8,804	8,743		166		166		8,909				130	11/26/2046	1.A
81746R-AU-3	SEMT 162 A19 - CMO/RMBS	06/01/2026	Paydown	XXX	1,846	1,847	1,872	1,860		(14)		(14)		1,847				27	08/25/2046	1.A
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	9,711	9,711	9,653	9,633		78		78		9,711				142	04/25/2047	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	6,718	6,718	6,819	6,821		(102)		(102)		6,718				96	03/25/2050	1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	18,640	18,640	19,110	19,146		(506)		(506)		18,640				271	02/25/2050	1.A
81749V-AB-3	SEMT 2025-7 A2 - RMBS	06/01/2026	Paydown	XXX	152,747	152,747	150,694	150,705		2,042		2,042		152,747				3,099	08/25/2055	1.A
81750Q-AB-0	SEMT 2026-4 A2 - RMBS	06/01/2026	Paydown	XXX	46,029	46,029	44,849			1,179		1,179		46,029				397	03/27/2056	1.A FE
81750T-AB-4	SEMT 265 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	48,664	48,664	47,904			760		760		48,664				324	05/25/2056	1.A FE
81750V-AB-9	SEMT 266 A2 - RMBS	06/01/2026	Paydown	XXX	15,286	15,286	15,004			282		282		15,286				64	05/25/2056	1.A FE
83756C-3U-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/01/2026	Call @ 100.00	XXX	280,000	280,000	280,000	280,000						280,000				6,832	11/01/2053	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/01/2026	Call @ 100.00	XXX	40,000	40,000	40,000	40,000						40,000				612	11/01/2037	1.A FE
83756L-DS-1	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/01/2026	Call @ 100.00	XXX	10,000	10,000	10,340	10,321		(11)		(11)		10,310		(310)	(310)	300	11/01/2055	1.A FE
880461-T7-3	TENNESSEE HOUSING DEVELOPMENT AGENCY	04/01/2026	Call @ 100.00	XXX	30,000	30,000	31,745	30,729		(49)		(49)		30,680		(680)	(680)	635	07/01/2040	1.B FE
88046K-HT-6	TENNESSEE HOUSING DEVELOPMENT AGENCY	05/01/2026	Call @ 100.00	XXX	1,020,000	1,020,000	1,020,000	1,020,000						1,020,000				48,134	07/01/2048	1.B FE
88046K-HU-3	TENNESSEE HOUSING DEVELOPMENT AGENCY	05/01/2026	Call @ 100.00	XXX	1,360,000	1,360,000	1,360,000	1,360,000						1,360,000				64,573	07/01/2053	1.B FE
88046K-NJ-1	TENNESSEE HOUSING DEVELOPMENT AGENCY	04/01/2026	Call @ 100.00	XXX	20,000	20,000	20,615	20,550		(11)		(11)		20,539		(539)	(539)	628	01/01/2055	1.B FE
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	06/01/2026	Call @ 100.00	XXX	15,000	15,000	15,000	15,000						15,000				249	09/01/2039	1.B FE
917437-KW-4	UTAH HOUSING CORPORATION	04/01/2026	Call @ 100.00	XXX	190,000	190,000	202,817	201,355		(307)		(307)		201,048		(11,048)	(11,048)	6,076	07/01/2054	1.C FE
917437-XQ-3	UTAH HOUSING CORPORATION	04/01/2026	Call @ 100.00	XXX	25,000	25,000	26,844	26,814		(25)		(25)		26,789		(1,789)	(1,789)	449	07/01/2055	1.C FE
92812V-C2-0	VIRGINIA ST HSG DEV AUTH	05/20/2026	Wells Fargo Securities LLC	XXX	2,280,993	2,315,000	2,315,000	2,315,000						2,315,000		(34,007)	(34,007)	33,175	04/01/2027	1.B FE
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	05/01/2026	Call @ 100.00	XXX	10,000	10,000	10,000	10,000						10,000				125	09/01/2040	1.A FE
93978X-ER-7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	06/01/2026	Call @ 100.00	XXX	30,000	30,000	30,000	30,000						30,000				354	05/01/2041	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					12,004,618	12,038,626	11,985,780	11,531,712		101,705		101,705		12,086,743		(82,124)	(82,124)	279,434	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
30296A-AS-6	FREMF 2017-K61 B - CMBS	05/20/2026	INTL FCSTONE FINANCIAL INC.	XXX	1,193,016	1,200,000	1,310,938	1,216,140		(7,403)		(7,403)		1,208,737		(15,722)	(15,722)	21,165	12/27/2049	1.A
30302X-AE-9	FREMF 2017-K65 B - CMBS	05/20/2026	Robert W. Baird & Co. Incorporated	XXX	417,703	420,000	465,281	429,965		(3,019)		(3,019)		426,946		(9,243)	(9,243)	8,183	07/25/2050	1.A
30305K-AG-9	FREMF 2017-K69 B - CMBS	05/20/2026	Robert W. Baird & Co. Incorporated	XXX	1,729,287	1,750,000	1,686,689	1,715,870		6,372		6,372		1,722,242		7,045	7,045	31,104	10/25/2049	1.A
35708Q-AU-7	FREMF 2017-K66 B - CMBS	05/20/2026	BMO CAPITAL MARKETS CORP	XXX	993,633	1,000,000	921,406	971,048		6,509		6,509		977,557		16,076	16,076	19,245	08/25/2050	1.A
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					4,333,639	4,370,000	4,384,314	4,333,024		2,459		2,459		4,335,482		(1,844)	(1,844)	79,696	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
04524X-AA-4	ASP (FEEDER) SPC II-B3 LP	05/19/2026	Unknown	XXX	1,323,269	1,323,269	1,323,269	1,323,269						1,323,269				55,020	03/31/2030	2.A PL
44328U-AF-3	HPEFS 2023-2 D - ABS	06/20/2026	Paydown	XXX	1,241,488	1,241,488	1,241,345	1,241,466		22		22		1,241,488				38,863	07/21/2031	1.B FE
46617L-AA-9	HENDR 133 A - ABS	06/15/2026	Paydown	XXX	1,115	1,115	1,248	1,210		(96)		(96)		1,115				19	01/17/2073	1.A FE
46617T-AA-2	HENDR 2014-1 A - ABS	06/15/2026	Paydown	XXX	51,327	51,327	44,478	46,059		5,267		5,267		51,327				868	03/15/2063	1.A FE
46620J-AA-9	HENDR 171 A - ABS	06/15/2026	Paydown	XXX	10,788	10,788	12,493	12,232		(1,443)		(1,443)		10,788				187	08/16/2060	1.A FE
46620V-AA-2	HENDR 172 A - ABS	06/15/2026	Paydown	XXX	41,515	41,515	45,040	44,631		(3,116)		(3,116)		41,515				579	09/15/2072	1.A FE
46655X-AA-6	HENDR 21A2 A - ABS	06/15/2026	Paydown	XXX	136,895	136,895	136,895	136,895						136,895				2,658	02/18/2070	1.F FE
47747D-AA-8	HENDR 23E NT - ABS	06/15/2026	Paydown	XXX	136,779	136,779	136,779	136,779						136,779				4,045	01/03/2078	1.F FE
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LLC	04/29/2026	Unknown	XXX	115,087	115,087	115,087	74,989						115,087				1,858	12/31/2026	1.F PL
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					3,058,263	3,058,263	3,056,634	3,017,531		634		634		3,058,263				104,098	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)																				
07359B-AA-5	BEACN 211 A - ABS	06/20/2026	Paydown	XXX	218,125	218,125	203,446	207,726		10,399		10,399		218,125				2,045	10/22/2046	1.F FE
12571W-AL-7	CLIF 251 C - ABS	06/20/2026	Paydown	XXX	11,250	11,250	11,248	11,248		2		2		11,250				299	06/21/2050	2.B FE
872480-AA-6	TIF 2020-1 A - ABS	06/20/2026	Paydown	XXX	21,200	21,200	17,709	19,431		1,769		1,769		21,200				185	08/21/2045	1.F FE
88315L-AE-8	TMCL 2020-1 A - ABS	06/20/2026	Paydown	XXX	67,314	67,314	65,267	66,110		1,204		1,204		67,314				769	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2 A - ABS	06/20/2026	Paydown	XXX	143,884	143,884	143,145	143,411		473		473		143,884				1,264	09/20/2045	1.F FE
88315L-AL-2	TMCL 211 A - ABS	06/20/2026	Paydown	XXX	32,200	32,200	29,653	30,880		1,320		1,320		32,200				225	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	06/20/2026	Paydown	XXX	22,000	22,000	19,794	21,283		717		717		22,000				204	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	06/20/2026	Paydown	XXX	74,600	74,600	70,697	71,934		2,666		2,666		74,600				603	08/20/2046	1.F FE
88316A-AA-9	TMCL 2024-1 A - ABS	06/20/2026	Paydown	XXX	19,250	19,250	19,069	19,087		163		163		19,250				421	08/20/2049	1.C FE
88316A-AC-5	TMCL 2024-1 C - ABS	06/20/2026	Paydown	XXX	19,250	19,250	18,462	18,528		722		722		19,250				452	08/20/2049	2.B FE
88655A-AA-8	TIF 2024-1 A - ABS	06/20/2026	Paydown	XXX	18,750	18,750	18,512	18,520		230		230		18,750				428	04/20/2049	1.C FE
88655A-AE-0	TIF 2024-1 C - ABS	06/20/2026	Paydown	XXX	13,125	13,125	13,045	13,048		77		77		13,125				345	04/20/2049	2.B FE
89679Q-AC-9	TCF 251 C - ABS	06/20/2026	Paydown	XXX	22,500	22,500	22,492	22,493		7		7		22,500				582	06/20/2050	2.B FE
89679Q-AE-5	TCF 2026-1 B - ABS	06/22/2026	Paydown	XXX	22,813	22,813	22,792			20		20		22,813				127	05/22/2051	1.F FE
89680H-AA-0	TCF 2020-1 A - ABS	06/20/2026	Paydown	XXX	23,375	23,375	22,450	22,793		582		582		23,375				206	09/20/2045	1.F FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					729,635	729,635	697,779	686,490		20,353		20,353		729,635				8,155	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14855W-AA-4	CASTLELAKE SECURED AVIATION ASSET LLC 20	06/15/2026	Paydown	XXX	48,599	48,599	47,364	47,537		1,062		1,062		48,599				1,483	03/15/2033	1.F PL
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					48,599	48,599	47,364	47,537		1,062		1,062		48,599				1,483	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					25,793,674	25,951,356	26,089,925	25,409,278		96,701		96,701		26,061,450		(267,776)	(267,776)	570,847	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					25,793,674	25,951,356	26,089,925	25,409,278		96,701		96,701		26,061,450		(267,776)	(267,776)	570,847	XXX	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					25,793,674	25,951,356	26,089,925	25,409,278		96,701		96,701		26,061,450		(267,776)	(267,776)	570,847	XXX	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					32,761,351	33,233,767	33,536,420	32,833,608		94,008		94,008		33,483,086		(721,735)	(721,735)	743,242	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP	04/27/2026	Unknown	2,833.270	283,327		283,327							283,327				6,311	XXX	2.A PL
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					283,327	XXX	283,327							283,327				6,311	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
17260G-7@-6	CION ARES DIVERSIFIED CR F 7.16 PFD	06/01/2026	Maturity @ 25.00	120,000.000	3,000,000		3,000,000	3,000,000						3,000,000				140,217	XXX	1.F PL
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					3,000,000	XXX	3,000,000	3,000,000						3,000,000				140,217	XXX	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4					3,283,327	XXX	3,283,327	3,000,000						3,283,327				146,528	XXX	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999 – Subtotals - Preferred Stocks					3,283,327	XXX	3,283,327	3,000,000						3,283,327				146,528	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
002824-10-0	ABBOTT LABORATORIES ORD	05/28/2026	SG AMERICAS SECURITIES LLC	1,480.000	128,771	XXX	26,938	185,429	(158,492)			(158,492)		26,938		101,834	101,834	1,809	XXX	XXX
00287Y-10-9	ABBVIE ORD	05/29/2026	SG AMERICAS SECURITIES LLC	333.000	69,540	XXX	58,991	76,087	(17,096)			(17,096)		58,991		10,549	10,549	945	XXX	XXX
005098-10-8	ACUSHNET HOLDINGS ORD	06/29/2026	Various	930.000	98,491	XXX	43,359	74,233	(30,874)			(30,874)		43,359		55,132	55,132	365	XXX	XXX
009066-10-1	AIRBNB CL A ORD	05/29/2026	SG AMERICAS SECURITIES LLC	416.000	55,805	XXX	63,629	56,460	7,169			7,169		63,629		(7,824)	(7,824)		XXX	XXX
02079K-10-7	ALPHABET CL C ORD	05/29/2026	SG AMERICAS SECURITIES LLC	358.000	117,812	XXX	38,629	112,340	(73,712)			(73,712)		38,629		79,184	79,184	75	XXX	XXX
02079K-30-5	ALPHABET CL A ORD	05/29/2026	SG AMERICAS SECURITIES LLC	1,234.000	408,724	XXX	64,072	386,242	(322,170)			(322,170)		64,072		344,652	344,652	259	XXX	XXX
023135-10-6	AMAZON COM ORD	05/29/2026	SG AMERICAS SECURITIES LLC	1,661.000	399,813	XXX	160,132	383,392	(223,260)			(223,260)		160,132		239,681	239,681		XXX	XXX
025816-10-9	AMERICAN EXPRESS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	228.000	72,103	XXX	70,984							70,984		1,119	1,119	217	XXX	XXX
03027X-10-0	AMERICAN TOWER REIT	05/29/2026	SG AMERICAS SECURITIES LLC	202.000	35,613	XXX	39,416	35,465	3,950			3,950		39,416		(3,803)	(3,803)	574	XXX	XXX
030420-10-3	AMERICAN WATER WORKS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	307.000	40,713	XXX	37,229	40,064	(2,835)			(2,835)		37,229		3,485	3,485	311	XXX	XXX
032095-10-1	AMPHENOL CL A ORD	05/29/2026	SG AMERICAS SECURITIES LLC	912.000	127,063	XXX	17,301	123,248	(105,947)			(105,947)		17,301		109,762	109,762	456	XXX	XXX
037833-10-0	APPLE ORD	05/29/2026	SG AMERICAS SECURITIES LLC	2,093.000	571,582	XXX	25,218	569,003	(543,785)			(543,785)		25,218		546,364	546,364	662	XXX	XXX
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD	05/29/2026	SG AMERICAS SECURITIES LLC	1,367.000	128,265	XXX	127,824	123,071	4,753			4,753		127,824		441	441		XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY CL B ORD	05/29/2026	SG AMERICAS SECURITIES LLC	410.000	193,792	XXX	91,477	206,087	(114,610)			(114,610)		91,477		102,315	102,315		XXX	XXX
09260D-10-7	BLACKSTONE ORD	05/29/2026	Various	330.000	40,386	XXX	35,800							35,800		4,586	4,586	54	XXX	XXX
09290D-10-1	BLACKROCK ORD	05/29/2026	SG AMERICAS SECURITIES LLC	84.000	85,452	XXX	64,593	89,909	(25,315)			(25,315)		64,593		20,858	20,858	481	XXX	XXX
11135F-10-1	BROADCOM ORD	05/29/2026	SG AMERICAS SECURITIES LLC	227.000	96,128	XXX	78,246							78,246		17,881	17,881	148	XXX	XXX
115637-20-9	BROWN FORMAN CL B ORD	05/29/2026	SG AMERICAS SECURITIES LLC	697.000	19,001	XXX	18,164	18,164						18,164		837	837	322	XXX	XXX
125896-10-0	CMS ENERGY ORD	04/15/2026	SG AMERICAS SECURITIES LLC	180.000	14,013	XXX	9,620	12,587	(2,967)			(2,967)		9,620		4,393	4,393	103	XXX	XXX
127387-10-8	CADENCE DESIGN SYSTEMS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	175.000	55,888	XXX	61,782	54,702	7,080			7,080		61,782		(5,894)	(5,894)		XXX	XXX
15118V-20-7	CELSIUS HOLDINGS ORD	04/02/2026	SG AMERICAS SECURITIES LLC	431.000	14,398	XXX	19,653							19,653		(5,255)	(5,255)		XXX	XXX
159864-10-7	CHRLS RIVER LABS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	181.000	32,399	XXX	41,320	36,106	5,214			5,214		41,320		(8,921)	(8,921)		XXX	XXX
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD	05/01/2026	Various	841.000	150,971	XXX	231,363	175,559	55,805			55,805		231,363		(80,393)	(80,393)		XXX	XXX
166764-10-0	CHEVRON ORD	05/29/2026	SG AMERICAS SECURITIES LLC	491.000	94,025	XXX	42,200	74,833	(32,634)			(32,634)		42,200		51,826	51,826	1,057	XXX	XXX
184496-10-7	CLEAN HARBORS ORD	05/29/2026	Various	361.000	106,821	XXX	70,249	84,647	(14,398)			(14,398)		70,249		36,572	36,572		XXX	XXX
21037X-10-0	CONSTELLATION SOFTWARE ORD	05/29/2026	SG AMERICAS SECURITIES LLC	19.000	35,641	XXX	44,360	45,595	(1,235)			(1,235)		44,360		(8,720)	(8,720)	32	XXX	XXX
228368-10-6	CROWN HOLDINGS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	1,046.000	105,427	XXX	107,880							107,880		(2,453)	(2,453)	77	XXX	XXX
235851-10-2	DANAHER ORD	05/29/2026	Various	574.000	110,691	XXX	66,916	131,400	(64,484)			(64,484)		66,916		43,774	43,774	413	XXX	XXX
25754A-20-1	DOMINOS PIZZA ORD	05/29/2026	SG AMERICAS SECURITIES LLC	138.000	48,880	XXX	57,221	57,521	(300)			(300)		57,221		(8,341)	(8,341)	275	XXX	XXX
29362U-10-4	ENTEGRIS ORD	04/22/2026	SG AMERICAS SECURITIES LLC	540.000	71,881	XXX	49,928	45,495	4,433			4,433		49,928		21,952	21,952	54	XXX	XXX
30034W-10-6	EVERGY ORD	04/15/2026	SG AMERICAS SECURITIES LLC	215.000	17,528	XXX	10,713	15,585	(4,872)			(4,872)		10,713		6,816	6,816	149	XXX	XXX
30040W-10-8	EVERSOURCE ENERGY ORD	04/15/2026	SG AMERICAS SECURITIES LLC	176.000	12,104	XXX	12,662	11,850	812			812		12,662		(558)	(558)	139	XXX	XXX
30231G-10-2	EXXON MOBIL ORD	05/29/2026	SG AMERICAS SECURITIES LLC	918.000	140,490	XXX	53,778	110,472	(56,694)			(56,694)		53,778		86,712	86,712	1,143	XXX	XXX
30303M-10-2	META PLATFORMS CL A ORD	05/29/2026	SG AMERICAS SECURITIES LLC	391.000	244,881	XXX	51,256	258,095	(206,839)			(206,839)		51,256		193,625	193,625	205	XXX	XXX
33767E-20-2	FIRSTSERVICE SUB VTG ORD	05/29/2026	SG AMERICAS SECURITIES LLC	138.000	19,498	XXX	22,949	21,463	1,486			1,486		22,949		(3,452)	(3,452)	68	XXX	XXX
369550-10-8	GENERAL DYNAMICS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	342.000	113,460	XXX	86,376	115,138	(28,762)			(28,762)		86,376		27,084	27,084	1,057	XXX	XXX
40171V-10-0	GUIDEWIRE SOFTWARE ORD	05/29/2026	SG AMERICAS SECURITIES LLC	232.000	33,711	XXX	43,986							43,986		(10,275)	(10,275)		XXX	XXX
426281-10-1	JACK HENRY AND ASSOCIATES ORD	05/29/2026	SG AMERICAS SECURITIES LLC	451.000	68,254	XXX	78,088	82,298	(4,210)			(4,210)		78,088		(9,834)	(9,834)	275	XXX	XXX
427866-10-8	HERSHEY FOODS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	192.000	37,403	XXX	38,245	34,940	3,305			3,305		38,245		(842)	(842)	337	XXX	XXX
437076-10-2	HOME DEPOT ORD	05/29/2026	SG AMERICAS SECURITIES LLC	151.000	49,636	XXX	15,901	51,959	(36,058)			(36,058)		15,901		33,735	33,735	352	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD	05/29/2026	SG AMERICAS SECURITIES LLC	111.000	40,735	XXX	31,622	37,748	(6,126)			(6,126)		31,622		9,113	9,113	185	XXX	XXX
46625H-10-0	JPMORGAN CHASE ORD	05/29/2026	SG AMERICAS SECURITIES LLC	344.000	103,833	XXX	100,798							100,798		3,035	3,035	330	XXX	XXX
478160-10-4	JOHNSON & JOHNSON ORD	05/29/2026	SG AMERICAS SECURITIES LLC	370.000	86,158	XXX	18,766	76,572	(57,805)			(57,805)		18,766		67,392	67,392	584	XXX	XXX
482480-10-0	KLA ORD	05/29/2026	SG AMERICAS SECURITIES LLC	81.000	139,210	XXX	25,418	98,421	(73,004)			(73,004)		25,418		113,792	113,792	193	XXX	XXX
512807-30-6	LAM RESEARCH ORD	05/29/2026	SG AMERICAS SECURITIES LLC	897.000	231,882	XXX	22,801	153,548	(130,747)			(130,747)		22,801		209,081	209,081	466	XXX	XXX
518439-10-4	ESTEE LAUDER CL A ORD	05/29/2026	SG AMERICAS SECURITIES LLC	373.000	28,226	XXX	34,026	39,061	(5,035)			(5,035)		34,026		(5,800)	(5,800)	158	XXX	XXX
52110M-10-9	LAZARD ORD	06/09/2026	Various	7,366.000	351,303	XXX	341,158	349,875	(15,795)			(15,795)		341,158		10,145	10,145	6,876	XXX	XXX
532457-10-8	ELI LILLY ORD	05/29/2026	SG AMERICAS SECURITIES LLC	177.000	171,065	XXX	40,626	190,218	(149,592)			(149,592)		40,626		130,439	130,439	370	XXX	XXX
539830-10-9	LOCKHEED MARTIN ORD	05/29/2026	SG AMERICAS SECURITIES LLC	20.000	10,617	XXX	12,578							12,578		(1,961)	(1,961)	69	XXX	XXX
573284-10-6	MARTIN MARIETTA MATERIALS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	84.000	50,565	XXX	49,327							49,327		1,238	1,238		XXX	XXX
57636Q-10-4	MASTERCARD CL A ORD	05/29/2026	SG AMERICAS SECURITIES LLC	305.000	152,442	XXX	95,287	174,118	(78,831)			(78,831)		95,287		57,155	57,155	435	XXX	XXX
580135-10-1	MCDONALD'S ORD	05/29/2026	SG AMERICAS SECURITIES LLC	347.000	103,343	XXX	104,793	106,054	(1,261)			(1,261)		104,793		(1,450)	(1,450)	645	XXX	XXX
594918-10-4	MICROSOFT ORD	05/29/2026	SG AMERICAS SECURITIES LLC	1,259.000	516,923	XXX	123,928	494,260	(469,558)			(469,558)		123,928		392,995	392,995	961	XXX	XXX
617446-44-8	MORGAN STANLEY ORD	05/29/2026	SG AMERICAS SECURITIES LLC	234.000	43,245	XXX	4,088	41,542	(37,454)			(37,454)		4,088		39,157	39,157	283	XXX	XXX
617700-10-9	MORNINGSTAR ORD	06/03/2026	SG AMERICAS SECURITIES LLC	166.000	29,666	XXX	37,295	29,771	2,616			2,616		37,295		(7,629)	(7,629)	152	XXX	XXX
64110L-10-6	NETFLIX ORD	04/02/2026	SG AMERICAS SECURITIES LLC	215.000	20,650	XXX	20,733							20,733		(83)	(83)		XXX	XXX
65339F-10-1	NEXTERA ENERGY ORD	05/29/2026	SG AMERICAS SECURITIES LLC	919.000	83,722	XXX	64,268	73,777	(9,509)			(9,509)		64,268		19,454	19,454	573	XXX	XXX
654106-10-3	NIKE CL B ORD	05/29/2026	SG AMERICAS SECURITIES LLC	614.000	27,710	XXX	43,619	39,118	4,501			4,501		43,619		(15,908)	(15,908)	503	XXX	XXX
65473P-10-5	NISOURCE ORD	04/15/2026	SG AMERICAS SECURITIES LLC	454.000	21,424	XXX	12,001	18,959	(6,958)			(6,958)		12,001		9,423	9,423	136	XXX	XXX
67066G-10-4	NVIDIA ORD	05/29/2026	SG AMERICAS SECURITIES LLC	3,956.000	770,090	XXX	67,095	737,794	(670,700)			(670,700)		67,095		702,996	702,996	40	XXX	XXX
67103H-10-7	O REILLY AUTOMOTIVE ORD	05/29/2026	SG AMERICAS SECURITIES LLC	235.000	21,555	XXX	6,324	21,434	(15,111)			(15,111)		6,324		15,232	15,232		XXX	XXX
68902V-10-7	OTIS WORLDWIDE ORD	05/29/2026	SG AMERICAS SECURITIES LLC	422.000	31,764	XXX	28,869	36,862	(7,993)			(7,993)		28,869		2,895	2,895	238	XXX	XXX
697435-10-5	PALO ALTO NETWORKS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	300.000	57,728	XXX	56,526	55,260	1,266			1,266		56,526		1,202	1,202		XXX	XXX
701094-10-4	PARKER HANNIFIN ORD	05/29/2026	SG AMERICAS SECURITIES LLC	186.000	170,001	XXX	65,639	163,487	(97,848)			(97,848)		65,639		104,363	104,363	413	XXX	XXX
713448-10-8	PEPSICO ORD	05/29/2026	SG AMERICAS SECURITIES LLC	218.000	32,892	XXX	33,143	18,801	758			758		33,143		(251)	(251)	373	XXX	XXX
717081-10-3	PFIZER ORD	05/29/2026	SG AMERICAS SECURITIES LLC	1,578.000	43,056	XXX	44,154	39,292	4,862			4,862		44,154		(1,098)	(1,098)	820	XXX	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD	05/29/2026	SG AMERICAS SECURITIES LLC	2,198.000	390,664	XXX	188,197	352,559	(164,362)			(164,362)		188,197		202,467	202,467	6,462	XXX	XXX
742718-10-9	PROCTER & GAMBLE ORD	05/29/2026	SG AMERICAS SECURITIES LLC	396.000	56,691	XXX	48,809	56,751	(7,942)			(7,942)		48,809		7,882	7,882	560	XXX	XXX
743606-10-5	PROSPERITY BANCSHARES ORD	06/08/2026	Various	6,005.000	413,527	XXX	332,224	415,006	(82,782)			(82,782)		332,224		81,303	81,303	7,206	XXX	XXX
75513E-10-1	RTX ORD	05/29/2026	SG AMERICAS SECURITIES LLC	638.000	121,460	XXX	54,483	117,009	(62,526)			(62,526)		54,483		66,977	66,977	489	XXX	XXX
778296-10-3	ROSS STORES ORD	04/22/2026	SG AMERICAS SECURITIES LLC	332.000	74,164	XXX	49,321	59,806	(10,486)			(10,486)		49,321		24,843	24,843	148	XXX	XXX
78409V-10-4	S&P GLOBAL ORD	05/29/2026	SG AMERICAS SECURITIES LLC	110.000	48,650	XXX	53,515	57,485	(3,969)			(3,969)		53,515		(4,866)	(4,866)	142	XXX	XXX
79466L-30-2	SALESFORCE ORD	05/22/2026	SG AMERICAS SECURITIES LLC	2,400.000	435,270	XXX	372,643	635,784	(263,141)			(263,141)		372,643		62,627	62,627	1,991	XXX	XXX
800422-10-7	JOHN B SANFILIPPO AND SON ORD	04/15/2026	SG AMERICAS SECURITIES LLC	142.000	11,569	XXX	8,980	10,025	(1,045)			(1,045)		8,980		2,589	2,589		XXX	XXX
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD	05/29/2026	SG AMERICAS SECURITIES LLC	274.000	22,431	XXX	21,573							21,573		859	859		XXX	XXX
82982T-10-6	SITIME ORD	06/29/2026	Various	48.000	29,190	XXX	5,001	16,953	(11,953)			(11,953)		5,001		24,190	24,190		XXX	XXX
861025-10-4	STOCK YARDS BANCORP ORD	05/29/2026	SG AMERICAS SECURITIES LLC	346.000	23,957	XXX	23,482	11,496	826			826		23,482		475	475	111	XXX	XXX
871607-10-7	SYNOPSYS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	114.000	50,654	XXX	54,830	53,548	1,282			1,282		54,830		(4,176)	(4,176)		XXX	XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	05/29/2026	Various	275.000	102,106	XXX	19,103	83,570	(64,466)			(64,466)		19,103		83,003	83,003	487	XXX	XXX
88160R-10-1	TESLA ORD	05/29/2026	SG AMERICAS SECURITIES LLC	33.000	12,918	XXX	4,027	14,841	(10,814)			(10,814)		4,027		8,891	8,891		XXX	XXX
882508-10-4	TEXAS INSTRUMENTS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	559.000	131,515	XXX	99,330	96,981	2,349			2,349		99,330		32,185	32,185	960	XXX	XXX
883556-10-2	THERMO FISHER SCIENTIFIC ORD	05/29/2026	SG AMERICAS SECURITIES LLC	165.000	83,309	XXX	83,238	95,609	(12,371)			(12,371)		83,238		71	71	149	XXX	XXX
902252-10-5	TYLER TECHNOLOGIES ORD	05/29/2026	SG AMERICAS SECURITIES LLC	221.000	73,664	XXX	114,267	100,323	13,944			13,944		114,267		(40,603)	(40,603)		XXX	XXX
90353T-10-0	UBER TECHNOLOGIES ORD	05/29/2026	SG AMERICAS SECURITIES LLC	883.000	64,428	XXX	71,066							71,066		(6,638)	(6,638)		XXX	XXX
907818-10-8	UNION PACIFIC ORD	05/29/2026	SG AMERICAS SECURITIES LLC	591.000	147,984	XXX	140,941	136,710	4,231			4,231		140,941		7,043	7,043	987	XXX	XXX
91324P-10-2	UNITEDHEALTH GRP ORD	05/29/2026	SG AMERICAS SECURITIES LLC	286.000	94,808	XXX	85,872	94,411	(8,540)			(8,540)		85,872		8,936	8,936	632	XXX	XXX
92826C-83-9	VISA CL A ORD	05/29/2026	SG AMERICAS SECURITIES LLC	564.000	174,539	XXX	114,978	197,450	(82,801)			(82,801)		114,978		59,562	59,562	457	XXX	XXX
934550-20-3	WARNER MUSIC GROUP CL A ORD	04/22/2026	SG AMERICAS SECURITIES LLC	500.000	13,833	XXX	17,884	15,335	2,549			2,549		17,884		(4,052)	(4,052)	95	XXX	XXX
94106L-10-9	WASTE MANAGEMENT ORD	05/29/2026	SG AMERICAS SECURITIES LLC	338.000	76,239	XXX	69,763	74,262	(4,499)			(4,499)		69,763		6,476	6,476	319	XXX	XXX
98978V-10-3	ZOETIS CL A ORD	05/29/2026	SG AMERICAS SECURITIES LLC	432.000	47,025	XXX	64,787	54,354	10,433			10,433		64,787		(17,762)	(17,762)	375	XXX	XXX
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD	04/20/2026	SG AMERICAS SECURITIES LLC	5,578.000	34,064	XXX	57,565	56,728	837			837		57,565		(23,501)	(23,501)		XXX	XXX
G1151C-10-1	ACCENTURE CL A ORD	06/24/2026	SG AMERICAS SECURITIES LLC	2,435.000	341,133	XXX	423,741	544,112	(203,763)			(203,763)		423,741		(82,608)	(82,608)	7,037	XXX	XXX
G8473T-10-0	STERIS ORD	05/29/2026	SG AMERICAS SECURITIES LLC	258.000	56,448	XXX	46,418	49,690	(17,055)			(17,055)		46,418		10,030	10,030	123	XXX	XXX
H01301-12-8	ALCON ORD	05/29/2026	SG AMERICAS SECURITIES LLC	1,260.000	93,204	XXX	95,574	55,246	(1,770)			(1,770)		95,574		(2,370)	(2,370)	61	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					10,832,302	XXX	6,484,942	10,351,456	(4,774,698)			(4,774,698)		6,484,942		4,347,360	4,347,360	56,007	XXX	XXX
Common Stocks: Exchange Traded Funds																				
464288-84-4	ISHARES:US OIL E&S ETF	05/29/2026	SG AMERICAS SECURITIES LLC	1,400.000	41,281	XXX	33,199	29,218	3,981			3,981		33,199		8,082	8,082	90	XXX	XXX
464288-85-1	ISHARES:US O&G E&P ETF	05/29/2026	SG AMERICAS SECURITIES LLC	169.000	19,915	XXX	16,043	15,085	959			959		16,043		3,872	3,872	93	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46432F-83-4	ISHARES:CORE MSCI TIS	05/13/2026	Various	25,500.000	2,359,058	XXX	1,921,501	2,157,173	(235,672)			(235,672)		1,921,501		437,557	437,557		XXX	XXX
81369Y-86-0	SEL SECTOR:RE SS SPDR	05/29/2026	SG AMERICAS SECURITIES LLC	2,889.000	123,453	XXX	114,250	116,557	(2,307)			(2,307)		114,250		9,203	9,203	783	XXX	XXX
81369Y-88-6	SEL SECTOR:UTL SS SPDR	05/29/2026	SG AMERICAS SECURITIES LLC	970.000	44,039	XXX	29,539	41,409	(11,870)			(11,870)		29,539		14,500	14,500	301	XXX	XXX
5819999999 – Common Stocks: Exchange Traded Funds					2,587,746	XXX	2,114,532	2,359,441	(244,909)			(244,909)		2,114,532		473,214	473,214	1,267	XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4					13,420,048	XXX	8,599,474	12,710,898	(5,019,607)			(5,019,607)		8,599,474		4,820,574	4,820,574	57,274	XXX	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999 – Subtotals Common Stocks					13,420,048	XXX	8,599,474	12,710,898	(5,019,607)			(5,019,607)		8,599,474		4,820,574	4,820,574	57,274	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks					16,703,375	XXX	11,882,801	15,710,898	(5,019,607)			(5,019,607)		11,882,801		4,820,574	4,820,574	203,802	XXX	XXX
6009999999 – Totals					49,464,726	XXX	45,419,222	48,544,506	(5,019,607)	94,008		(4,925,599)		45,365,888		4,098,839	4,098,839	947,044	XXX	XXX

(E-06) Schedule DB - Part A - Section 1
NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)
NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period
NONE

(E-07) Schedule DB - Part B - Section 1
NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name
NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)
NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period
NONE

(E-08) Schedule DB - Part D - Section 1
NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged By Reporting Entity
NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged To Reporting Entity
NONE

(E-10) Schedule DB - Part E
NONE

(E-11) Schedule DL - Part 1
NONE

(E-12) Schedule DL - Part 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
State Street Bank & Trust Co. – New York, NY					636,963	136,024	420,876	XXX
PNC Bank, N.A – Pittsburgh, PA					(2,846,281)	(3,344,315)	(3,302,443)	XXX
Bank of America – Charlotte, NC					969,822	1,300,115	1,609,387	XXX
0199998 – Deposits in 3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories					81,228	83,320	127,821	XXX
0199999 – Total open depositories					(1,158,268)	(1,824,856)	(1,144,359)	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories								XXX
0299999 – Total suspended depositories								XXX
0399999 – Total cash on deposit					(1,158,268)	(1,824,856)	(1,144,359)	XXX
0499999 – Cash in company's office			XXX	XXX	500	500	500	XXX
0599999 – Total					(1,157,768)	(1,824,356)	(1,143,859)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
25160K-20-7	DWS GVT MM SRS INST		06/30/2026	3.580	XXX	12,055,001	53,308	5,412
8309999999 – All Other Money Market Mutual Funds						12,055,001	53,308	5,412
8589999999 – Total Cash Equivalents (Unaffiliated)						12,055,001	53,308	5,412
8609999999 – Total cash equivalents						12,055,001	53,308	5,412